

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



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



COUNTY OF ORANGE

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

Table of Contents

<b>I.</b>	<b>Memo to Board of Supervisors-Executive Summary</b>	<b>3</b>
<b>II.</b>	<b>Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants</b>	<b>5</b>
<b>III.</b>	<b>Investment Objectives</b>	<b>11</b>
	- <i>Safety - Investment Type/Credit Quality/Issuer Concentration</i>	
	- <i>Liquidity - Maturities Distribution</i>	
	- <i>Yield - Interest Rate Yield</i>	
<b>IV.</b>	<b>Cash Availability Projection per California Government Code Section 53646(b)(3)</b>	<b>18</b>
<b>V.</b>	<b>Statement of Accountability</b>	<b>19</b>
<b>VI.</b>	<b>Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary</b>	<b>20</b>
	- <i>Investment Policy Compliance Summary</i>	
	- <i>Investment Policy and TOC Bylaws Compliance Summary</i>	
	- <i>Noncompliance Detail</i>	
<b>VII.</b>	<b>Portfolio Investment Inventory with Market Values</b>	<b>23</b>
	- <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>	
<b>VIII.</b>	<b>Detailed Transaction Reports</b>	<b>52</b>
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund and LAIF Transactions</i>	
<b>IX.</b>	<b>Distribution List</b>	<b>67</b>



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




---

## INTERDEPARTMENTAL COMMUNICATION

---

**Date:** December 20, 2022

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

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

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

---

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

### OCIF STATISTICS

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

This summary also includes additional statistics such as daily and monthly yields, weighted average maturities and net asset values. The maximum maturity of the OCTP is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.62 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 both OCIP and OCEIP continue to be below book values. In addition, Fountain Valley SD40 and Coast Community College District continued to be slightly below book value. The OCIP, OCEIP, Fountain Valley SD40 and the Coast Community College District Specific Investment Accounts have sufficient liquidity to meet projected cash flow needs.

### ECONOMIC UPDATE

The U.S. economy continues to have strong employment gains and high inflation. Job gains were 263,000 in November after previously increasing 261,000, while October's headline inflation increased 7.7% year over year, lower than the prior month's 8.2%. As noted last month, the Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 3.75-4.00% from 3.00-3.25% on November 2.

The FOMC further increased the Federal Funds rate range to 4.25-4.50% on December 14. Some recent U.S. economic releases:

- Gross Domestic Product (revised) rose 2.9% (survey: +2.8%) in the third quarter compared to the second quarter's decline of -0.6%.
- Consumer Prices increased at 7.7% (survey: 7.9%) in October, down from the prior month's 8.2%.
- The unemployment rate remained at 3.7% (survey: 3.7%) in November.
- The Empire State Manufacturing Index increased to 4.5 (survey: -6.0) from the prior month's -9.1 while the Philadelphia Fed Index fell to -19.4 (survey: -6.0) from -8.7 in October. 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 rose up to the 1-year maturity and longer maturities fell during November. The 90-day Treasury Bill rate increased to 4.35% from 4.09%. The 2-year Treasury Note fell to 4.31% from 4.49% while the 10-year Treasury Bond rate decreased to 3.60% from 4.05%.

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

The current gross and net yields for fiscal year 2022/2023 are 1.50% and 1.45% for OCIP and 1.48% and 1.43% for OCEIP and the daily gross yield for OCTP as of November 30, 2022 is 2.56%. The revised forecast for the OCIP and OCEIP gross and net yields for fiscal year 2022/2023 is 2.50% and 2.45% respectively, higher due to the recent increases in short-term rates.

### **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 September 2022, October 2022 and December 2022 interest apportionments are expected to be paid in December 2022, January 2023 and February 2023 respectively. The estimated investment administrative fee for fiscal year 2022-2023 is 5.5 basis points.

