

Treasurer's Monthly
INVESTMENT
JANUARY 2023 **REPORT**

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For January 31, 2023**

Table of Contents

I.	Memo to Board of Supervisors-Executive Summary	3
II.	Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants	5
III.	Investment Objectives - <i>Safety - Investment Type/Credit Quality/Issuer Concentration/Issuer List</i> - <i>Liquidity - Maturities Distribution</i> - <i>Yield - Interest Rate Yield</i>	11
IV.	Cash Availability Projection per California Government Code Section 53646(b)(3)	17
V.	Statement of Accountability	18
VI.	Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary - <i>Investment Policy Compliance Summary</i> - <i>Investment Policy and TOC Bylaws Compliance Summary</i> - <i>Noncompliance Detail</i>	19
VII.	Portfolio Investment Inventory with Market Values - <i>Extended Fund, County and Educational Money Market Funds</i> - <i>John Wayne Airport Investment Pool/Non-pooled Investments</i> - <i>Investments with Trustees - CEO/Public Finance</i> - <i>Investments with Trustees - John Wayne Airport</i> - <i>Portfolio Holdings of Debt Issued by Pool Participants</i> - <i>Temporary Transfers to School Districts</i>	22
VIII.	Detailed Transaction Reports - <i>Transaction Report by Fund for all Funds</i> - <i>Money Market Mutual Fund and LAIF Transactions</i>	53
IX.	Distribution List	64




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



INTERDEPARTMENTAL COMMUNICATION

Date: February 21, 2023

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

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

Subject: Treasurer's Investment Report for the Month Ended January 31, 2023

The Treasurer's Investment Report for the month ended January 31, 2023, is attached, is online at octreasurer.com/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), and Specific Investment Accounts that by law, are called the County Treasury.

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors and further reported as OCTP and Specific Investment Accounts. The statistics are further broken down into two reporting entities, the Orange County Investment Pool (OCIP) that includes the County's and the Voluntary Participants' funds and the Orange County Educational Investment Pool (OCEIP) that includes all funds of the Educational Districts. Investment of these public funds by the County Treasurer is based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner that will provide for maximum security of principal invested with secondary emphasis on providing adequate liquidity to 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. One Specific Investment Account was added related to County funds, and further details are on the OCIF Summary page.

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 0.54 years. All investments in OCIF are marked to market daily to calculate their daily fair value. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. On November 14, 2022, Standard & Poor's affirmed their highest rating of AAAM on the Orange County Money Market Fund and the Orange County Educational Money Market Fund, which are funds that make-up a portion of OCTP. The County Treasurer expects to have OCTP rated in early 2023. The current market values for OCIP, OCEIP and the Specific Investment Accounts continue to be below book values. The OCIP, OCEIP and the Specific Investment Accounts have sufficient liquidity to meet projected cash flow needs.

ECONOMIC UPDATE

The U.S. economy continues to experience strong employment gains and high inflation. Job gains were 517,000 in January after previously increasing 223,000, while December's headline inflation increased 6.5% year over year, lower than the prior month's 7.1%. The Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 4.50-75% from 4.25-4.50% on February 1, 2023. The financial market is pricing a further increase at their next meeting on March 22, 2023. Some recent U.S. economic releases:

- Gross Domestic Product (advance) rose 2.9% (survey: +2.6%) in the fourth quarter compared to the third quarter's rise of 3.2%.
- The unemployment rate fell to 3.4% (survey: 3.6%) in January.
- The Empire State Manufacturing Index decreased to -32.9 (survey: -1.0) from the prior month's -11.2 while the Philadelphia Fed Index increased to -8.9 (survey: -11.4) from -13.8 in December. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve inverted further as interest rates at longer maturities fell and shorter maturities rose in January. The 90-day Treasury Bill rate increased to 4.67% from 4.37%. The 2-year Treasury Note declined to 4.20% from 4.43% while the 10-year Treasury Bond rate decreased to 3.51% from 3.88%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net yields for the OCTP for January are 2.92% and 2.89%, respectively. The revised forecast for the OCTP gross and net yields for fiscal year 2022/2023 is 2.50% and 2.45% respectively. The daily gross yield for OCTP as of January 31, 2023, is 2.98%. The current fiscal year 2022/2023 net yields are 1.90% for OCIP and 1.89% for OCEIP.

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 November 2022, December 2022 and January 2023 interest apportionments are expected to be paid in February 2023, March 2023, and April 2023 respectively. The investment administrative fee for fiscal year 2022-2023 is estimated to be lower than 5.5 basis points, primarily due to higher average balances than originally estimated and higher cost savings expected for the remainder of the fiscal year. The monthly investment administrative fee charged in January, 2023 was reduced from 5.5 basis point to 4.25 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of January 31, 2023.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement and has a 10% limit, versus most investment securities have a 5% limit. The OCTP has a total market value of \$129.4 million in County of Orange debt, which represents approximately 0.9% of OCTP. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no IPS compliance exceptions in the month of January 2023.

CREDIT UPDATE

During January 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 January 31, 2023 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 20, 2022. The OCTP herein shown provides adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

5

	JANUARY 2023	DECEMBER 2022	INCREASE (DECREASE)	NET CHANGE %	JANUARY 2022	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ^{1,2}	\$ 5,961,992,475	\$ 6,780,544,665	\$ (818,552,190)	-12.07%	\$ 5,751,675,626	\$ 210,316,849	3.66%
End Of Month Book Value ^{1,2}	\$ 6,046,419,256	\$ 6,878,820,237	\$ (832,400,981)	-12.10%	\$ 5,781,469,836	\$ 264,949,420	4.58%
Monthly Average Balance ^{1,2}	\$ 6,480,334,588	\$ 7,455,529,661	\$ (975,195,073)	-13.08%	\$ 5,895,655,739	\$ 584,678,849	9.92%
Year-To-Date Average Balance	\$ 6,059,350,771	\$ 5,989,186,801	\$ 70,163,970	1.17%	\$ 5,593,426,416	\$ 465,924,355	8.33%
Monthly Accrued Earnings ³	\$ 16,133,489	\$ 18,094,769	\$ (1,961,280)	-10.84%	\$ 2,059,184	\$ 14,074,305	683.49%
Monthly Net Yield ³	2.887%	2.766%	0.121%	4.37%	0.344%	2.543%	739.24%
Year-To-Date Net Yield ³	1.900%	1.723%	0.177%	10.30%	0.471%	1.429%	303.40%
Annual Estimated Gross Yield ⁶	2.500%	2.500%	0.000%	0.00%	0.523%	1.977%	378.01%
Weighted Average Maturity (WAM) ⁷	201	199	2	1.01%	371	(170)	-45.82%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ^{1,4}	\$ 7,935,708,761	\$ 8,351,331,628	\$ (415,622,867)	-4.98%	\$ 6,151,612,796	\$ 1,784,095,965	29.00%
End Of Month Book Value ^{1,4}	\$ 8,049,052,605	\$ 8,473,072,525	\$ (424,019,920)	-5.00%	\$ 6,184,398,745	\$ 1,864,653,860	30.15%
Monthly Average Balance ⁴	\$ 8,142,349,426	\$ 7,291,108,209	\$ 851,241,217	11.68%	\$ 6,334,003,025	\$ 1,808,346,401	28.55%
Year-To-Date Average Balance ⁴	\$ 6,747,292,465	\$ 6,514,782,972	\$ 232,509,494	3.57%	\$ 5,283,965,378	\$ 1,463,327,087	27.69%
Monthly Accrued Earnings ⁵	\$ 20,323,703	\$ 17,600,484	\$ 2,723,220	15.47%	\$ 2,312,386	\$ 18,011,317	778.91%
Monthly Net Yield ⁵	2.887%	2.766%	0.121%	4.37%	0.363%	2.524%	695.32%
Year-To-Date Net Yield ⁵	1.886%	1.677%	0.209%	12.47%	0.480%	1.406%	292.92%
Annual Estimated Gross Yield ⁶	2.500%	2.500%	0.000%	0.00%	0.531%	1.969%	370.81%
Weighted Average Maturity (WAM) ⁷	203	200	3	1.50%	382	(179)	-46.86%

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 End Of Month Market Value, End Of Month Book Value and the Monthly Average Balance is lower than the prior month due to transfer of \$500 million into a new specific investment account.

³ The OCIP Monthly Accrued Earnings are lower than the prior month due to lower fund balances. The OCIP Monthly Accrued Earnings and Monthly Net Yields are higher than the prior year, and the Year-To-Date Net Yields are higher than the prior month and year, primarily due to purchases at higher interest rates, with the FOMC raising short-term rates by 3.75% since July 1, 2022.

⁴ The OCEIP End of Month Market Value, End of Month Book Value and Year-To-Date Average Balances are higher than the prior year, and the Monthly Average Balance is higher than the prior month and year both due to additional funding for new District programs by federal and state governments.

⁵ The OCIP Monthly Accrued Earnings and Year-To-Date Net Yields are higher than the prior month and year, and the Monthly Net Yield is higher than the prior year, primarily due to purchases at higher interest rates, with the FOMC raising short-term rates by 3.75% since July 1, 2022.

⁶ The OCIP and OCEIP Annual Estimated Gross Yields are higher than the prior year due to continued higher yields from short-term rate increases. The OCIP and OCEIP Annual Estimated Gross Yields for January 2022 are reported at the actual annual gross yields for FY 21-22.

⁷ The OCIP and OCEIP WAM decreased from the prior year due to shorter term purchases as the FOMC is expected to increase short-term rates for the next several months.

ORANGE COUNTY TREASURER-TAX COLLECTOR
ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURER'S POOL (OCTP) AND SPECIFIC INVESTMENT ACCOUNTS ⁽¹⁾
FOR THE MONTH ENDED: January 31, 2023

OCTP INVESTMENT STATISTICS - By Reporting Entity⁽²⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 1/31/2023	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,961,992,475	202	2.982%	2.917%	0.986 ⁽²⁾
	COST (Capital) \$ 6,018,849,157				
	MONTHLY AVG Balance \$ 6,480,334,588				
	BOOK Value \$ 6,046,419,256				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 7,935,708,761	202	2.982%	2.917%	0.986 ⁽²⁾
	COST (Capital) \$ 8,012,187,997				
	MONTHLY AVG Balance \$ 8,142,349,426				
	BOOK Value \$ 8,049,052,605				

INVESTMENT STATISTICS - Specific Investment Accounts⁽²⁾

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
		Fund	Market Value	Book Value	Current NAV
Specific Investment Funds:					
Pension Prepayment-CEO (PP-CEO) ⁽³⁾	MARKET Value \$ 554,167,899	PP-CEO	\$ 498,892,462	499,386,934	0.9990
Fountain Valley School District Fund 40 (FVSD)	COST (Capital) \$ 557,202,085	FVSD	33,244,863	34,603,589	0.9607
CCCD Series 2017E Bonds (CCCD)	MONTHLY AVG Balance \$ 202,694,666	CCCD	22,030,574	22,913,338	0.9615
John Wayne Airport Investment Fund (JWA)	BOOK Value \$ 556,903,861	JWA	0	0	N/A

OCIF TOTALS

INVESTMENTS		YEAR-TO-DATE EARNINGS	
OCIP	\$ 6,018,849,157	OCIP	\$ 70,918,939
OCEIP	8,012,187,997	OCEIP	77,997,855
Specific Investment	557,202,085		
Cash	75,049,730		
Total Assets in the County Treasury	\$ 14,663,288,969	Total OCTP Year-To-Date Earnings	\$ 148,916,794

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	1.900%	OCIP	201
OCEIP - YTD NET YIELD	1.886%	OCEIP	203
90-DAY T-BILL YIELD - MONTHLY AVERAGE	4.631%	LGIP (Standard & Pools)	25

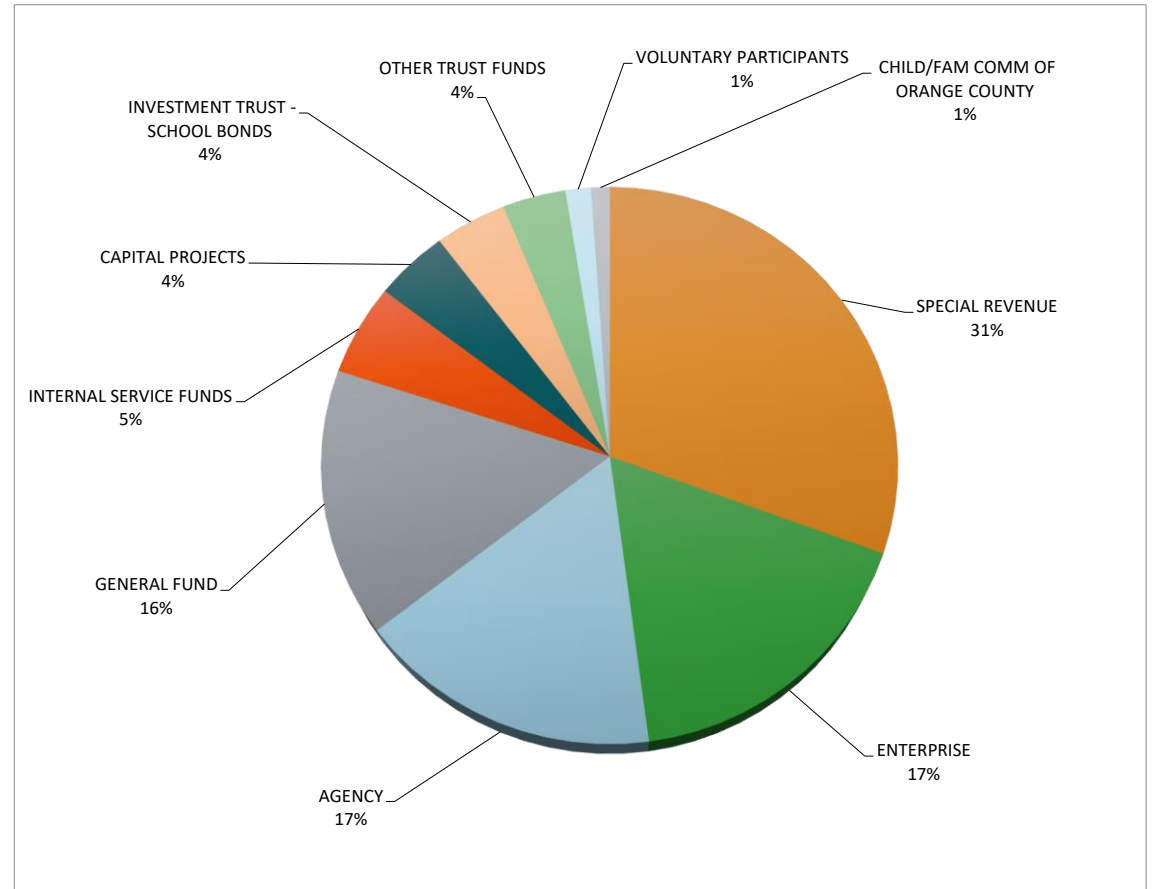
(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2022 IPS requiring at least quarterly reporting per Government Code Section 53646 (d). in Section VII of this report

(2) The current OCTP level NAVs for OCIP and OCEIP have both increased slightly to 0.986. Short-term rates continue to rise causing the market values on OCIP, OCEIP, PPCEO, FVSD and CCCD to stay below book values. The OCIP, OCEIP, FVSD and CCCD have sufficient liquidity to meet projected cash flow needs. PP-CEO rounds to 1.000 and has sufficient liquidity to meet cash flow needs.

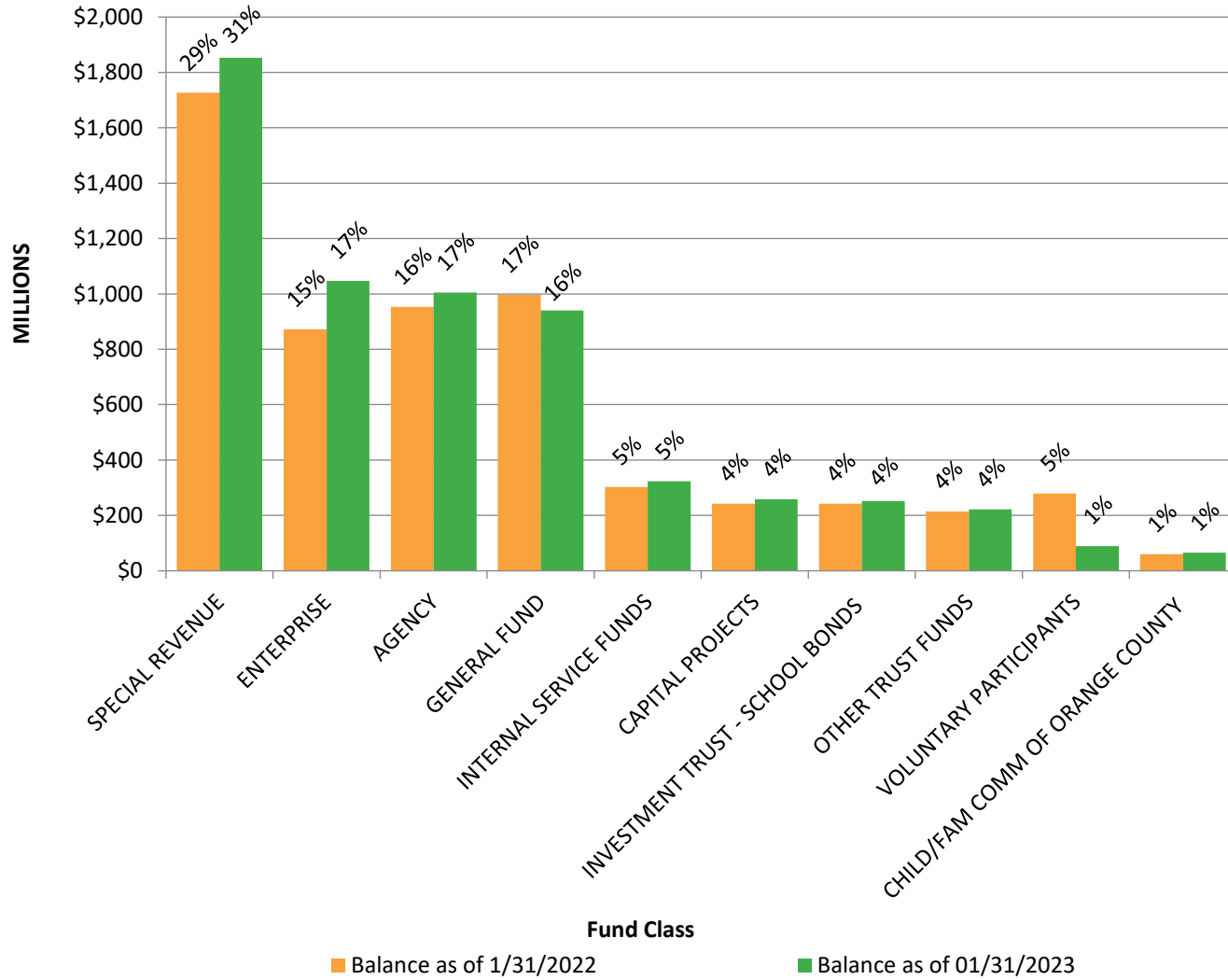
(3) Specific Investment Account set up in January for plan sponsor pension payments authorized by CEO.

ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF JANUARY 31, 2023

FUNDS	BALANCE
■ SPECIAL REVENUE	\$ 1,853,045,822
■ ENTERPRISE	1,046,914,513
■ AGENCY	1,004,914,175
■ GENERAL FUND	940,061,051
■ INTERNAL SERVICE FUNDS	322,814,851
■ CAPITAL PROJECTS	258,417,332
■ INVESTMENT TRUST - SCHOOL BONDS	251,925,082
■ OTHER TRUST FUNDS	221,488,909
■ VOLUNTARY PARTICIPANTS	88,840,175
■ CHILD/FAM COMM OF ORANGE COUNTY	65,740,038
TOTAL	<u>\$ 6,054,161,948</u>

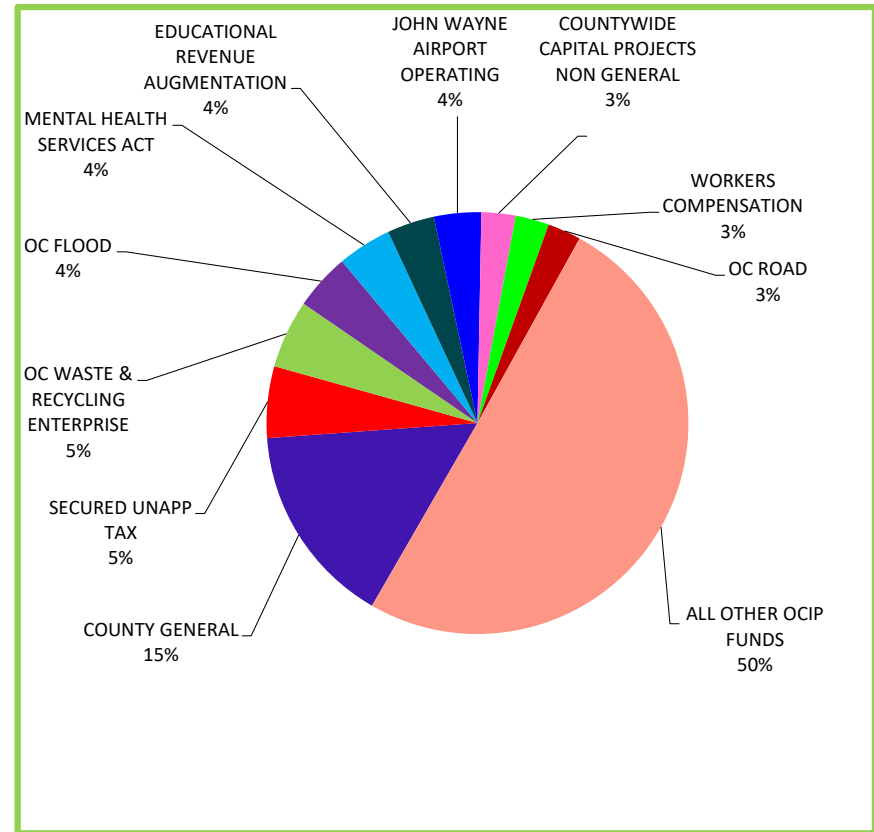


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF JANUARY 31



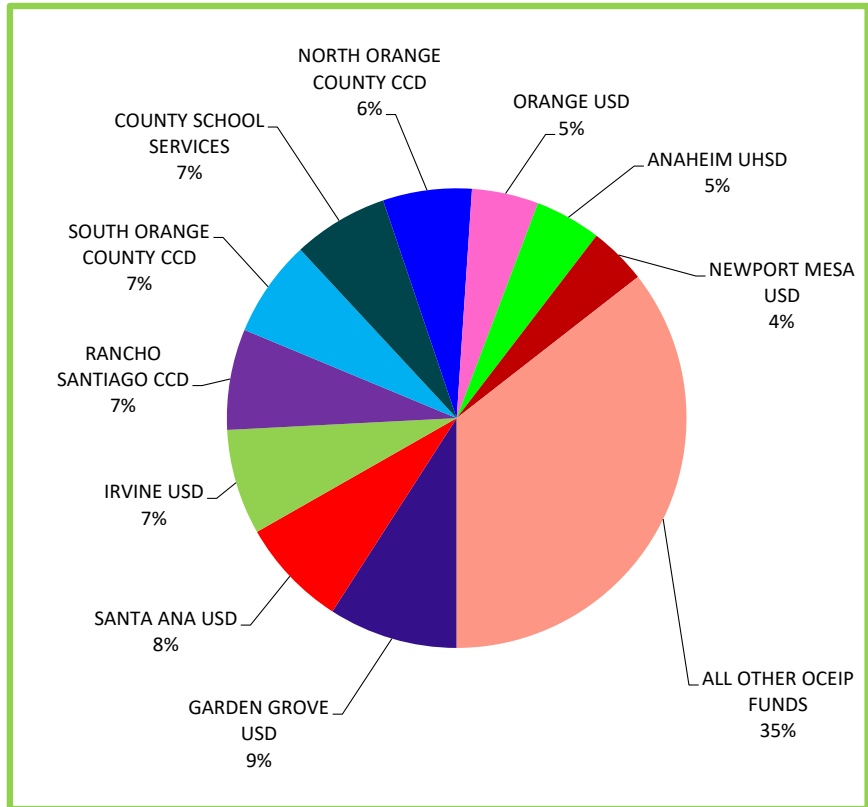
ORANGE COUNTY INVESTMENT POOL TOP TEN POOL PARTICIPANTS AS OF JANUARY 31, 2023

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 940,047,115
673	SECURED UNAPP TAX	332,071,471
299	OC WASTE & RECYCLING ENTERPRISE	316,689,886
400	OC FLOOD	262,000,672
13Y	MENTAL HEALTH SERVICES ACT	250,841,568
664	EDUCATIONAL REVENUE AUGMENTATION	219,886,793
280	JOHN WAYNE AIRPORT OPERATING	218,904,967
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	158,361,611
293	WORKERS COMPENSATION	155,757,360
115	OC ROAD	155,218,086
	ALL OTHER OCIP FUNDS	3,044,382,419
TOTAL		\$ 6,054,161,948



ORANGE COUNTY EDUCATIONAL INVESTMENT POOL TOP TEN POOL PARTICIPANTS AS OF JANUARY 31, 2023

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 729,520,904 (1)
84	SANTA ANA USD	615,155,426 (1)
75	IRVINE USD	595,270,895 (1)
92	RANCHO SANTIAGO CCD	568,905,805
96	SOUTH ORANGE COUNTY CCD	547,608,558
94	COUNTY SCHOOL SERVICES	539,048,824
88	NORTH ORANGE COUNTY CCD	501,494,493 (1)
80	ORANGE USD	376,411,160 (1)
64	ANAHEIM UHSD	373,218,334 (1)
78	NEWPORT MESA USD	325,877,141 (1)
	ALL OTHER OCEIP FUNDS	2,850,658,300 (1)
	TOTAL	<u>\$ 8,023,169,840</u>

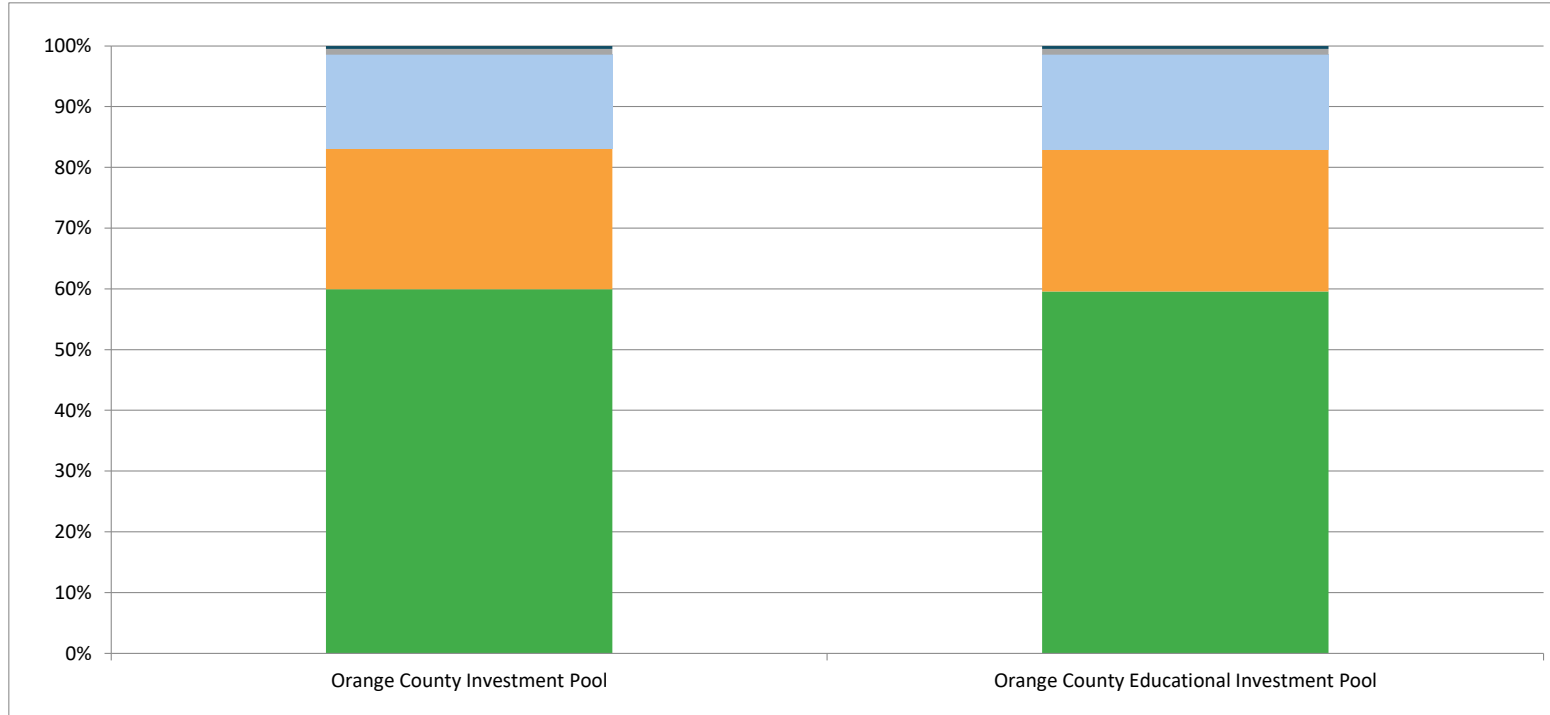


(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings

January 31, 2023

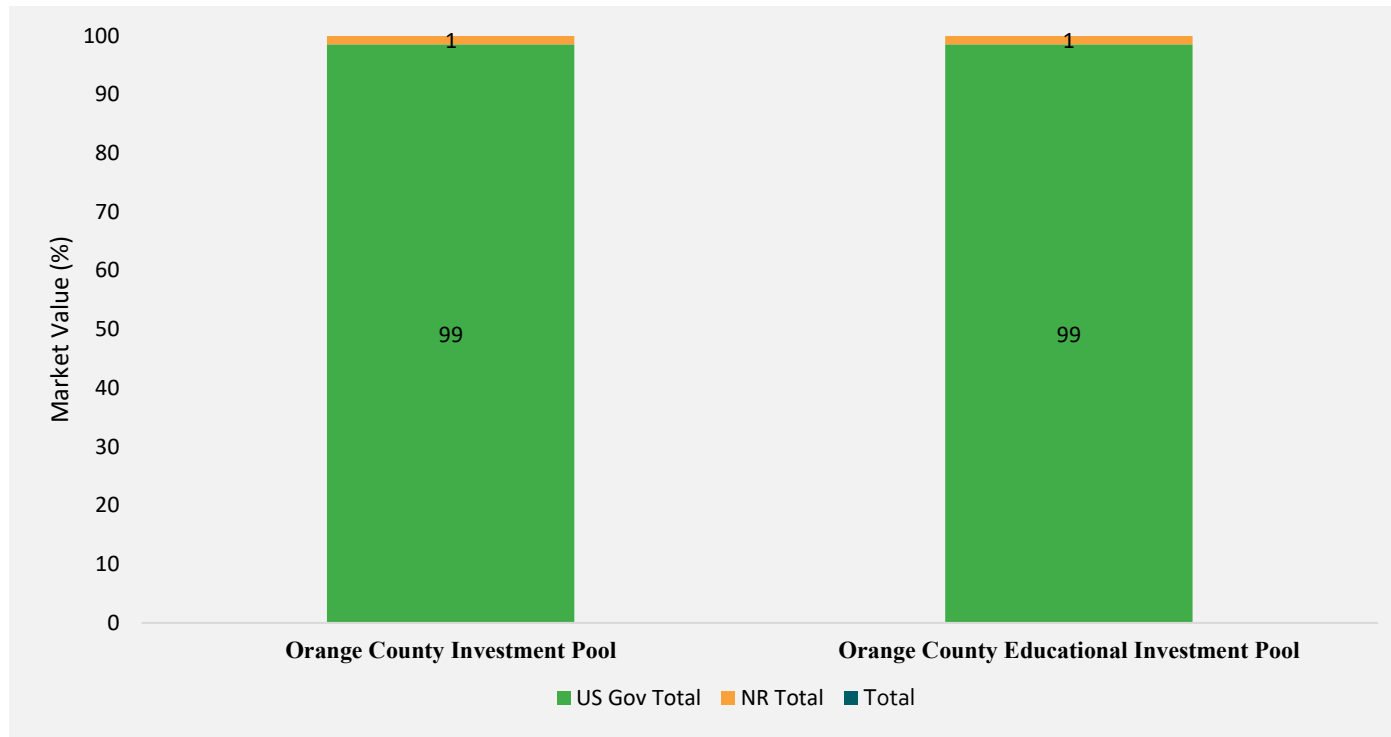


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,572,643	59.92%
U. S. TREASURIES	1,380,157	23.15%
MONEY MARKET MUTUAL FUNDS	923,099	15.48%
MUNICIPAL DEBT	55,254	0.93%
LOCAL AGENCY INVESTMENT FUND	30,839	0.52%
	<u>\$ 5,961,992</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 4,727,953	59.58%
U. S. TREASURIES	1,852,915	23.35%
MONEY MARKET MUTUAL FUNDS	1,239,258	15.62%
MUNICIPAL DEBT	74,181	0.93%
LOCAL AGENCY INVESTMENT FUND	41,402	0.52%
	<u>\$ 7,935,709</u>	<u>100.00%</u>

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

January 31, 2023



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

NR Includes LAIF and Orange County Pension Obligation Bonds

**ORANGE COUNTY TREASURER-TAX COLLECTOR
APPROVED ISSUER LIST - OCIP, OCEIP, and JWA**

January 31, 2023

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

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

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

Legend:

NR = Not Rated

WD = Withdrawn

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

** Moody's changed the L/T issuer credit rating to Stable from Negative and affirmed its AAA rating on November 2, 2022.

Fitch L/T issuer credit rating withdrawn on September 4, 2019.