### **TEMPORARY TRANSFERS**

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. Temporary transfers from the OCEIP total \$25 million and will be repaid by 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 also has a 10% limit, versus most investment securities have a 5% limit. The OCTP has a total market value of 258.3 million in County of Orange debt, which represents approximately 1.9% 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 November 2022.

### **CREDIT UPDATE**

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

Enclosures

cc: Distribution List



**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**SUMMARY OF INVESTMENT DATA**

**INVESTMENT TRENDS**

	NOVEMBER 2022	OCTOBER 2022	INCREASE (DECREASE)	NET CHANGE %	NOVEMBER 2021	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 6,274,423,603	\$ 6,137,467,732	\$ 136,955,871	2.23%	\$ 5,781,308,496	\$ 493,115,107	8.53%
End Of Month Book Value <sup>1,2</sup>	\$ 6,388,490,979	\$ 6,271,160,535	\$ 117,330,444	1.87%	\$ 5,787,530,697	\$ 600,960,282	10.38%
Monthly Average Balance <sup>1</sup>	\$ 6,263,822,194	\$ 5,861,702,020	\$ 402,120,174	6.86%	\$ 5,752,712,568	\$ 511,109,626	8.88%
Year-To-Date Average Balance	\$ 5,695,918,229	\$ 5,507,636,868	\$ 188,281,361	3.42%	\$ 5,269,062,184	\$ 426,856,045	8.10%
Monthly Accrued Earnings <sup>3</sup>	\$ 12,549,253	\$ 9,380,625	\$ 3,168,628	33.78%	\$ 2,483,873	\$ 10,065,380	405.23%
Monthly Net Yield <sup>3</sup>	2.350%	1.772%	0.578%	32.62%	0.457%	1.893%	414.22%
Year-To-Date Net Yield <sup>3</sup>	1.448%	1.203%	0.245%	20.38%	0.471%	0.977%	207.51%
Annual Estimated Gross Yield <sup>5</sup>	1.860%	1.860%	0.000%	0.00%	0.523%	1.337%	255.64%
Weighted Average Maturity (WAM) <sup>6</sup>	234	241	(7)	-2.90%	388	(154)	-39.69%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1,4</sup>	\$ 6,759,999,601	\$ 6,091,068,753	\$ 668,930,848	10.98%	\$ 4,929,657,062	\$ 1,830,342,539	37.13%
End Of Month Book Value <sup>1,4</sup>	\$ 6,883,259,501	\$ 6,223,708,661	\$ 659,550,840	10.60%	\$ 4,935,143,389	\$ 1,948,116,112	39.47%
Monthly Average Balance <sup>4</sup>	\$ 6,551,746,482	\$ 6,207,201,680	\$ 344,544,802	5.55%	\$ 4,899,720,196	\$ 1,652,026,286	33.72%
Year-To-Date Average Balance <sup>4</sup>	\$ 6,359,517,924	\$ 6,190,866,102	\$ 168,651,822	2.72%	\$ 5,060,958,620	\$ 1,298,559,304	25.66%
Monthly Accrued Earnings <sup>3</sup>	\$ 13,125,739	\$ 9,685,364	\$ 3,440,375	35.52%	\$ 2,014,564	\$ 11,111,175	551.54%
Monthly Net Yield <sup>3</sup>	2.366%	1.773%	0.593%	33.45%	0.418%	1.948%	466.03%
Year-To-Date Net Yield <sup>3</sup>	1.426%	1.190%	0.236%	19.79%	0.480%	0.946%	197.04%
Annual Estimated Gross Yield <sup>5</sup>	1.860%	1.860%	0.000%	0.00%	0.531%	1.329%	250.28%
Weighted Average Maturity (WAM) <sup>6</sup>	235	241	(6)	-2.49%	399	(164)	-41.10%

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

<sup>2</sup> The OCIP End Of Month Book Value is higher than the prior year primarily due to lower voluntary pool participants balances offset by higher general fund (COVID related) balances.

<sup>3</sup> The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields are higher than the prior month and year primarily due to purchases at higher interest rates.