*** S&P changed its outlook to Stable and reaffirmed its AAA rating on June 10, 2019.

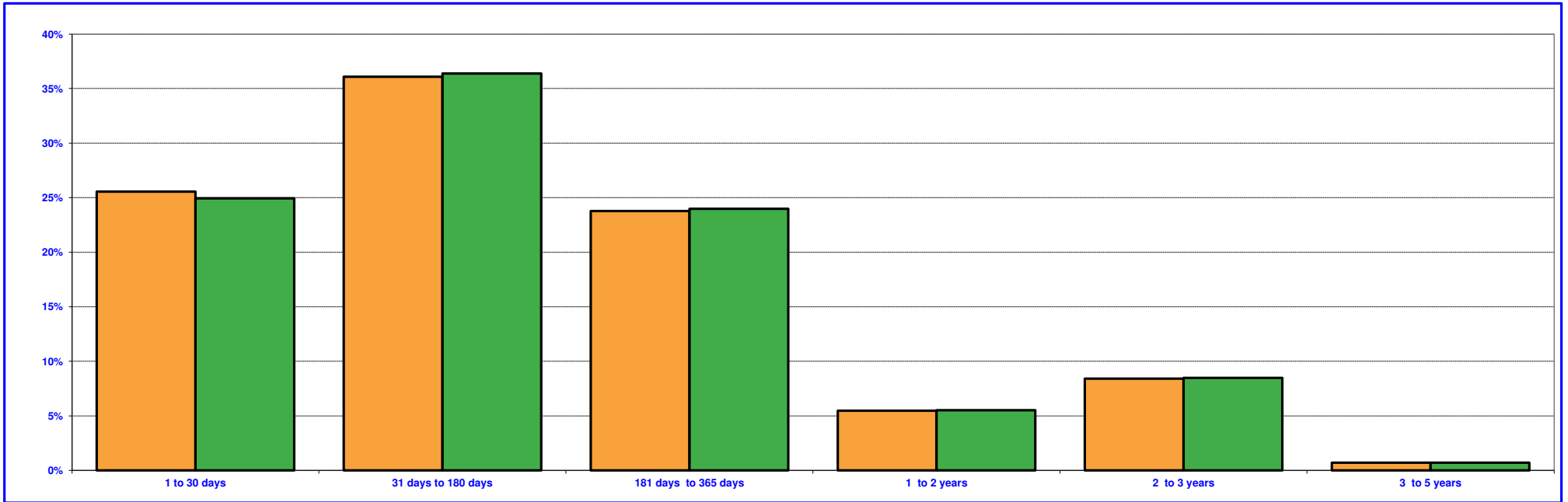
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended January 31, 2023**

During January, 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 January 31, 2023



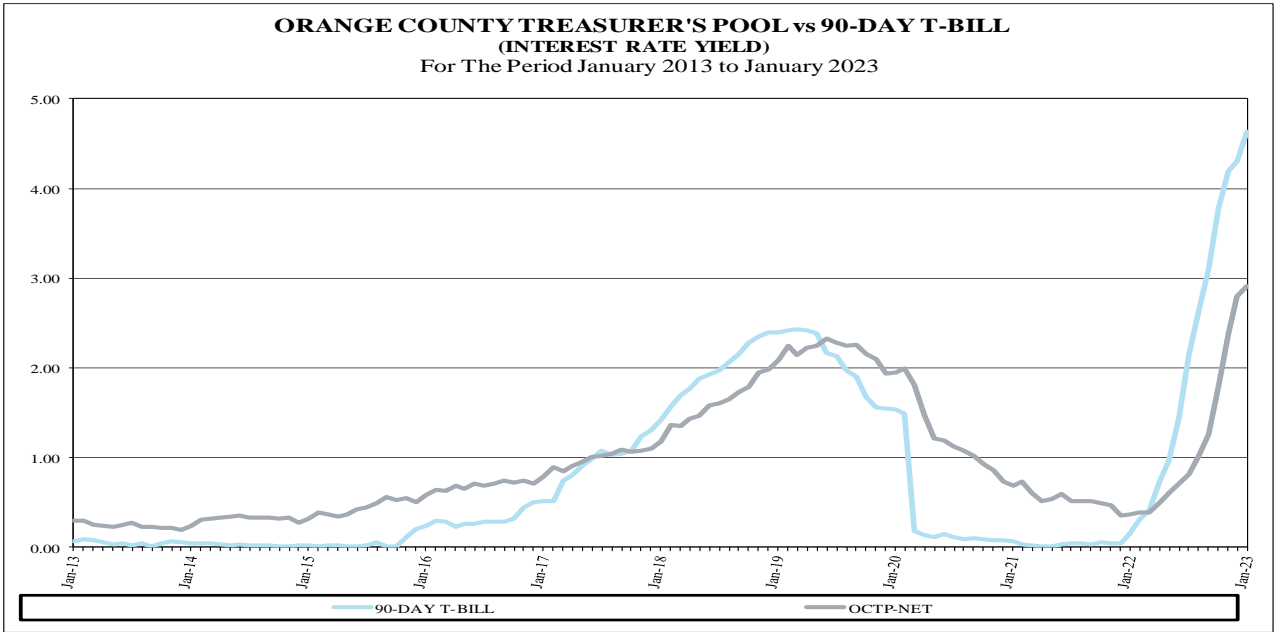
ORANGE COUNTY INVESTMENT POOL			
		In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$	1,556,492	25.55%
31 TO 180 DAYS		2,197,550	36.08%
181 TO 365 DAYS		1,448,222	23.78%
1 YEAR TO 2 YEARS		333,657	5.48%
2 YEARS TO 3 YEARS		512,265	8.41%
3 YEARS TO 5 YEARS		42,689	0.70%
TOTAL	\$	6,090,875	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
		In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$	2,021,106	24.93%
31 TO 180 DAYS		2,950,296	36.38%
181 TO 365 DAYS		1,944,293	23.98%
1 YEAR TO 2 YEARS		447,948	5.52%
2 YEARS TO 3 YEARS		687,735	8.48%
3 YEARS TO 5 YEARS		57,311	0.71%
TOTAL	\$	8,108,689	100.00%

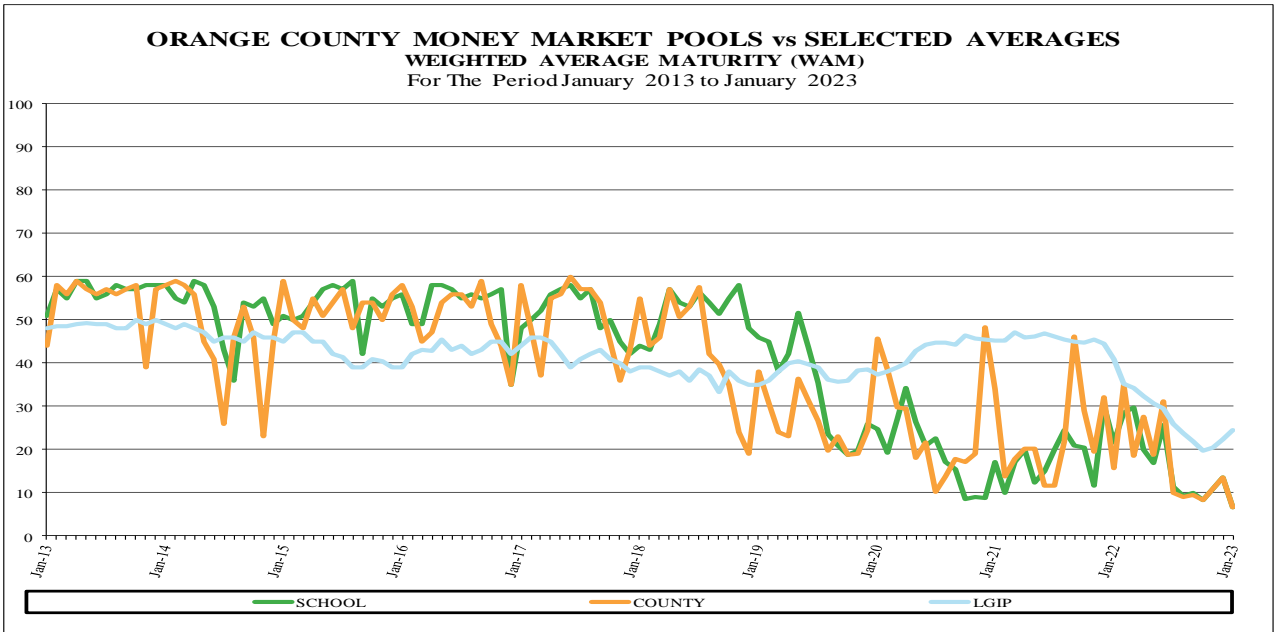
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 1/31/2023, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

**ORANGE COUNTY TREASURER'S POOL vs 90-DAY T-BILL
(INTEREST RATE YIELD)**
For The Period January 2013 to January 2023



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)**
For The Period January 2013 to January 2023



- For the Month Ended January 31, 2023, S&P LGIP – 4.12; S&P LGIP WAM – 24.50; 90-Day T-Bill – 4.631%; OCIP – Net – 2.887%
- OCIP rate from Nov 2012 – Nov 2022; OCTP rate beginning Dec-2022 and on a go-forward basis

ORANGE COUNTY TREASURER-TAX COLLECTOR CASH AVAILABILITY PROJECTION FOR THE SIX MONTHS ENDING JULY 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 July 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
January 2023 - Ending Cash				\$ 35,312,790
February	\$ 638,343,608	\$ 644,264,176	\$ 446,876,086	871,044,488
March	535,096,543	1,052,322,196	873,601,407	1,584,861,820
April	398,429,521	2,307,147,372	2,201,778,416	2,088,660,297
May	581,063,725	419,219,147	1,004,749,136	2,084,194,033
June	410,194,706	441,695,540	849,724,007	2,086,360,272
July	364,003,660	342,953,867	878,245,654	1,915,072,145

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
January 2023 - Ending Cash				\$ 10,981,842
February	\$ 754,520,761	\$ 405,501,555	\$ 802,225,319	368,778,839
March	718,387,690	577,209,704	852,385,782	811,990,451
April	534,906,957	1,373,521,638	803,228,541	1,917,190,505
May	780,100,400	618,882,927	840,134,232	2,476,039,600
June	550,702,169	784,095,975	836,273,722	2,974,564,022
July	488,688,915	365,261,252	718,613,343	3,109,900,846

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended January 31, 2023

	<u>Month</u>
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 15,439,618,054</u>
Cash Receipts:	
County	783,315,195
School and Community College Districts	730,527,803
Total Cash Receipts	<u>1,513,842,998</u>
Cash Disbursements:	
County	1,591,721,122
School and Community College Districts	1,154,912,007
Total Cash Disbursements	<u>2,746,633,129</u>
Net Change in Cost Value of Pooled Assets	<u>(1,232,790,131)</u>
Net Increase in Specific Investments	445,016,270
Net Increase in OC Sheriff & John Wayne Airport Cash	<u>11,444,776</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 14,663,288,969</u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 6,018,849,157
Orange County Educational Investment Pool	8,012,187,997
Total Pooled Investments	<u>14,031,037,154</u>
Specific Investments:	
Fountain Valley School District Fund 40	34,625,570
CCCD Series 2017E Bonds	23,663,390
Pension Prepayment-CEO	498,913,125
Total Specific Investments	<u>557,202,085</u>
Cash and Cash Equivalent:	
Cash in Banks	74,939,378
Cash - Other	110,352
Total Cash	<u>75,049,730</u>
Total Assets in the Treasury at the End of the Period:	<u>\$ 14,663,288,969</u>

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
January 31, 2023**

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

OCTP ⁽¹⁾	
Market Value of Investments ⁽²⁾	Percent of Portfolio
\$ 3,233,072,062	23.26%
8,300,596,343	59.73%
129,434,961	0.93%
-	-
-	-
-	-
72,241,118	0.52%
-	-
2,162,356,752	15.56%
-	-
-	-
\$ 13,897,701,236	100.00%

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

OCTP ⁽¹⁾	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes/ 0.54</i>	
<i>Yes/ 1096</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>0.9860</i>	

- (1) The 2023 IPS compliance effective January 1, 2023.
- (2) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg and Northern Trust.
- (3) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2023 IPS policy approved by the Board of Supervisors on December 20, 2022 effective on January 1, 2023.
- (4) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
- (5) Modified duration which does not take into consideration all embedded options such as callable bonds.
- (6) The OCTP NAV reflects a slight increase in market values verses book values but the NAV still remains below 1.0000 at 0.9860 compared to last month's NAV at 0.9857. 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
January 31, 2023**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2021 and June 30, 2022 audits in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	September 30, 2022 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2022 in progress.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2022 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 21/22 reconciliation complete, refunds in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2023 IPS certifications requests in progress.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 22/23 identified zero compliance incidents as of January 31, 2023.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 19, 2022 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 19, 2022 meeting and provided input on the proposed IPS changes. BOS approved on December 20, 2022.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2022 Annual Report was approved by TOC on January 25, 2023 and will be scheduled for an upcoming BOS date.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 19, 2022.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2023.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2022.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2021.

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended January 31, 2023**

During January, 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

22
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Investment Inventory with Market Value by Entity & Instrument

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	02/01/2023		AAAm	Aaa-mf	NR		1,752.91		4.1461	1,752.91			1,752.91	1,752.91	0.00
GOLDMAN SACHS - COUNTY MMF															
	02/01/2023		AAAm	Aaa-mf	NR		9,151.95		4.2301	9,151.95			9,151.95	9,151.95	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	02/01/2023		AAAm	Aaa-mf	AAAmmf		39,190.09		4.2990	39,190.09			39,190.09	39,190.09	0.00
Subtotal for FUNDS:							50,094.95		4.2810	50,094.95			50,094.95	50,094.95	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FED FARM CR BK / JEFFERIES & COMPANY															
1203327	1/6/23	02/03/2023	313312BK5	A-1+	P-1	F1+	50,000,000.00		4.1200	49,839,777.78	0.00	148,777.78	49,988,555.56	49,987,535.50	(1,020.06)
FHLB DISC CORP / FTN FINANCIAL															
1203953	1/11/23	02/06/2023	313384BN8	A-1+	P-1	NR	50,000,000.00		4.2500	49,846,527.78	0.00	123,958.33	49,970,486.11	49,968,844.50	(1,641.61)
FHLB DISC CORP / Mizuho Securities USA Inc															
1205238	1/20/23	02/08/2023	313384BQ1	A-1+	P-1	NR	50,000,000.00		4.3300	49,885,736.11	0.00	72,166.67	49,957,902.78	49,956,388.00	(1,514.78)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1204616	1/17/23	02/10/2023	313384BS7	A-1+	P-1	NR	50,000,000.00		4.3680	49,854,400.00	0.00	91,000.00	49,945,400.00	49,942,691.00	(2,709.00)
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	4.2670	199,426,441.67	0.00	435,902.78	199,862,344.45	199,855,459.00	(6,885.45)
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		4.2670	199,426,441.67	0.00	435,902.78	199,862,344.45	199,855,459.00	(6,885.45)
Total County Money Mkt Fnd :							200,050,094.95		4.2670	199,476,536.62	0.00	435,902.78	199,912,439.40	199,905,553.95	(6,885.45)
Net Asset Value (NAV):														0.999966	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	02/01/2023		AAAm	Aaa-mf	NR		1,539.89		4.1461	1,539.89			1,539.89	1,539.89	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	02/01/2023		AAAm	Aaa-mf	NR		3,417.74		4.2301	3,417.74			3,417.74	3,417.74	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	02/01/2023		AAAm	Aaa-mf	AAAmmf		25,030.48		4.2990	25,030.48			25,030.48	25,030.48	0.00
Subtotal for FUNDS:							29,988.11		4.2833	29,988.11			29,988.11	29,988.11	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

23
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FED FARM CR BK / JEFFERIES & COMPANY															
1203328	1/6/23	02/03/2023	313312BK5	A-1+	P-1	F1+	50,000,000.00		4.1200	49,839,777.78	0.00	148,777.78	49,988,555.56	49,987,535.50	(1,020.06)
FHLB DISC CORP / FTN FINANCIAL															
1203952	1/11/23	02/06/2023	313384BN8	A-1+	P-1	NR	50,000,000.00		4.2500	49,846,527.78	0.00	123,958.33	49,970,486.11	49,968,844.50	(1,641.61)
FHLB DISC CORP / Mizuho Securities USA Inc															
1205239	1/20/23	02/08/2023	313384BQ1	A-1+	P-1	NR	50,000,000.00		4.3300	49,885,736.11	0.00	72,166.67	49,957,902.78	49,956,388.00	(1,514.78)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1204617	1/17/23	02/10/2023	313384BS7	A-1+	P-1	NR	50,000,000.00		4.3680	49,854,400.00	0.00	91,000.00	49,945,400.00	49,942,691.00	(2,709.00)
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	4.2670	199,426,441.67	0.00	435,902.78	199,862,344.45	199,855,459.00	(6,885.45)
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		4.2670	199,426,441.67	0.00	435,902.78	199,862,344.45	199,855,459.00	(6,885.45)
Total Educational Money Mkt Fnd :							200,029,988.11		4.2670	199,456,429.78	0.00	435,902.78	199,892,332.56	199,885,447.11	(6,885.45)
Net Asset Value (NAV):														0.999966	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		02/01/2023				NR	72,241,118.41		2.4250	72,241,118.41			72,241,118.41	72,241,118.41	0.00
OC Treasurer Extended Fund															
		02/01/2023				NR	1,018,988,914.56		4.1461	1,018,988,914.56			1,018,988,914.56	1,018,988,914.56	0.00
OC Treasurer X FUND MMF															
		02/01/2023				NR	1,143,287,754.28		4.2990	1,143,287,754.28			1,143,287,754.28	1,143,287,754.28	0.00
Subtotal for FUNDS:							2,234,517,787.25		4.1687	2,234,517,787.25			2,234,517,787.25	2,234,517,787.25	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
1199547	12/7/22	02/01/2023	313384BH1	A-1+	P-1	NR	50,000,000.00		4.1710	49,675,588.89	0.00	324,411.11	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	631,750.00	49,989,972.22	49,987,253.50	(2,718.72)
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	631,750.00	49,989,972.22	49,987,253.50	(2,718.72)
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	631,750.00	49,989,972.22	49,987,253.50	(2,718.72)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193714	10/24/22	02/07/2023	313384BP3	A-1+	P-1	NR	50,000,000.00		4.0800	49,399,333.33	0.00	566,666.67	49,966,000.00	49,962,616.00	(3,384.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193715	10/24/22	02/07/2023	313384BP3	A-1+	P-1	NR	50,000,000.00		4.0800	49,399,333.33	0.00	566,666.67	49,966,000.00	49,962,616.00	(3,384.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1196928	11/16/22	02/15/2023	313384BX6	A-1+	P-1	NR	50,000,000.00		4.2150	49,467,270.83	0.00	450,770.84	49,918,041.67	49,912,814.00	(5,227.67)
FHLB DISC CORP / FTN FINANCIAL															
1201957	12/23/22	02/17/2023	313384BZ1	A-1+	P-1	NR	48,000,000.00		4.3200	47,677,440.00	0.00	230,400.00	47,907,840.00	47,904,356.16	(3,483.84)
FHLB DISC CORP / BARCLAY CAPITAL															
1201958	12/23/22	02/17/2023	313384BZ1	A-1+	P-1	NR	50,000,000.00		4.3200	49,664,000.00	0.00	240,000.00	49,904,000.00	49,900,371.00	(3,629.00)
FHLB DISC CORP / FTN FINANCIAL															
1202328	12/28/22	02/22/2023	313384CE7	A-1+	P-1	NR	36,000,000.00		4.3700	35,755,280.00	0.00	152,950.00	35,908,230.00	35,903,867.40	(4,362.60)
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	656,250.00	49,843,750.00	49,809,669.00	(34,081.00)
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	656,250.00	49,843,750.00	49,809,669.00	(34,081.00)
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	656,250.00	49,843,750.00	49,809,669.00	(34,081.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1195411	11/8/22	03/07/2023	313384CT4	A-1+	P-1	NR	50,000,000.00		4.2750	49,293,437.50	0.00	504,687.50	49,798,125.00	49,784,346.50	(13,778.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1195412	11/8/22	03/07/2023	313384CT4	A-1+	P-1	NR	50,000,000.00		4.2750	49,293,437.50	0.00	504,687.50	49,798,125.00	49,784,346.50	(13,778.50)
FHLB DISC CORP / RBC															
1196347	11/14/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.2500	49,327,083.33	0.00	466,319.45	49,793,402.78	49,778,018.00	(15,384.78)
FHLB DISC CORP / RBC															
1196348	11/14/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.2500	49,327,083.33	0.00	466,319.45	49,793,402.78	49,778,018.00	(15,384.78)
FHLB DISC CORP / BANK OF AMERICA															
1199738	12/8/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.3750	49,453,125.00	0.00	334,201.39	49,787,326.39	49,778,018.00	(9,308.39)
FHLB DISC CORP / BANK OF AMERICA															
1199739	12/8/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.3750	49,453,125.00	0.00	334,201.39	49,787,326.39	49,778,018.00	(9,308.39)
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	665,000.00	49,810,000.00	49,771,690.00	(38,310.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Investment Inventory with Market Value by Entity & Instrument

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	665,000.00	49,810,000.00	49,771,690.00	(38,310.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
1199332	12/6/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		4.3800	49,434,250.00	0.00	346,750.00	49,781,000.00	49,771,690.00	(9,310.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
1199333	12/6/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		4.3800	49,434,250.00	0.00	346,750.00	49,781,000.00	49,771,690.00	(9,310.00)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1199975	12/9/22	03/10/2023	313384CW7	A-1+	P-1	NR	50,000,000.00		4.4050	49,443,256.94	0.00	330,375.00	49,773,631.94	49,765,363.00	(8,268.94)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1199976	12/9/22	03/10/2023	313384CW7	A-1+	P-1	NR	50,000,000.00		4.4050	49,443,256.94	0.00	330,375.00	49,773,631.94	49,765,363.00	(8,268.94)
FHLB DISC CORP / DEUTSCHE															
1192826	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.1100	49,155,166.67	0.00	605,083.33	49,760,250.00	49,733,740.00	(26,510.00)
FHLB DISC CORP / DEUTSCHE															
1192827	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.1100	49,155,166.67	0.00	605,083.33	49,760,250.00	49,733,740.00	(26,510.00)
FHLB DISC CORP / TD SECURITIES															
1192634	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.1300	49,133,847.22	0.00	613,763.89	49,747,611.11	49,721,096.50	(26,514.61)
FHLB DISC CORP / TD SECURITIES															
1192635	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.1300	49,133,847.22	0.00	613,763.89	49,747,611.11	49,721,096.50	(26,514.61)
FHLB DISC CORP / JEFFERIES & COMPANY															
1195855	11/10/22	03/20/2023	313384DG1	A-1+	P-1	NR	50,000,000.00		4.3500	49,214,583.33	0.00	501,458.34	49,716,041.67	49,702,137.00	(13,904.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1197606	11/22/22	03/24/2023	313384DL0	A-1+	P-1	NR	50,000,000.00		4.4200	49,251,055.56	0.00	435,861.11	49,686,916.67	49,676,869.00	(10,047.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1197312	11/18/22	03/28/2023	313384DQ9	A-1+	P-1	NR	50,000,000.00		4.3800	49,209,166.67	0.00	456,250.00	49,665,416.67	49,651,614.00	(13,802.67)
FHLB DISC CORP / FTN FINANCIAL															
1199740	12/8/22	04/04/2023	313384DX4	A-1+	P-1	NR	50,000,000.00		4.4800	49,272,000.00	0.00	342,222.22	49,614,222.22	49,598,884.00	(15,338.22)
FHLB DISC CORP / FTN FINANCIAL															
1201490	12/21/22	04/14/2023	313384EH8	A-1+	P-1	NR	50,000,000.00		4.4800	49,290,666.67	0.00	261,333.33	49,552,000.00	49,534,490.00	(17,510.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1198338	11/29/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5000	49,112,500.00	0.00	400,000.00	49,512,500.00	49,495,893.50	(16,606.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1198339	11/29/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5000	49,112,500.00	0.00	400,000.00	49,512,500.00	49,495,893.50	(16,606.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1199329	12/6/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	358,229.17	49,509,791.67	49,495,893.50	25 (13,898.17)

ORANGE COUNTY TREASURER-TAX COLLECTOR

26
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Investment Inventory with Market Value by Entity & Instrument

As of 31-Jan-2023

31565

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1199330	12/6/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	358,229.17	49,509,791.67	49,495,893.50	(13,898.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1199331	12/6/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	358,229.17	49,509,791.67	49,495,893.50	(13,898.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1199969	12/9/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5300	49,169,500.00	0.00	339,750.00	49,509,250.00	49,495,893.50	(13,356.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1199973	12/9/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5300	49,169,500.00	0.00	339,750.00	49,509,250.00	49,495,893.50	(13,356.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1199974	12/9/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5300	49,169,500.00	0.00	339,750.00	49,509,250.00	49,495,893.50	(13,356.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1200160	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	321,583.33	49,508,166.66	49,495,893.50	(12,273.16)
FHLB DISC CORP / BNY Mellon Capital Market															
1200161	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	321,583.33	49,508,166.66	49,495,893.50	(12,273.16)
FHLB DISC CORP / BNY Mellon Capital Market															
1200162	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	321,583.33	49,508,166.66	49,495,893.50	(12,273.16)
FHLB DISC CORP / BNY Mellon Capital Market															
1200163	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	321,583.33	49,508,166.66	49,495,893.50	(12,273.16)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192632	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.2700	48,837,611.11	0.00	634,569.45	49,472,180.56	49,420,781.50	(51,399.06)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192633	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.2700	48,837,611.11	0.00	634,569.45	49,472,180.56	49,420,781.50	(51,399.06)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197115	11/17/22	05/05/2023	313384FE4	A-1+	P-1	NR	50,000,000.00		4.4700	48,950,791.67	0.00	471,833.33	49,422,625.00	49,384,317.50	(38,307.50)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197116	11/17/22	05/05/2023	313384FE4	A-1+	P-1	NR	50,000,000.00		4.4700	48,950,791.67	0.00	471,833.33	49,422,625.00	49,384,317.50	(38,307.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192054	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.1100	48,801,250.00	0.00	639,333.33	49,440,583.33	49,362,584.00	(77,999.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192055	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.1100	48,801,250.00	0.00	639,333.33	49,440,583.33	49,362,584.00	(77,999.33)
FHLB DISC CORP / TD SECURITIES															
1199541	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	355,055.56	49,372,312.50	49,356,121.50	(16,191.00)
FHLB DISC CORP / TD SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Investment Inventory with Market Value by Entity & Instrument

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1199543	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	355,055.56	49,372,312.50	49,356,121.50	(16,191.00)
FHLB DISC CORP / TD SECURITIES															
1199544	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	355,055.56	49,372,312.50	49,356,121.50	(16,191.00)
FHLB DISC CORP / TD SECURITIES															
1199545	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	355,055.56	49,372,312.50	49,356,121.50	(16,191.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193294	10/20/22	05/12/2023	313384FM6	A-1+	P-1	NR	50,000,000.00		4.3500	48,767,500.00	0.00	628,333.33	49,395,833.33	49,349,660.00	(46,173.33)
FHLB DISC CORP / BANK OF AMERICA															
1199546	12/7/22	05/18/2023	313384FT1	A-1+	P-1	NR	50,000,000.00		4.5900	48,967,250.00	0.00	357,000.00	49,324,250.00	49,310,910.00	(13,340.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197311	11/18/22	05/19/2023	313384FU8	A-1+	P-1	NR	50,000,000.00		4.5400	48,852,388.89	0.00	472,916.67	49,325,305.56	49,304,454.50	(20,851.06)
FHLB DISC CORP / Mizuho Securities USA Inc															
1200819	12/16/22	05/25/2023	313384GA1	A-1+	P-1	NR	50,000,000.00		4.5500	48,988,888.89	0.00	297,013.89	49,285,902.78	49,265,739.50	(20,163.28)
FHLB DISC CORP / Mizuho Securities USA Inc															
1200820	12/16/22	05/25/2023	313384GA1	A-1+	P-1	NR	50,000,000.00		4.5500	48,988,888.89	0.00	297,013.89	49,285,902.78	49,265,739.50	(20,163.28)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193514	10/21/22	05/26/2023	313384GB9	A-1+	P-1	NR	50,000,000.00		4.4300	48,664,847.22	0.00	633,736.11	49,298,583.33	49,259,290.00	(39,293.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192630	10/17/22	06/01/2023	313384GH6	A-1+	P-1	NR	50,000,000.00		4.3350	48,633,270.83	0.00	644,229.17	49,277,500.00	49,214,665.00	(62,835.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192631	10/17/22	06/01/2023	313384GH6	A-1+	P-1	NR	50,000,000.00		4.3350	48,633,270.83	0.00	644,229.17	49,277,500.00	49,214,665.00	(62,835.00)
FHLB DISC CORP / TD SECURITIES															
1195284	11/3/22	06/05/2023	313384GM5	A-1+	P-1	NR	50,000,000.00		4.5500	48,647,638.89	0.00	568,750.00	49,216,388.89	49,188,700.50	(27,688.39)
FHLB DISC CORP / TD SECURITIES															
1195285	11/3/22	06/05/2023	313384GM5	A-1+	P-1	NR	50,000,000.00		4.5500	48,647,638.89	0.00	568,750.00	49,216,388.89	49,188,700.50	(27,688.39)
FHLB DISC CORP / BNY Mellon Capital Market															
1196352	11/14/22	06/07/2023	313384GP8	A-1+	P-1	NR	50,000,000.00		4.5000	48,718,750.00	0.00	493,750.00	49,212,500.00	49,175,723.50	(36,776.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1196353	11/14/22	06/07/2023	313384GP8	A-1+	P-1	NR	50,000,000.00		4.5000	48,718,750.00	0.00	493,750.00	49,212,500.00	49,175,723.50	(36,776.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193290	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.3700	48,591,888.89	0.00	631,222.22	49,223,111.11	49,162,750.00	(60,361.11)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193293	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.3700	48,591,888.89	0.00	631,222.22	49,223,111.11	49,162,750.00	(60,361.11)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