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

<sup>5</sup> 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 November 2021 are reported at the actual annual gross yields for FY 21-22.

<sup>6</sup> The OCIP and OCEIP WAM decreased from the prior year due to shorter term purchases as the FOMC is expected to significantly increase short-term rates for the next several months.

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

**OCTP INVESTMENT STATISTICS - By Reporting Entity<sup>(2)</sup>**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 11/30/2022	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 6,274,423,603	234	2.564%	2.405%	0.982 <sup>(2)</sup>
	COST (Capital) \$ 6,374,336,515				
	MONTHLY AVG Balance \$ 6,263,822,194				
	BOOK Value \$ 6,388,490,979				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 6,759,999,601	235	2.562%	2.421%	0.982 <sup>(2)</sup>
	COST (Capital) \$ 6,867,996,705				
	MONTHLY AVG Balance \$ 6,551,746,482				
	BOOK Value \$ 6,883,259,501				

**INVESTMENT STATISTICS - Specific Investment Accounts<sup>(2)</sup>**

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
		Fund	Market Value	Book Value	Current NAV
<b>Specific Investment Funds:</b>	MARKET Value \$ 108,581,477				
John Wayne Airport Investment Fund (JWA)	COST (Capital) \$ 112,103,972	JWA	\$ 53,988,170	\$ 53,996,707	0.9998
Fountain Valley School District Fund 40 (FVSD)	MONTHLY AVG Balance \$ 112,042,173	FVSD	33,182,243	34,692,612	0.9565
CCCD Series 2017E Bonds (CCCD)	BOOK Value \$ 111,461,402	CCCD	21,411,064	22,772,084	0.9402

**OCIF TOTALS**

INVESTMENTS		CASH	
OCIP	\$ 6,374,336,515		
OCEIP	6,867,996,705		
Specific Investment	112,103,972	Cash	144,705,620
<b>Totals</b>	<b>\$ 13,354,437,192</b>		<b>\$ 144,705,620</b>

**Total Assets in the County Treasury** **\$ 13,499,142,812**

**KEY POOL STATISTICS**

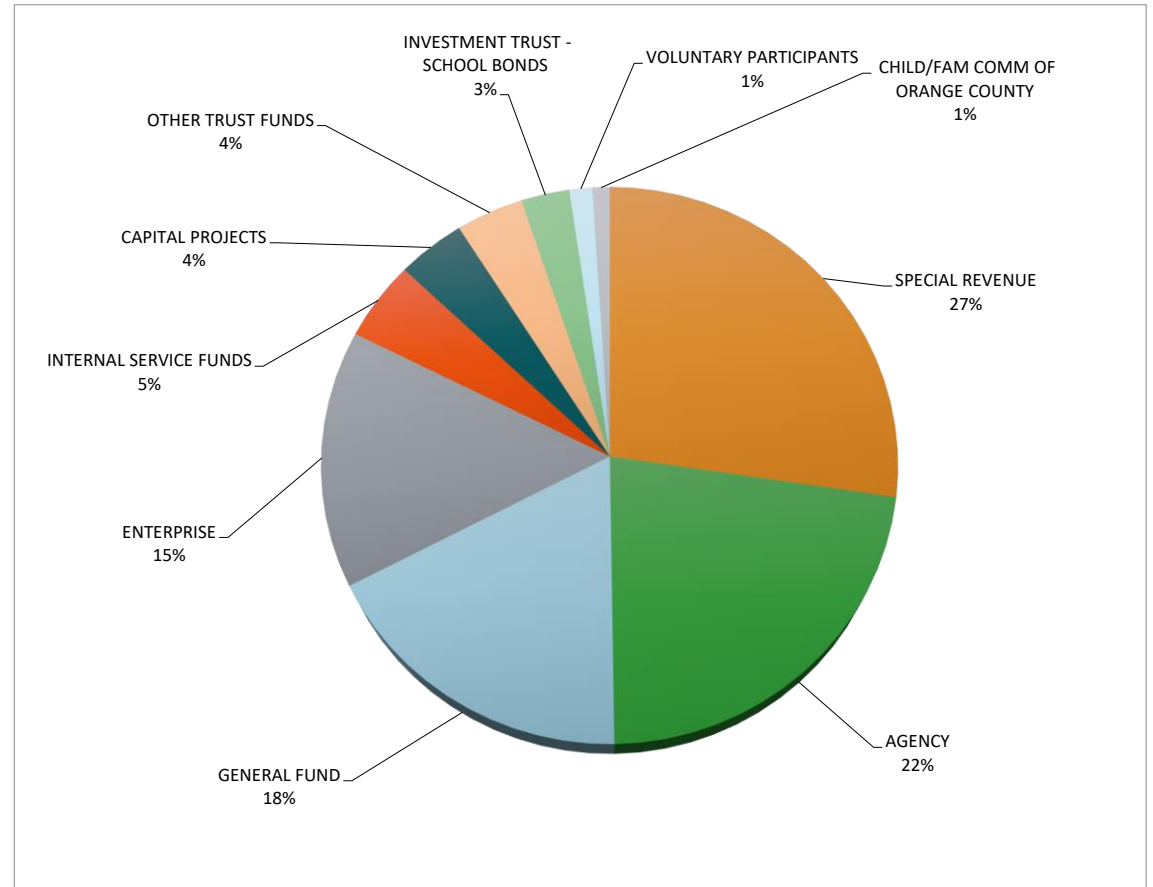
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	1.448%	OCIP	234
OCEIP - YTD NET YIELD	1.426%	OCEIP	235
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	3.625%	JOHN WAYNE AIRPORT	17
90-DAY T-BILL YIELD - MONTHLY AVERAGE	4.202%	LGIP (Standard & Poors)	21