28
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1200767	12/15/22	06/12/2023	313384GU7	A-1+	P-1	NR	50,000,000.00		4.5500	48,868,819.44	0.00	303,333.33	49,172,152.77	49,143,296.00	(28,856.77)
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	730,506.95	49,258,340.28	49,130,331.00	(128,009.28)
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	730,506.95	49,258,340.28	49,130,331.00	(128,009.28)
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	730,506.95	49,208,152.78	49,072,030.50	(136,122.28)
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	730,506.95	49,208,152.78	49,072,030.50	(136,122.28)
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	720,000.00	49,133,750.00	48,986,611.50	(147,138.50)
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	735,965.28	49,123,583.34	48,973,586.50	(149,996.84)
FHLB DISC CORP / BANK OF AMERICA															
1199736	12/8/22	07/14/2023	313384JC4	A-1+	P-1	NR	50,000,000.00		4.6350	48,596,625.00	0.00	354,062.50	48,950,687.50	48,928,027.00	(22,660.50)
FHLB DISC CORP / BANK OF AMERICA															
1199737	12/8/22	07/14/2023	313384JC4	A-1+	P-1	NR	50,000,000.00		4.6350	48,596,625.00	0.00	354,062.50	48,950,687.50	48,928,027.00	(22,660.50)
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	720,000.00	49,043,750.00	48,882,509.50	(161,240.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193513	10/21/22	07/21/2023	313384JK6	A-1+	P-1	NR	50,000,000.00		4.5050	48,291,854.17	0.00	644,465.28	48,936,319.45	48,882,509.50	(53,809.95)
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	720,000.00	49,021,250.00	48,856,518.50	(164,731.50)
FHLB DISC CORP / BARCLAY CAPITAL															
1189850	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	720,000.00	49,021,250.00	48,856,518.50	(164,731.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193512	10/21/22	07/28/2023	313384JS9	A-1+	P-1	NR	50,000,000.00		4.5100	48,246,111.11	0.00	645,180.56	48,891,291.67	48,837,034.50	(54,257.17)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195323	11/4/22	08/04/2023	313384JZ3	A-1+	P-1	NR	50,000,000.00		4.6500	48,236,875.00	0.00	574,791.67	48,811,666.67	48,800,640.00	(11,026.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195324	11/4/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6350	48,223,250.00	0.00	572,937.50	48,796,187.50	48,781,635.50	(14,552.00)
FHLB DISC CORP / JEFFERIES & COMPANY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Investment Inventory with Market Value by Entity & Instrument

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1197309	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6000	48,326,111.11	0.00	479,166.67	48,805,277.78	48,781,635.50	(23,642.28)
FHLB DISC CORP / JEFFERIES & COMPANY															
1197310	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6000	48,326,111.11	0.00	479,166.67	48,805,277.78	48,781,635.50	(23,642.28)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195321	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.6400	48,202,000.00	0.00	573,555.56	48,775,555.56	48,762,638.00	(12,917.56)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195322	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.6400	48,202,000.00	0.00	573,555.56	48,775,555.56	48,762,638.00	(12,917.56)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195368	11/7/22	08/21/2023	313384KS7	A-1+	P-1	NR	50,000,000.00		4.6700	48,138,486.11	0.00	557,805.56	48,696,291.67	48,693,044.50	(3,247.17)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195369	11/7/22	08/28/2023	313384KZ1	A-1+	P-1	NR	50,000,000.00		4.6800	48,089,000.00	0.00	559,000.00	48,648,000.00	48,648,809.50	809.50
FED FARM CR BK / FTN FINANCIAL															
1200821	12/16/22	08/29/2023	313312LA6	A-1+	P-1	F1+	25,000,000.00		4.6100	24,180,444.44	0.00	150,465.28	24,330,909.72	24,321,246.50	(9,663.22)
FHLB DISC CORP / BARCLAY CAPITAL															
1195849	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	531,430.56	48,604,194.45	48,588,468.00	(15,726.45)
FHLB DISC CORP / BARCLAY CAPITAL															
1195851	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	531,430.56	48,604,194.45	48,588,468.00	(15,726.45)
FHLB DISC CORP / BNY Mellon Capital Market															
1203326	1/6/23	09/14/2023	313384LS6	A-1+	P-1	NR	50,000,000.00		4.7300	48,351,069.44	0.00	170,805.56	48,521,875.00	48,544,415.50	22,540.50
FHLB DISC CORP / JEFFERIES & COMPANY															
1202329	12/28/22	09/19/2023	313384LX5	A-1+	P-1	NR	50,000,000.00		4.6400	48,292,222.22	0.00	225,555.56	48,517,777.78	48,512,974.50	(4,803.28)
FHLB DISC CORP / BNY Mellon Capital Market															
1195457	11/9/22	09/20/2023	313384LY3	A-1+	P-1	NR	50,000,000.00		4.6150	47,980,937.50	0.00	538,416.67	48,519,354.17	48,506,688.50	(12,665.67)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1197605	11/22/22	09/25/2023	313384MD8	A-1+	P-1	NR	50,000,000.00		4.6800	48,004,500.00	0.00	461,500.00	48,466,000.00	48,475,271.50	9,271.50
FHLB DISC CORP / JEFFERIES & COMPANY															
1203174	1/5/23	09/26/2023	313384ME6	A-1+	P-1	NR	50,000,000.00		4.6600	48,291,333.33	0.00	174,750.00	48,466,083.33	48,468,991.00	2,907.67
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1198340	11/29/22	09/27/2023	313384MF3	A-1+	P-1	NR	50,000,000.00		4.6700	48,041,194.44	0.00	415,111.11	48,456,305.55	48,462,710.50	6,404.95
FHLB DISC CORP / BARCLAY CAPITAL															
1195853	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	536,041.67	48,404,791.67	48,409,048.00	4,256.33
FHLB DISC CORP / BARCLAY CAPITAL															
1195854	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	536,041.67	48,404,791.67	48,409,048.00	29 4,256.33

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FED FARM CR BK / JEFFERIES & COMPANY															
1201649	12/22/22	10/13/2023	313312MX5	A-1+	P-1	F1+	50,000,000.00		4.5800	48,123,472.22	0.00	260,805.56	48,384,277.78	48,365,237.50	(19,040.28)
FHLB DISC CORP / JEFFERIES & COMPANY															
1201647	12/22/22	10/27/2023	313384NM7	A-1+	P-1	NR	50,000,000.00		4.5900	48,030,125.00	0.00	261,375.00	48,291,500.00	48,277,735.50	(13,764.50)
FED FARM CR BK / JEFFERIES & COMPANY															
1201348	12/20/22	10/30/2023	313312NQ9	A-1+	P-1	F1+	50,000,000.00		4.6600	47,967,722.22	0.00	278,305.56	48,246,027.78	48,259,006.00	12,978.22
FHLB DISC CORP / JEFFERIES & COMPANY															
1201959	12/23/22	11/07/2023	313384NY1	A-1+	P-1	NR	50,000,000.00		4.6200	47,953,083.33	0.00	256,666.67	48,209,750.00	48,212,618.00	2,868.00
FHLB DISC CORP / JEFFERIES & COMPANY															
1202133	12/27/22	11/22/2023	313384PP8	A-1+	P-1	NR	50,000,000.00		4.6400	47,873,333.33	0.00	232,000.00	48,105,333.33	48,119,355.00	14,021.67
FHLB DISC CORP / BANK OF AMERICA															
1206442	1/30/23	01/02/2024	313384RG6	A-1+	P-1	NR	50,000,000.00		4.6350	47,830,562.50	0.00	12,875.00	47,843,437.50	47,873,741.00	30,303.50
FHLB DISC CORP / BNY Mellon Capital Market															
1205842	1/25/23	01/05/2024	313384RK7	A-1+	P-1	NR	50,000,000.00		4.6450	47,774,270.83	0.00	45,159.72	47,819,430.55	47,855,279.50	35,848.95
FHLB DISC CORP / BANK OF AMERICA															
1205840	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	45,111.11	47,802,444.44	47,836,825.00	34,380.56
FHLB DISC CORP / BANK OF AMERICA															
1205841	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	45,111.11	47,802,444.44	47,836,825.00	34,380.56
FHLB DISC CORP / TD SECURITIES															
1206110	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	38,500.00	47,799,083.33	47,824,526.50	25,443.17
FHLB DISC CORP / TD SECURITIES															
1206112	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	38,500.00	47,799,083.33	47,824,526.50	25,443.17
FHLB DISC CORP / TD SECURITIES															
1206111	1/26/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,702,833.33	0.00	38,500.00	47,741,333.33	47,769,220.00	27,886.67
Subtotal for DISCOUNT NOTES:							5,709,000,000.00	0.0000	4.3895	5,566,677,343.50	0.00	51,612,768.18	5,618,290,111.68	5,615,293,635.06	(2,996,476.62)
GOVT AGENCY-FIX-30/360															
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	129,281.46	38,000.00	49,997,281.46	49,945,750.00	(51,531.46)
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	54,379.18	187,916.67	29,999,179.18	29,952,600.00	(46,579.18)
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	36,252.79	125,277.78	19,999,452.79	19,968,400.00	(31,052.79)
FED FARM CR BK / BNY Mellon Capital Market															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 10 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	11,925.39	128,888.89	19,999,774.99	19,959,600.00	(40,174.99)
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	16,540.21	251,333.33	38,999,687.92	38,921,220.00	(78,467.92)
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	(87,303.54)	134,444.44	50,005,044.96	49,642,250.00	(362,794.96)
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	59,400.00	18,750.00	49,993,400.00	49,553,750.00	(439,650.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	9,584.42	22,395.83	24,999,084.42	24,721,750.00	(277,334.42)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	19,168.83	44,791.67	49,998,168.83	49,443,500.00	(554,668.83)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	8,077.61	3,545.83	7,399,056.20	7,297,917.00	(101,139.20)
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	27,529.95	11,979.17	24,996,779.95	24,655,125.00	(341,654.95)
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	19,814.81	35,416.67	49,994,814.81	49,319,500.00	(675,314.81)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	15,299.16	4,097.22	19,996,899.16	19,690,200.00	(306,699.16)
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	11,474.37	3,072.92	14,997,674.37	14,767,650.00	(230,024.37)
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	91,673.61	7,291.67	49,984,173.61	48,999,250.00	(984,923.61)
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	91,673.61	7,291.67	49,984,173.61	48,999,250.00	(984,923.61)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194984	11/2/22	08/02/2023	3130ATUES	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	583,444.44	50,000,000.00	50,553,035.50	553,035.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194985	11/2/22	08/02/2023	3130ATUES	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	583,444.44	50,000,000.00	50,553,035.50	553,035.50
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	11,633.05	115,956.02	16,892,979.69	16,579,739.30	(313,240.39)
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	11,845.98	96,086.67	13,997,942.72	13,738,760.00	31 (259,182.72)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 11 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	15,803.99	185,555.56	24,997,553.99	24,558,875.00	(438,678.99)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1193295	10/20/22	08/18/2023	3130ATQU4	AA+	Aaa	NR	50,000,000.00	4.6200	4.6273	50,000,000.00	0.00	648,083.34	50,000,000.00	50,581,602.50	581,602.50
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	16,576.18	21,805.56	19,996,176.18	19,493,600.00	(502,576.18)
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	20,720.22	27,256.94	24,995,220.22	24,367,000.00	(628,220.22)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1199548	12/7/22	09/06/2023	3130AU5J9	AA+	Aaa	NR	50,000,000.00	4.8900	4.9001	50,000,000.00	0.00	366,750.00	50,000,000.00	50,348,370.00	348,370.00
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	3,431.21	12,909.72	12,999,141.21	12,646,920.00	(352,221.21)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	6,598.48	24,826.39	24,998,348.48	24,321,000.00	(677,348.48)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	14,253.48	13,108.33	14,996,403.48	14,580,675.00	(415,728.48)
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	(491,054.19)	277,517.36	25,079,445.81	24,709,875.00	(369,570.81)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1200348	12/13/22	09/13/2023	3130AU7A6	AA+	Aaa	NR	50,000,000.00	4.8500	4.8599	50,000,000.00	0.00	323,333.33	50,000,000.00	50,306,239.00	306,239.00
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	26,713.54	22,664.58	28,740,776.04	27,896,268.75	(844,507.29)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	39,721.88	33,701.25	42,736,284.38	41,480,538.75	(1,255,745.63)
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	34,531.35	21,006.81	31,765,080.98	30,796,965.50	(968,115.48)
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	34,173.89	18,078.08	27,335,148.44	26,503,320.90	(831,827.54)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195367	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	571,666.67	50,000,000.00	50,579,609.50	579,609.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195372	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	571,666.67	50,000,000.00	50,579,609.50	579,609.50
FREDDIE MAC / GREAT PACIFIC SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

33
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 12 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	85,479.17	10,937.50	29,973,579.17	29,016,000.00	(957,579.17)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	48,438.19	6,197.92	16,985,028.19	16,442,400.00	(542,628.19)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1195291	11/3/22	11/03/2023	3130ATUH8	AA+	Aaa	NR	50,000,000.00	4.8300	4.8300	50,000,000.00	0.00	590,333.33	50,000,000.00	50,572,439.00	572,439.00
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	16,776.13	14,756.94	24,994,276.13	24,151,500.00	(842,776.13)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	10,065.68	8,854.17	14,996,565.68	14,490,900.00	(505,665.68)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	10,065.68	8,854.17	14,996,565.68	14,490,900.00	(505,665.68)
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	9,857.60	39,861.11	34,993,757.60	33,850,950.00	(1,142,807.60)
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	12,955.70	52,388.89	45,991,795.70	44,489,820.00	(1,501,975.70)
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	41,406.65	22,222.22	49,984,406.65	48,156,000.00	(1,828,406.65)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	12,422.00	6,666.67	14,995,322.00	14,446,800.00	(548,522.00)
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	42,207.52	41,666.67	49,969,707.52	48,231,500.00	(1,738,207.52)
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	42,207.52	41,666.67	49,969,707.52	48,231,500.00	(1,738,207.52)
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	21,367.50	11,875.00	29,991,667.50	28,876,950.00	(1,114,717.50)
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	21,367.50	11,875.00	29,991,667.50	28,876,950.00	(1,114,717.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(25,617.20)	13,562.50	15,008,078.35	14,553,000.00	(455,078.35)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	11,003.44	99,504.17	14,996,153.44	14,480,700.00	(515,453.44)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	17,457.31	126,038.61	18,993,897.31	18,342,220.00	33 (651,677.31)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / 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	(358,373.16)	146,602.81	22,229,152.84	21,334,898.00	(894,254.84)
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	1,853.33	8,611.11	7,998,973.33	7,624,960.00	(374,013.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	4,633.33	21,527.78	19,997,433.33	19,062,400.00	(935,033.33)
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	22,651.95	406,406.25	44,971,351.95	43,813,350.00	(1,158,001.95)
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	7,550.65	135,468.75	14,990,450.65	14,604,450.00	(386,000.65)
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	(238,984.03)	100,450.00	20,091,362.57	19,226,300.00	(865,062.57)
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	3,415.89	94,340.28	9,999,015.89	9,742,000.00	(257,015.89)
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	(192,877.44)	41,509.72	4,473,769.12	4,286,480.00	(187,289.12)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	5,088.17	7,968.75	14,997,378.17	14,139,150.00	(858,228.17)
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/2024	3133G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(20,198.66)	22,033.65	4,616,547.47	4,404,728.55	(211,818.92)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/2024	3133G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(22,166.87)	23,923.61	5,012,672.68	4,782,550.00	(230,122.68)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3133G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(118,202.86)	191,388.89	40,067,575.94	38,260,400.00	(1,807,175.94)
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	19,883.72	19,531.25	24,963,633.72	23,541,625.00	(1,422,008.72)
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	551.11	7,750,000.00	7,209,255.92	(540,744.08)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	408.89	5,750,000.00	5,348,802.78	(401,197.22)
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	19,687.50	25,000,000.00	22,986,819.50	(2,013,180.50)
FANNIE MAE / DAIWA CAPITAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 14 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	180,238.47	40,625.00	24,756,163.47	22,791,125.00	(1,965,038.47)
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	62,652.46	13,333.33	9,914,179.66	9,098,800.00	(815,379.66)
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	1,333.33	20,000,000.00	18,279,121.60	(1,720,878.40)
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	199,781.47	58,333.33	49,710,781.47	45,487,250.00	(4,223,531.47)
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	11,765.19	53,958.33	24,972,728.63	23,040,500.00	(1,932,228.63)
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	11,829.51	53,958.33	24,972,579.51	23,040,500.00	(1,932,079.51)
Subtotal for GOVT AGENCY-FIX-30/360:							2,145,520,000.00	1.4473	1.4693	2,144,725,351.79	217,722.43	8,112,569.46	2,144,943,074.22	2,094,818,747.05	(50,124,327.17)
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	5,333.33	20,000,000.00	19,103,000.00	(897,000.00)
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	4,000.00	15,000,000.00	14,327,250.00	(672,750.00)
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	25,437.50	15,000,000.00	14,081,777.85	(918,222.15)
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	29,195.83	15,000,000.00	14,095,781.40	(904,218.60)
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	29,111.11	20,000,000.00	18,721,189.00	(1,278,811.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	39,611.11	20,000,000.00	18,504,262.20	(1,495,737.80)
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	35,650.00	20,000,000.00	18,511,409.20	(1,488,590.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	69,511.11	40,000,000.00	37,009,858.80	(2,990,141.20)
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	21,216.67	15,000,000.00	13,652,144.10	(1,347,855.90)
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	34,562.50	25,000,000.00	22,766,370.25	(2,233,629.75)

ORANGE COUNTY TREASURER-TAX COLLECTOR

36
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Investment Inventory with Market Value by Entity & Instrument

Page 15 of 20
 User: SNong

As of 31-Jan-2023

31565

* 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															
Extended Fund															
GOVERNMENT AGENCY															
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	293,629.16	205,000,000.00	190,773,042.80	(14,226,957.20)
Subtotal for GOVERNMENT AGENCY:							8,059,520,000.00	0.3992	3.5144	7,916,388,135.29	232,282.43	60,018,966.80	7,968,233,185.90	7,900,885,424.91	(67,347,760.99)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE /															
1156100	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	2,456.73	130,446,000.00	129,434,961.32	(1,011,038.68)
Subtotal for ORANGE COUNTY POB 2022A:							130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	2,456.73	130,446,000.00	129,434,961.32	(1,011,038.68)
Subtotal for MUNICIPAL DEBT:							130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	2,456.73	130,446,000.00	129,434,961.32	(1,011,038.68)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1169521	4/25/22	04/20/2023	912796V48	AA+	Aaa	AAA	50,000,000.00		2.0150	48,992,500.00	0.00	789,208.33	48,992,500.00	49,504,192.50	511,692.50
Subtotal for TREASURY BILL:							50,000,000.00	0.0000	2.0150	48,992,500.00	0.00	789,208.33	48,992,500.00	49,504,192.50	511,692.50
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	52,351.96	13,466.85	49,991,805.09	49,366,211.00	(625,594.09)
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	43,769.90	13,466.85	49,992,988.65	49,366,211.00	(626,777.65)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1189429	9/22/22	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	4.0303	48,765,625.00	693,351.06	13,466.85	49,458,976.06	49,366,211.00	(92,765.06)
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	688,734.97	2,935.08	49,110,609.97	48,980,469.00	(130,140.97)
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	687,030.18	2,935.08	49,112,811.43	48,980,469.00	(132,342.43)
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	38,556.13	28,872.28	49,987,774.88	48,788,086.00	(1,199,688.88)
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	96,500.45	23,998.62	49,967,594.20	48,612,304.50	(1,355,289.70)
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	261,148.58	23,998.62	49,858,804.83	48,612,304.50	(1,246,500.33)
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	155,281.27	26,933.70	49,903,328.15	48,273,437.50	(1,629,890.65)
US TREASURY N/B / RBC															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

37
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 16 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	155,281.19	26,933.70	49,903,328.19	48,273,437.50	(1,629,890.69)
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	91,804.02	47,997.24	49,945,319.65	47,612,304.50	(2,333,015.15)
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	77,821.46	47,997.24	49,952,821.46	47,612,304.50	(2,340,516.96)
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	77,821.46	47,997.24	49,952,821.46	47,612,304.50	(2,340,516.96)
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	27,127.58	47,997.24	49,982,205.71	47,612,304.50	(2,369,901.21)
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	66,810.84	26,933.70	49,949,623.34	47,281,250.00	(2,668,373.34)
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	50,972.24	26,933.70	49,961,128.49	47,281,250.00	(2,679,878.49)
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	79,028.54	26,933.70	49,930,591.04	47,281,250.00	(2,649,341.04)
Subtotal for TREASURY BOND:							850,000,000.00	0.1912	1.0014	843,619,140.77	3,343,391.83	449,797.69	846,962,532.60	820,912,109.00	(26,050,423.60)
TREASURY BOND - ME															
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	95,931.72	26,588.40	49,994,369.22	49,843,750.00	(150,619.22)
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	168,457.03	26,588.40	49,988,769.53	49,843,750.00	(145,019.53)
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	168,457.03	26,588.40	49,988,769.53	49,843,750.00	(145,019.53)
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	182,991.38	26,588.40	49,987,678.88	49,843,750.00	(143,928.88)
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	175,644.03	26,588.40	49,988,144.03	49,843,750.00	(144,394.03)
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	186,442.25	26,588.40	49,987,223.50	49,843,750.00	(143,473.50)
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	(1,255,848.76)	255,494.51	50,107,432.49	49,755,859.50	(351,572.99)
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	176,659.33	21,291.21	49,975,487.46	49,650,390.50	(325,096.96)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

38

Run Date: 07-Feb-2023 01:50:50 PM

Print Date: 07-Feb-2023

As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / 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	246,009.99	10,817.31	49,925,697.49	49,266,601.50	(659,095.99)
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	398,749.68	10,817.31	49,871,405.93	49,266,601.50	(604,804.43)
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	462,069.33	10,817.31	49,846,834.96	49,266,601.50	(580,233.46)
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	462,069.33	10,817.31	49,846,834.96	49,266,601.50	(580,233.46)
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	532,688.70	10,817.31	49,817,844.95	49,266,601.50	(551,243.45)
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	82,614.94	2,762.43	24,973,239.94	24,535,644.50	(437,595.44)
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	158,901.59	5,524.86	49,947,964.09	49,071,289.00	(876,675.09)
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	158,901.59	5,524.86	49,947,964.09	49,071,289.00	(876,675.09)
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	553,870.09	5,524.86	49,762,854.47	49,071,289.00	(691,565.47)
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	646,962.26	5,524.86	49,699,696.64	49,071,289.00	(628,407.64)
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	648,296.21	5,524.86	49,699,077.46	49,071,289.00	(627,788.46)
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	198,973.46	172.65	49,921,629.71	48,883,789.00	(1,037,840.71)
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	676,250.00	172.65	49,619,609.38	48,883,789.00	(735,820.38)
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	733,309.66	172.65	49,580,965.91	48,883,789.00	(697,176.91)
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	733,309.66	172.65	49,580,965.91	48,883,789.00	(697,176.91)
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	91,414.62	26,588.40	49,960,555.25	48,705,078.00	(1,255,477.25)
US TREASURY N/B / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

39
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 18 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	90,050.22	26,588.40	49,961,143.97	48,705,078.00	(1,256,065.97)
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	694,237.70	21,926.80	48,846,581.45	48,705,078.00	(141,503.45)
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	(1,424,219.67)	3,453.04	51,060,155.33	48,916,015.50	(2,144,139.83)
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	(1,426,459.00)	3,453.04	51,061,822.25	48,916,015.50	(2,145,806.75)
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	(845,267.21)	2,417.13	50,943,795.29	48,013,672.00	(2,930,123.29)
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	(629,656.65)	192,679.56	50,821,515.23	47,622,070.50	(3,199,444.73)
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	141,584.25	239,295.58	49,709,943.63	47,003,906.50	(2,706,037.13)
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	142,502.59	85,164.84	49,835,861.97	46,314,453.00	(3,521,408.97)
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	136,659.97	85,164.84	49,839,784.97	46,314,453.00	(3,525,331.97)
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	126,755.25	48,169.89	49,835,739.63	46,042,969.00	(3,792,770.63)
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	141,823.26	48,169.89	49,811,745.14	46,042,969.00	(3,768,776.14)
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	272,672.78	11,049.72	49,620,329.03	45,750,000.00	(3,870,329.03)
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	301,404.53	11,049.72	49,572,888.91	45,750,000.00	(3,822,888.91)
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	289,594.13	345.30	49,582,562.88	45,587,890.50	(3,994,672.38)
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	283,644.40	345.30	49,580,519.40	45,587,890.50	(3,992,628.90)
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	310,554.32	53,176.80	49,537,116.82	45,460,937.50	(4,076,179.32)
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	310,554.32	53,176.80	49,537,116.82	45,460,937.50	(4,076,179.32)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

40
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

Page 19 of 20
 User: SNong

As of 31-Jan-2023

31565

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / 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	317,449.23	42,582.42	49,499,089.86	45,408,203.00	(4,090,886.86)
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	317,449.23	42,582.42	49,499,089.86	45,408,203.00	(4,090,886.86)
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	318,206.86	42,582.42	49,497,894.36	45,408,203.00	(4,089,691.36)
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	264,981.62	42,582.42	49,538,419.12	45,408,203.00	(4,130,216.12)
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	340,352.84	32,113.26	49,445,821.59	45,236,328.00	(4,209,493.59)
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	340,352.84	32,113.26	49,445,821.59	45,236,328.00	(4,209,493.59)
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	290,456.09	16,574.59	49,497,487.34	45,261,719.00	(4,235,768.34)
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	248,469.51	517.96	49,547,297.64	45,080,078.00	(4,467,219.64)
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	337,179.76	517.96	49,364,523.51	45,080,078.00	(4,284,445.51)
Subtotal for TREASURY BOND - ME:							2,475,000,000.00	0.4003	0.7925	2,458,140,625.08	8,374,458.29	1,685,861.76	2,466,515,083.37	2,362,655,760.00	(103,859,323.37)
Subtotal for U. S. TREASURIES:							3,375,000,000.00	0.3417	0.8632	3,350,752,265.85	11,717,850.12	2,924,867.78	3,362,470,115.97	3,233,072,061.50	(129,398,054.47)
Total Extended Fund :							13,799,483,787.25	0.3856	2.9451	13,632,104,188.39	11,950,132.55	62,946,291.31	13,695,667,089.12	13,497,910,234.97	(197,756,854.15)
Net Asset Value (NAV):														0.985561	
Total Investments:							14,199,563,870.31	0.3727	2.9824	14,031,037,154.79	11,950,132.55	63,818,096.87	14,095,471,861.08	13,897,701,236.03	(197,770,625.05)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

41
 Run Date: 07-Feb-2023 01:50:50 PM
 Print Date: 07-Feb-2023
 As at date: 07-Feb-2023

As of 31-Jan-2023

31565

* 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)
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Issuer / Broker

Query: Month End -Pools
 Settlement Date: not greater than 31 Jan 2023
 Entity Name: one of County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
 Account Name: one of GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC GOVERNMENT & AGENCY, LAIF - EXTENDED FUND, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF, OC Treasurer Extended Fund, OC Treasurer X FUND MMF
 Account Number: not one of AIM# 51124, WFB-LAW LIBRARY, TEMPFUND283, GS283, AIM#51104-JWA, MORGAN 283, AIM# 51126, AIM# 51123, AIM# 51121, AIM# 51120, AIM# 51129, AIM# 51127, AIM# 51128, GS FIN TAX FREE-LAD04, GS FIN SQ TX FREE-LAD00, 279138, 4167740661, 26-95598, 4000017830, 276343, 26-95597, 26-95550, 276340

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 31-Jan-2023

31574

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
Issuer / Broker																
UNITED STATES DOLLAR																
<u>100-Pension Prepayment-CEO</u>																
U. S. TREASURIES																
TREASURY BOND																
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205479	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205594	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205595	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205596	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205597	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205598	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205599	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205600	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205601	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205602	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	44,783.46	2,747.25	47,201,033.46	47,154,297.00	(46,736.46)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205603	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	29,000,000.00	0.2500	4.5170	27,350,625.00	25,974.41	1,593.41	27,376,599.41	27,349,492.26	(27,107.15)	
Subtotal for TREASURY BOND:							529,000,000.00	0.2500	4.5170	498,913,125.00	473,809.01	29,065.91	499,386,934.01	498,892,462.26	(494,471.75)	
Subtotal for U. S. TREASURIES:							529,000,000.00	0.2500	4.5170	498,913,125.00	473,809.01	29,065.91	499,386,934.01	498,892,462.26	(494,471.75)	
Total 100-Pension Prepayment-CEO :							529,000,000.00	0.2500	4.5170	498,913,125.00	473,809.01	29,065.91	499,386,934.01	498,892,462.26	(494,471.75)	
Net Asset Value (NAV):														0.999010		
<u>650-CCCD SERIES 2017E</u>																
FUNDS																
NORTHERN INST U.S. TREASURY PORTFOLIO																
	2/1/23			AAAm	NR	NR	512,944.77		4.0360	512,944.77			512,944.77	512,944.77	0.00	
Subtotal for FUNDS:							512,944.77		4.0360	512,944.77			512,944.77	512,944.77	42	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Jan-2023

* Market values provided by Bloomberg & Northern Trust

43

Run Date: 08-Feb-2023 07:47:49 AM

Print Date: 08-Feb-2023

As at date: 08-Feb-2023

31574

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															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1201126	12/19/22	3/22/23	313384DJ5	A-1+	P-1	NR	2,200,000.00		4.4000	2,174,993.33	0.00	11,831.11	2,186,824.44	2,186,338.07	(486.37)
Subtotal for DISCOUNT NOTES:							2,200,000.00	0.0000	4.4000	2,174,993.33	0.00	11,831.11	2,186,824.44	2,186,338.07	(486.37)
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	904.88	1,671.01	384,130.03	375,538.63	(8,591.41)
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	(1,318.51)	898.44	226,460.47	218,255.63	(8,204.85)
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	(454.98)	577.58	94,586.54	89,671.77	(4,914.77)
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	4,724.34	701.25	174,665.68	171,968.40	(2,697.28)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(2,021.03)	425.96	139,819.18	129,763.66	(10,055.52)
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	(3,603.34)	216.56	49,574.06	47,720.70	(1,853.36)
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	1,218.74	2,076.39	1,998,798.74	1,915,620.00	(83,178.74)
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	355.92	575.52	84,510.17	83,330.18	(1,180.00)
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	(224,830.81)	19,791.67	1,777,847.69	1,714,057.50	(63,790.19)
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	1,447.17	4,635.56	1,998,027.17	1,858,570.00	(139,457.17)
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	(224,032.06)	38,250.00	1,864,129.94	1,813,740.00	(50,389.94)
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	(238,481.33)	5,555.56	2,458,638.67	2,395,090.00	(63,548.67)
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	2,924.00	259.25	249,302.45	232,984.58	(16,317.88)
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	1,221.07	1,057.42	144,544.60	134,617.46	(9,927.15)
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 31-Jan-2023