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

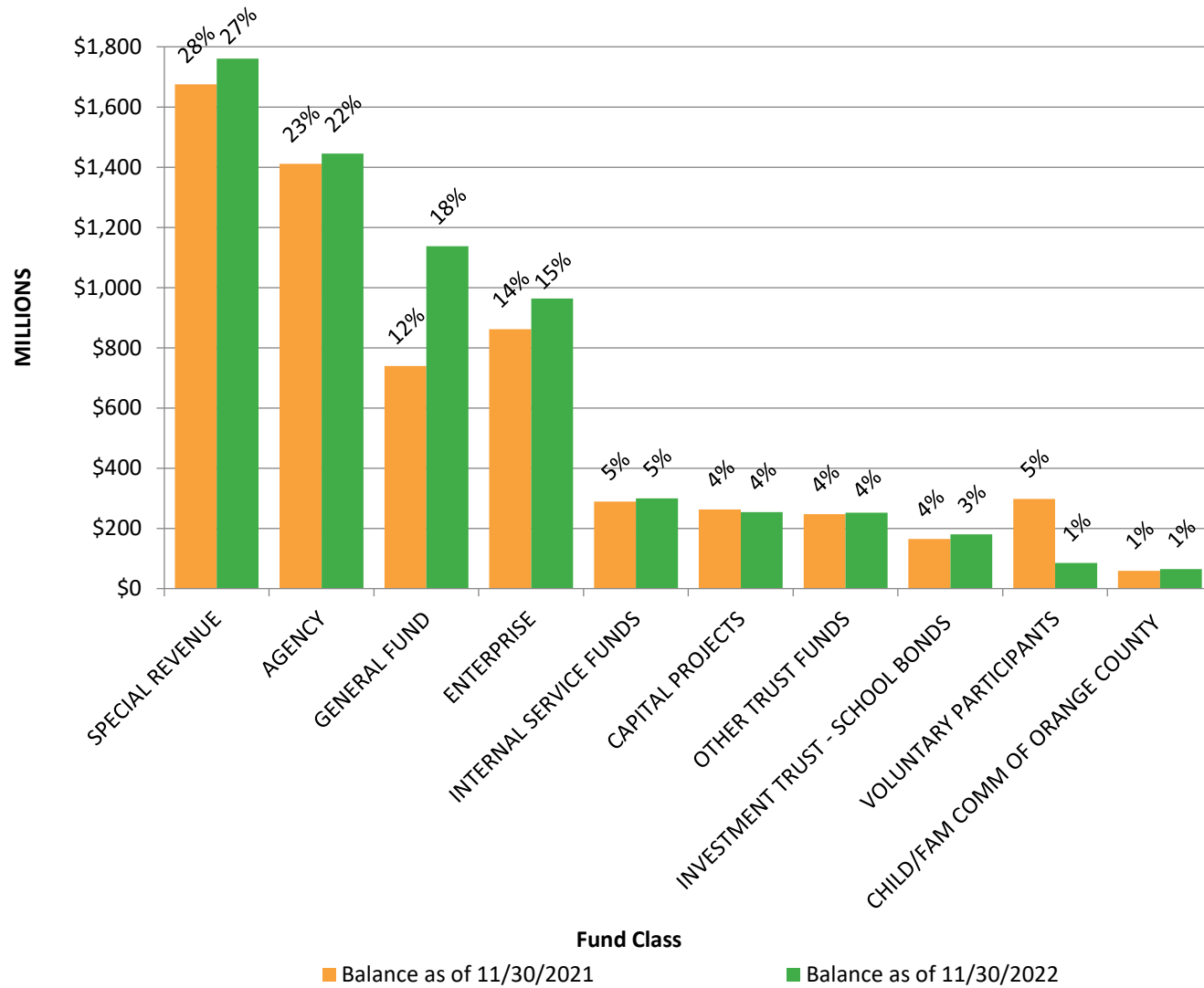
(2) The current NAV's for OCIP & OCEIP have both increased slightly to 0.982 from 0.979. Short-term rates continue to rise causing the market values on OCIP, OCEIP, FVSD and CCCD to stay below book values. The OCIP, OCEIP, FVSD and CCCD have sufficient liquidity to meet projected cash flow needs. JWA NAV rounds to 1.000 and has sufficient liquidity to meet cash flow needs.

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

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	\$ 1,761,121,482
AGENCY	1,445,619,680
GENERAL FUND	1,137,880,080
ENTERPRISE	963,484,654
INTERNAL SERVICE FUNDS	300,175,257
CAPITAL PROJECTS	254,420,737
OTHER TRUST FUNDS	251,755,506
INVESTMENT TRUST - SCHOOL BONDS	180,081,154
VOLUNTARY PARTICIPANTS	85,055,100
CHILD/FAM COMM OF ORANGE COUNTY	65,017,253
<b>TOTAL</b>	<b>\$ 6,444,610,903</b>