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44

Run Date: 08-Feb-2023 07:47:49 AM

Print Date: 08-Feb-2023

As at date: 08-Feb-2023

31574

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-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(7.69)	5,955.56	500,016.05	477,497.06	(22,518.99)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(10,645.76)	1,102.85	286,896.66	267,180.39	(19,716.27)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	11,259.23	31,080.00	1,974,719.23	1,896,063.10	(78,656.13)
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	(40,841.46)	19,332.78	2,106,778.54	1,952,512.52	(154,266.02)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(722,181.62)	134,163.36	16,513,445.87	15,774,181.55	(739,264.32)
Subtotal for GOVERNMENT AGENCY:							17,516,000.00	3.7577	3.2966	19,410,620.82	(722,181.62)	145,994.47	18,700,270.31	17,960,519.62	(739,750.69)
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	(90,435.79)	31,182.07	1,741,263.43	1,665,234.38	(76,029.06)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(90,435.79)	31,182.07	1,741,263.43	1,665,234.38	(76,029.06)
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	50,734.86	20,788.04	1,958,859.86	1,891,875.00	(66,984.86)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	50,734.86	20,788.04	1,958,859.86	1,891,875.00	(66,984.86)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(39,700.93)	51,970.11	3,700,123.29	3,557,109.38	(143,013.92)
Total 650-CCCD SERIES 2017E :							21,528,944.77	3.6672	3.2438	23,663,389.81	(761,882.55)	197,964.58	22,913,338.37	22,030,573.77	(882,764.61)
Net Asset Value (NAV):														0.961474	
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1199187	12/5/22	4/18/23	313384EM7	A-1+	P-1	NR	3,500,000.00		4.5200	3,441,114.44	0.00	25,487.78	3,466,602.22	3,465,612.89	(989.33)
FHLB DISC CORP / BANK OF AMERICA															
1203566	1/9/23	7/7/23	313384HV4	A-1+	P-1	NR	3,500,000.00		4.7300	3,417,684.86	0.00	10,576.81	3,428,261.67	3,428,151.06	(110.61)
Subtotal for DISCOUNT NOTES:							7,000,000.00	0.0000	4.6250	6,858,799.30	0.00	36,064.59	6,894,863.89	6,893,763.95	(1,099.94)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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45

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31574

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(59,475.28)	16,101.94	3,434,597.12	3,409,968.80	(24,628.32)
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	9,109.21	42,900.00	3,507,666.61	3,433,517.10	(74,149.51)
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	(23,846.21)	12,058.20	3,473,794.09	3,349,372.95	(124,421.14)
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	966.72	3,575.00	3,299,382.72	3,141,270.00	(158,112.72)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(5,520.82)	2,138.89	3,505,239.27	3,213,962.50	(291,276.77)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(78,766.38)	76,774.03	17,220,679.81	16,548,091.35	(672,588.46)
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.4261	2.6797	24,158,245.49	(78,766.38)	112,838.62	24,115,543.70	23,441,855.30	(673,688.40)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	14,887.15	1,490.38	3,497,797.31	3,475,527.34	(22,269.98)
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	3,062.50	36.26	3,495,406.25	3,155,605.46	(339,800.79)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	2,771.03	6,743.78	3,494,841.34	3,171,875.00	(322,966.34)
Subtotal for TREASURY BOND - ME:							10,500,000.00	0.4167	0.5795	10,467,324.22	20,720.68	8,270.42	10,488,044.90	9,803,007.80	(685,037.11)
Subtotal for U. S. TREASURIES:							10,500,000.00	0.4167	0.5795	10,467,324.22	20,720.68	8,270.42	10,488,044.90	9,803,007.80	(685,037.11)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.1207	2.0443	34,625,569.71	(58,045.70)	121,109.04	34,603,588.60	33,244,863.10	(1,358,725.51)
Net Asset Value (NAV):														0.960735	
Total Investments:							585,233,944.77	0.4245	4.3236	557,202,084.52	(346,119.24)	348,139.53	556,903,860.98	554,167,899.12	(2,735,961.86)

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 31-Jan-2023

* Market values provided by Bloomberg & Northern Trust

46

Run Date: 08-Feb-2023 07:47:49 AM

Print Date: 08-Feb-2023

As at date: 08-Feb-2023

31574

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 31 Jan 2023

Entity Name: one of 650-CCCD SERIES 2017E, 650-Fountain Valley SD40, 100-Pension Prepayment-CEO

Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA

Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL

MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100,

MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M, MORGAN STANLEY GOVT 8302-JWA MMF, GOLDMAN

SACHS - JWA MMF, NORTHERN TRUST - JWA 26-95550, BANK OF NEW YORK-JWA 276340, JWA COM CK W INT PF, INVESCO STIC

GOVERNMENT & AGENCY

Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res,

**COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
01/31/2023**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.10%	\$ 129,044,135.67	\$ 129,044,135.67	\$ 458,346.52
FED GOVT OBLI FD-IS	60934N104	4.14%	1,079.91	1,079.91	3.78
SUB-TOTAL MONEY MARKET FUNDS			<u>129,045,215.58</u>	<u>129,045,215.58</u>	<u>458,350.30</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 129,045,215.58</u>	<u>\$ 129,045,215.58</u>	<u>\$ 458,350.30</u>
			-	-	-

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
01/31/2023

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)			Aaa-mf	AAAm	AAAmmf	4.10%			
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					\$ 3,659,630.42	\$ 3,659,630.42	\$ 11,474.70
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,755,797.75	6,755,797.75	23,387.27
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,851,508.72	11,851,508.72	40,804.66
2017-1 NEWPORT COAST	U.S. BANK	31846V567					945,543.47	945,543.47	3,273.29
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					11,543,204.07	11,543,204.07	39,864.98
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,300,630.04	2,300,630.04	7,978.79
2018 SOCPFA SERIES A	U.S. BANK	31846V567					23,748.00	23,748.00	82.22
2022A PREPAID POBs	U.S. BANK	31846V567					102.36	102.36	14,817.42
NEWPORT COAST - Group 4	U.S. BANK	31846V567					451,772.71	451,772.71	1,563.95
OBLIGATION NOTES	U.S. BANK	31846V567					229,410.69	229,410.69	213.31
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					2,174,262.61	2,174,262.61	7,526.91
CFD 2021-1 Rienda	U.S. BANK	31846V567					89,108,524.83	89,108,524.83	307,359.02
FED GOVT OBLI FD-IS (MONEY MARKET)			Aaa-mf	AAAm	AAAmmf	4.14%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104					\$ 1,079.91	\$ 1,079.91	\$ 3.78
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 129,045,215.58	\$ 129,045,215.58	\$ 458,350.30

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

Prepared by: [JWA Accounting](#)
Date: [2/7/2023](#)

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,722,545.82	\$ 9,722,545.82				
		\$ 9,722,545.82	\$ 9,722,545.82				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 2,015,457.78	\$ 2,015,457.78	\$ 102,458.34	\$ 102,458.34
				\$ 2,015,457.78	\$ 2,015,457.78	\$ 102,458.34	\$ 102,458.34
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 2,123,376.60	\$ 2,123,376.60	\$ 119,458.33	\$ 119,458.33
				\$ 2,123,376.60	\$ 2,123,376.60	\$ 119,458.33	\$ 119,458.33

WELLS FARGO BANK

Cash - Checking Accounts
(Interest rate is variable)

N/A

\$15,697,835.11 \$15,697,835.11

(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 January 31, 2023**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	129,434,961
					\$ 130,446,000		\$ 130,446,000	\$ 129,434,961

* Percentage breakdown of Extended Fund ownership:
 Orange County Investment Pool – 44.02%
 Orange County Educational Investment Pool – 55.98%

**Market values estimated in-house as Northern Trust/Bloomberg report at outstanding amount. Market values are not updated in other reports as of 1/31/2023 due to imaterial impact on total OCTP.

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

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.560%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	-
Anaheim Union High	10/10/2012	1/31/2013	0.440%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.380%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.470%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.760%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.780%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.380%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.340%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.470%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.460%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.760%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.560%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.360%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.340%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.460%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.800%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.780%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.340%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	2.238%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/27/2019	1/31/2020	2.130%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/24/2020	1/29/2021	0.926%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	10/7/2021	1/31/2022	0.571%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/5/2022	1/31/2023	3.042%	25,000,000	Educational Money Market Fund	25,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%	2,000,000	Educational Money Market Fund	2,000,000	-
La Habra City	3/15/2021	10/31/2021	0.680%	10,000,000	Educational Money Market Fund	10,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 927,700,000		\$ 927,700,000	-

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

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

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1199967	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.9800 / 3.9924					
				1/6/2023	1/6/2023	MAT		(50,000,000.00)	(49,845,222.22)	0.00	(154,777.78)	50,000,000.00
1203327	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				4.1200 / 4.1332					
				2/3/2023	1/6/2023	PURC		50,000,000.00	49,839,777.80	0.00	0.00	(49,839,777.78)
1200816	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/11/2023	1/11/2023	MAT		(50,000,000.00)	(49,853,750.00)	0.00	(146,250.00)	50,000,000.00
1203953	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.2500 / 4.2631					
				2/6/2023	1/11/2023	PURC		50,000,000.00	49,846,527.80	0.00	0.00	(49,846,527.78)
1201650	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/17/2023	1/17/2023	MAT		(50,000,000.00)	(49,853,750.00)	0.00	(146,250.00)	50,000,000.00
1204616	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				4.3680 / 4.3808					
				2/10/2023	1/17/2023	PURC		50,000,000.00	49,854,400.00	0.00	0.00	(49,854,400.00)
1201955	FED FARM CR BK	/TD SECURITIES	AGDN				4.0000 / 4.0125					
				1/20/2023	1/20/2023	MAT		(50,000,000.00)	(49,844,444.44)	0.00	(155,555.56)	50,000,000.00
1205238	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.3300 / 4.3399					
				2/8/2023	1/20/2023	PURC		50,000,000.00	49,885,736.10	0.00	0.00	(49,885,736.11)
Sub Total:								0.00	29,275.04	0.00	(602,833.34)	573,558.33
Fund: Extended Fund												
1192270	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.6450 / 3.6763					
				1/5/2023	1/5/2023	MAT		(50,000,000.00)	(49,574,750.00)	0.00	(425,250.00)	50,000,000.00
1203174	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6600 / 4.8249					
				9/26/2023	1/5/2023	PURC		50,000,000.00	48,291,333.35	0.00	0.00	(48,291,333.33)
1155884	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNFI				1.1250 / 1.2020					
				1/6/2025	1/6/2023	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
1192822	FHLB DISC CORP	/TD SECURITIES	AGDN				3.7400 / 3.7713					
				1/6/2023	1/6/2023	MAT		(50,000,000.00)	(49,584,444.44)	0.00	(415,555.56)	50,000,000.00
1192828	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.8000 / 3.8324					
				1/6/2023	1/6/2023	MAT		(50,000,000.00)	(49,577,777.78)	0.00	(422,222.22)	50,000,000.00
1203326	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.7300 / 4.8913					

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
				9/14/2023	1/6/2023	PURC		50,000,000.00	48,351,069.45	0.00	0.00	(48,351,069.44)
1192056	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6700 / 3.7036					
				1/9/2023	1/9/2023	MAT		(50,000,000.00)	(49,546,347.22)	0.00	(453,652.78)	50,000,000.00
1192057	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6700 / 3.7036					
				1/9/2023	1/9/2023	MAT		(50,000,000.00)	(49,546,347.22)	0.00	(453,652.78)	50,000,000.00
1056506	FED FARM CR BK	/DEUTSCHE	AGNF1				1.5500 / 1.4908					
				1/10/2024	1/10/2023	INT		0.00	0.00	0.00	(116,250.00)	116,250.00
1075019	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.3221					
				7/10/2023	1/10/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1075020	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.3221					
				7/10/2023	1/10/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1190249	FHLB DISC CORP	/TD SECURITIES	AGDN				3.4650 / 3.5000					
				1/10/2023	1/10/2023	MAT		(50,000,000.00)	(49,499,500.00)	0.00	(500,500.00)	50,000,000.00
1190250	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				3.4650 / 3.5000					
				1/10/2023	1/10/2023	MAT		(50,000,000.00)	(49,499,500.00)	0.00	(500,500.00)	50,000,000.00
1190251	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				3.4850 / 3.5204					
				1/10/2023	1/10/2023	MAT		(50,000,000.00)	(49,496,611.11)	0.00	(503,388.89)	50,000,000.00
1190252	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				3.4850 / 3.5204					
				1/10/2023	1/10/2023	MAT		(50,000,000.00)	(49,496,611.11)	0.00	(503,388.89)	50,000,000.00
1192628	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8000 / 3.8344					
				1/10/2023	1/10/2023	MAT		(50,000,000.00)	(49,551,388.89)	0.00	(448,611.11)	50,000,000.00
1192629	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8000 / 3.8344					
				1/10/2023	1/10/2023	MAT		(50,000,000.00)	(49,551,388.89)	0.00	(448,611.11)	50,000,000.00
1198336	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.0700 / 4.0903					
				1/12/2023	1/12/2023	MAT		(50,000,000.00)	(49,751,277.78)	0.00	(248,722.22)	50,000,000.00
1198337	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.0700 / 4.0903					
				1/12/2023	1/12/2023	MAT		(50,000,000.00)	(49,751,277.78)	0.00	(248,722.22)	50,000,000.00

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1198754	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.0800 / 4.0995					
				1/12/2023	1/12/2023	MAT		(50,000,000.00)	(49,762,000.00)	0.00	(238,000.00)	50,000,000.00
1190012	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDI				0.1250 / 4.1830					
				7/15/2023	1/15/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1190013	US TREASURY N/B	/MORGAN STANLEY	TRBDI				0.1250 / 4.1727					
				7/15/2023	1/15/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1192446	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.7600 / 3.7989					
				1/20/2023	1/20/2023	MAT		(50,000,000.00)	(49,488,222.22)	0.00	(511,777.78)	50,000,000.00
1192447	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.7600 / 3.7989					
				1/20/2023	1/20/2023	MAT		(50,000,000.00)	(49,488,222.22)	0.00	(511,777.78)	50,000,000.00
1194576	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.0000 / 4.0395					
				1/24/2023	1/24/2023	MAT		(50,000,000.00)	(49,511,111.11)	0.00	(488,888.89)	50,000,000.00
1194577	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.0000 / 4.0395					
				1/24/2023	1/24/2023	MAT		(50,000,000.00)	(49,511,111.11)	0.00	(488,888.89)	50,000,000.00
1194578	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.0000 / 4.0395					
				1/24/2023	1/24/2023	MAT		(50,000,000.00)	(49,511,111.11)	0.00	(488,888.89)	50,000,000.00
1194579	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.0000 / 4.0395					
				1/24/2023	1/24/2023	MAT		(50,000,000.00)	(49,511,111.11)	0.00	(488,888.89)	50,000,000.00
1194168	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				4.0470 / 4.0888					
				1/25/2023	1/25/2023	MAT		(50,000,000.00)	(49,488,504.17)	0.00	(511,495.83)	50,000,000.00
1205840	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.6400 / 4.8579					
				1/8/2024	1/25/2023	PURC		50,000,000.00	47,757,333.35	0.00	0.00	(47,757,333.33)
1205841	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.6400 / 4.8579					
				1/8/2024	1/25/2023	PURC		50,000,000.00	47,757,333.35	0.00	0.00	(47,757,333.33)

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1205842	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.6450 / 4.8614					
				1/5/2024	1/25/2023	PURC		50,000,000.00	47,774,270.85	0.00	0.00	(47,774,270.83)
1206110	FHLB DISC CORP	/TD SECURITIES	AGDN				4.6200 / 4.8366					
				1/10/2024	1/26/2023	PURC		50,000,000.00	47,760,583.35	0.00	0.00	(47,760,583.33)
1206111	FHLB DISC CORP	/TD SECURITIES	AGDN				4.6200 / 4.8425					
				1/19/2024	1/26/2023	PURC		50,000,000.00	47,702,833.35	0.00	0.00	(47,702,833.33)
1206112	FHLB DISC CORP	/TD SECURITIES	AGDN				4.6200 / 4.8366					
				1/10/2024	1/26/2023	PURC		50,000,000.00	47,760,583.35	0.00	0.00	(47,760,583.33)
1133939	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.6400 / 0.6400					
				1/27/2025	1/27/2023	INT		0.00	0.00	0.00	(24,800.00)	24,800.00
1134038	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				0.6400 / 0.6400					
				1/27/2025	1/27/2023	INT		0.00	0.00	0.00	(18,400.00)	18,400.00
1134091	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.8000 / 0.8000					
				10/28/2025	1/28/2023	INT		0.00	0.00	0.00	(80,000.00)	80,000.00
1206442	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.6350 / 4.8452					
				1/2/2024	1/30/2023	PURC		50,000,000.00	47,830,562.50	0.00	0.00	(47,830,562.50)
1112317	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.1250 / 0.1473					
				1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,980,468.75)	0.00	(19,531.25)	50,000,000.00
1112319	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.1250 / 0.1473					
				1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,980,468.75)	0.00	(19,531.25)	50,000,000.00
1113753	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.2500 / 0.5892					
				7/31/2025	1/31/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116055	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.2500 / 0.5909					
				7/31/2025	1/31/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1118017	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.3750 / 0.6825					

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1120789	US TREASURY N/B	/DEUTSCHE	TRBDME	1/31/2026	1/31/2023	INT	0.3750 / 0.8080	0.00	0.00	0.00	(93,750.00)	93,750.00
1142900	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	1/31/2026	1/31/2023	INT	1.7500 / 0.4774	0.00	0.00	0.00	(93,750.00)	93,750.00
1142901	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	7/31/2024	1/31/2023	INT	2.5000 / 0.3604	0.00	0.00	0.00	(437,500.00)	437,500.00
1142902	US TREASURY N/B	/TD SECURITIES	TRBDME	1/31/2024	1/31/2023	INT	2.5000 / 0.3571	0.00	0.00	0.00	(625,000.00)	625,000.00
1146854	US TREASURY N/B	/BARCLAY CAPITAL	TRBDME	1/31/2024	1/31/2023	INT	0.1250 / 0.4440	0.00	0.00	0.00	(625,000.00)	625,000.00
1153075	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	7/31/2023	1/31/2023	INT	0.1250 / 0.3449	0.00	0.00	0.00	(31,250.00)	31,250.00
1153076	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1153076	US TREASURY N/B		TRBDME	1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,876,953.15)	0.00	(123,046.85)	50,000,000.00
1153076	US TREASURY N/B		TRBDME				0.1250 / 0.3449					
1153077	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1153077	US TREASURY N/B		TRBDME	1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,876,953.15)	0.00	(123,046.85)	50,000,000.00
1153077	US TREASURY N/B		TRBDME				0.1250 / 0.3449					
1153209	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1153209	US TREASURY N/B		TRBDME	1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,876,953.15)	0.00	(123,046.85)	50,000,000.00
1153209	US TREASURY N/B		TRBDME				0.1250 / 0.3430					
1153840	US TREASURY N/B	/MORGAN STANLEY	TRBDME	1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1153840	US TREASURY N/B		TRBDME	1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,878,906.25)	0.00	(121,093.75)	50,000,000.00
1153840	US TREASURY N/B		TRBDME				0.1250 / 0.3943					
1156099	COUNTY OF ORANGE	/	OCPOB2022A	1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1156099	COUNTY OF ORANGE		OCPOB2022A	1/31/2023	1/31/2023	MAT		(50,000,000.00)	(49,851,562.50)	0.00	(148,437.50)	50,000,000.00
1156099	COUNTY OF ORANGE		OCPOB2022A				0.6080 / 0.7492					

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund				1/31/2023	1/31/2023	INT		0.00	0.00	0.00	(198,277.92)	198,277.92
				1/31/2023	1/31/2023	MAT		(130,446,000.00)	(130,446,000.00)	0.00	0.00	130,446,000.00
1156100	COUNTY OF ORANGE	/	OCPOB2022A				0.6780 / 0.6770					
				4/28/2023	1/31/2023	INT		0.00	0.00	0.00	(221,105.97)	221,105.97
1164596	US TREASURY N/B	/TD SECURITIES	TRBDME				0.1250 / 1.6886					
				7/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1165111	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.8499					
				7/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1165112	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.8499					
				7/31/2023	1/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
Sub Total:								(1,080,446,000.00)	(1,089,480,978.07)	0.00	(13,309,827.92)	1,102,790,806.14
Fund: Educational Money Mkt Fnd												
1199968	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.9800 / 3.9924					
				1/6/2023	1/6/2023	MAT		(50,000,000.00)	(49,845,222.22)	0.00	(154,777.78)	50,000,000.00
1203328	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				4.1200 / 4.1332					
				2/3/2023	1/6/2023	PURC		50,000,000.00	49,839,777.80	0.00	0.00	(49,839,777.78)
1200818	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/11/2023	1/11/2023	MAT		(50,000,000.00)	(49,853,750.00)	0.00	(146,250.00)	50,000,000.00
1203952	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.2500 / 4.2631					
				2/6/2023	1/11/2023	PURC		50,000,000.00	49,846,527.80	0.00	0.00	(49,846,527.78)
1201651	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/17/2023	1/17/2023	MAT		(50,000,000.00)	(49,853,750.00)	0.00	(146,250.00)	50,000,000.00
1204617	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				4.3680 / 4.3808					
				2/10/2023	1/17/2023	PURC		50,000,000.00	49,854,400.00	0.00	0.00	(49,854,400.00)
1201956	FED FARM CR BK	/TD SECURITIES	AGDN				4.0000 / 4.0125					
				1/20/2023	1/20/2023	MAT		(50,000,000.00)	(49,844,444.44)	0.00	(155,555.56)	50,000,000.00
1205239	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.3300 / 4.3399					
				2/8/2023	1/20/2023	PURC		50,000,000.00	49,885,736.10	0.00	0.00	(49,885,736.11)

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Sub Total:								<u>0.00</u>	<u>29,275.04</u>	<u>0.00</u>	<u>(602,833.34)</u>	<u>573,558.33</u>
Fund:	283-John Wayne Airport											
1198981	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0100 / 4.0248					
				1/4/2023	1/4/2023	MAT		(5,000,000.00)	(4,981,620.83)	0.00	(18,379.17)	5,000,000.00
1202901	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.0500 / 4.0505					
				1/5/2023	1/4/2023	PURC		5,000,000.00	4,999,437.50	0.00	0.00	(4,999,437.50)
1199184	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0200 / 4.0340					
				1/5/2023	1/5/2023	MAT		(5,000,000.00)	(4,982,691.67)	0.00	(17,308.33)	5,000,000.00
1199741	FED FARM CR BK	/JP MORGAN CHASE & CO	AGDN				3.9600 / 3.9722					
				1/5/2023	1/5/2023	MAT		(9,000,000.00)	(8,972,280.00)	0.00	(27,720.00)	9,000,000.00
1202901	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.0500 / 4.0505					
				1/5/2023	1/5/2023	MAT		(5,000,000.00)	(4,999,437.50)	0.00	(562.50)	5,000,000.00
1203175	FHLB DISC CORP	/MORGAN STANLEY	AGDN				4.0300 / 4.0305					
				1/6/2023	1/5/2023	PURC		19,000,000.00	18,997,873.06	0.00	0.00	(18,997,873.06)
1196345	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.9300 / 3.9529					
				1/6/2023	1/6/2023	MAT		(5,000,000.00)	(4,971,070.83)	0.00	(28,929.17)	5,000,000.00
1196346	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.9300 / 3.9529					
				1/6/2023	1/6/2023	MAT		(5,000,000.00)	(4,971,070.83)	0.00	(28,929.17)	5,000,000.00
1199966	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.9800 / 3.9924					
				1/6/2023	1/6/2023	MAT		(5,000,000.00)	(4,984,522.22)	0.00	(15,477.78)	5,000,000.00
1203175	FHLB DISC CORP	/MORGAN STANLEY	AGDN				4.0300 / 4.0305					
				1/6/2023	1/6/2023	MAT		(19,000,000.00)	(18,997,873.06)	0.00	(2,126.94)	19,000,000.00
1203325	FHLB DISC CORP	/MORGAN STANLEY	AGDN				4.0300 / 4.0314					
				1/9/2023	1/6/2023	PURC		34,000,000.00	33,988,581.68	0.00	0.00	(33,988,581.67)
1195413	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.9500 / 3.9771					
				1/9/2023	1/9/2023	MAT		(5,000,000.00)	(4,965,986.11)	0.00	(34,013.89)	5,000,000.00
1198759	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0600 / 4.0779					
				1/9/2023	1/9/2023	MAT		(5,000,000.00)	(4,978,008.33)	0.00	(21,991.67)	5,000,000.00

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1203325	FHLB DISC CORP	/MORGAN STANLEY	AGDN				4.0300 / 4.0314					
				1/9/2023	1/9/2023	MAT		(34,000,000.00)	(33,988,581.67)	0.00	(11,418.33)	34,000,000.00
1203565	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				4.0200 / 4.0204					
				1/10/2023	1/9/2023	PURC		44,000,000.00	43,995,086.65	0.00	0.00	(43,995,086.67)
1195463	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				3.9750 / 4.0024					
				1/10/2023	1/10/2023	MAT		(5,000,000.00)	(4,965,770.83)	0.00	(34,229.17)	5,000,000.00
1198982	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0600 / 4.0779					
				1/10/2023	1/10/2023	MAT		(5,000,000.00)	(4,978,008.33)	0.00	(21,991.67)	5,000,000.00
1203565	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				4.0200 / 4.0204					
				1/10/2023	1/10/2023	MAT		(44,000,000.00)	(43,995,086.67)	0.00	(4,913.33)	44,000,000.00
Sub Total:								(54,000,000.00)	(53,751,029.99)	0.00	(267,991.12)	54,019,021.10
Fund: 650-Fountain Valley SD40												
1053766	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.6250 / 1.6351					
				1/7/2025	1/7/2023	INT		0.00	0.00	0.00	(26,812.50)	26,812.50
1195366	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				3.9600 / 3.9876					
				1/9/2023	1/9/2023	MAT		(3,500,000.00)	(3,475,745.00)	0.00	(24,255.00)	3,500,000.00
1203566	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.7300 / 4.8439					
				7/7/2023	1/9/2023	PURC		3,500,000.00	3,417,684.86	0.00	0.00	(3,417,684.86)
1100898	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.4193					
				1/31/2026	1/31/2023	INT		0.00	0.00	0.00	(6,562.50)	6,562.50
Sub Total:								0.00	(58,060.14)	0.00	(57,630.00)	115,690.14
Fund: 650-CCCD SERIES 2017E												
936269	FED FARM CR BK	/BANK OF AMERICA	AGNF1				2.9800 / 2.9971					
				1/3/2030	1/3/2023	INT		0.00	0.00	0.00	(29,800.00)	29,800.00
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				6.2500 / 3.2042					
				7/15/2032	1/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
938650	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8890					
				1/18/2028	1/18/2023	INT		0.00	0.00	0.00	(28,750.00)	28,750.00

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 650-CCCD SERIES 2017E												
948858	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.0500 / 3.3488					
				7/19/2032	1/19/2023	INT		0.00	0.00	0.00	(3,888.75)	3,888.75
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(124,938.75)</u>	<u>124,938.75</u>
Fund: 100-Pension Prepayment-CEO												
1205479	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205594	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205595	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205596	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205597	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205598	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205599	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205600	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)

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

Transaction Date From 01-Jan-2023 To 31-Jan-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 100-Pension Prepayment-CEO												
1205601	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205602	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		50,000,000.00	47,156,250.00	13,736.26	0.00	(47,169,986.26)
1205603	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.2500 / 4.5170					
				6/15/2024	1/24/2023	PURC		29,000,000.00	27,350,625.00	7,967.03	0.00	(27,358,592.03)
Sub Total:								<u>529,000,000.00</u>	<u>498,913,125.00</u>	<u>145,329.63</u>	<u>0.00</u>	<u>(499,058,454.63)</u>

Grand Total:	<u>(605,446,000.00)</u>	<u>(644,318,393.11)</u>	<u>145,329.63</u>	<u>(14,966,054.47)</u>	<u>659,139,118.16</u>
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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jan-2023 to 31-Jan-2023

Cashflow Date	Transaction Description	Amount	Deal No.
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)			
1/4/2023	ACTUAL CASHFLOW	562.50	1202881
1/5/2023	ACTUAL CASHFLOW	2,126.94	1203163
1/6/2023	ACTUAL CASHFLOW	11,418.33	1203321
1/9/2023	ACTUAL CASHFLOW	4,913.33	1203558
1/10/2023	ACTUAL CASHFLOW	(177,623.81)	1203761
		Sub Total Amount Per Account:	
		(158,602.71)	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (JWA)			
1/10/2023	ACTUAL CASHFLOW	(52,471.59)	1203759
		Sub Total Amount Per Account:	
		(52,471.59)	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
1/25/2023	ACTUAL CASHFLOW	(96,288,937.49)	1205826
		Sub Total Amount Per Account:	
		(96,288,937.49)	
LOCAL AGENCY INVETMENT FUND (Extended Fund)			
1/5/2023	ACTUAL CASHFLOW	(3,000,000.00)	1203171
		Sub Total Amount Per Account:	
		(3,000,000.00)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (JWA)			
1/10/2023	ACTUAL CASHFLOW	(5,339.39)	1203763
		Sub Total Amount Per Account:	
		(5,339.39)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
1/3/2023	ACTUAL CASHFLOW	(282,609,375.00)	1202841
1/4/2023	ACTUAL CASHFLOW	22,000,000.00	1202883
1/5/2023	ACTUAL CASHFLOW	(20,000,000.00)	1203165
1/6/2023	ACTUAL CASHFLOW	(1,000,000.00)	1203323
1/9/2023	ACTUAL CASHFLOW	11,243,884.64	1203560
1/10/2023	ACTUAL CASHFLOW	265,282,896.79	1203757
1/12/2023	ACTUAL CASHFLOW	(120,000,000.00)	1204156
1/13/2023	ACTUAL CASHFLOW	(56,000,000.00)	1204416
1/18/2023	ACTUAL CASHFLOW	43,000,000.00	1204794

County of Orange
 Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jan-2023 to 31-Jan-2023

Cashflow Date	Transaction Description	Amount	Deal No.
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
1/19/2023	ACTUAL CASHFLOW	20,000,000.00	1204970
1/20/2023	ACTUAL CASHFLOW	31,000,000.00	1205227
1/24/2023	ACTUAL CASHFLOW	(280,000,000.00)	1205477
1/26/2023	ACTUAL CASHFLOW	(90,723,999.99)	1206105
1/27/2023	ACTUAL CASHFLOW	351,043,200.00	1206263
1/30/2023	ACTUAL CASHFLOW	(199,750,562.50)	1206440
1/31/2023	ACTUAL CASHFLOW	217,209,134.00	1206595
Sub Total Amount Per Account:		(89,304,822.06)	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
1/3/2023	ACTUAL CASHFLOW	29,800.00	1202848
1/17/2023	ACTUAL CASHFLOW	62,500.00	1204619
1/18/2023	ACTUAL CASHFLOW	28,750.00	1204797
1/19/2023	ACTUAL CASHFLOW	3,888.75	1204972
1/20/2023	ACTUAL CASHFLOW	(1,098.85)	1205237
Sub Total Amount Per Account:		123,839.90	
		<u>Total Amount : (188,686,333.34)</u>	

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
 Coastline ROP
 North Orange County ROP

Voluntary Pool Participants (date approved)

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