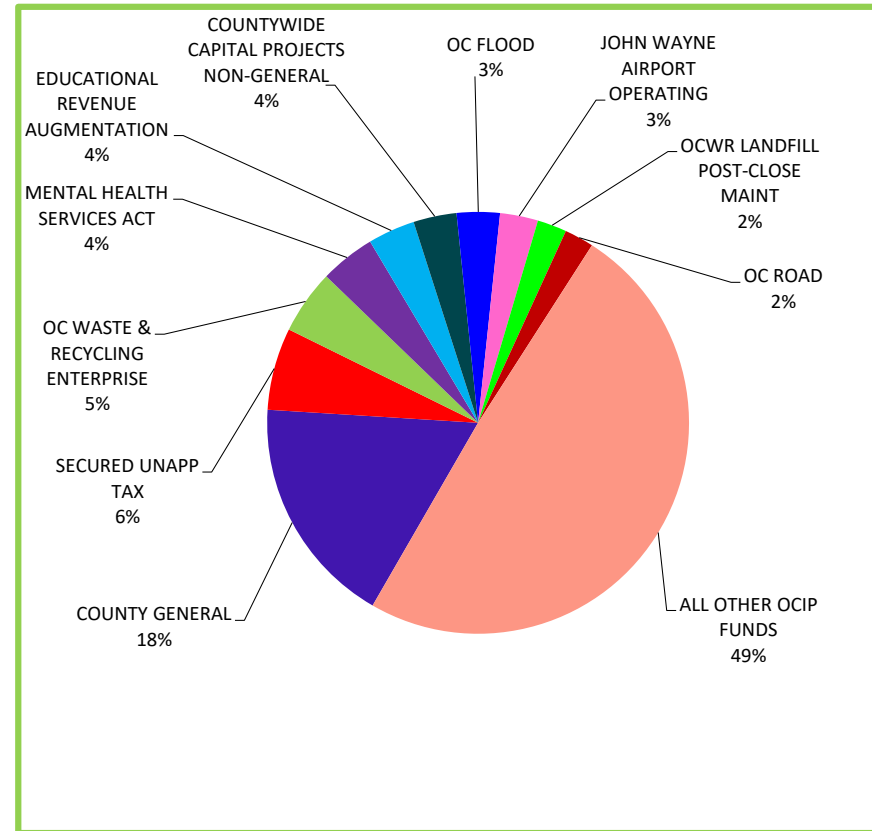
## ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF NOVEMBER 30





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

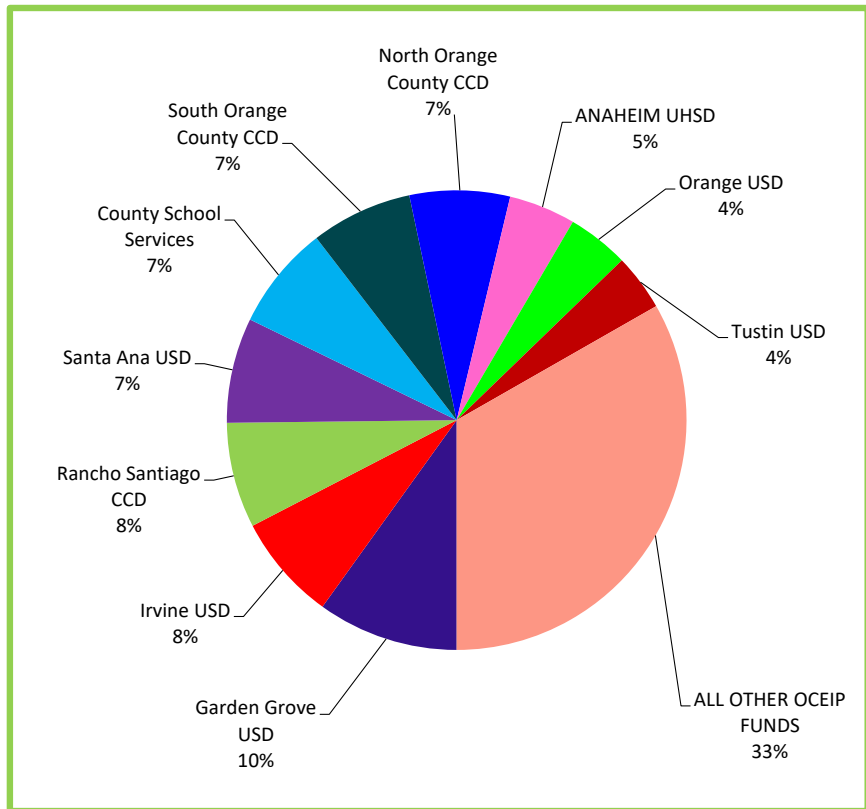
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,137,870,078
673	SECURED UNAPP TAX	406,288,994
299	OC WASTE & RECYCLING ENTERPRISE	317,279,028
13Y	MENTAL HEALTH SERVICES ACT	272,637,648
664	EDUCATIONAL REVENUE AUGMENTATION	232,524,539
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	213,292,621
400	OC FLOOD	212,824,416
280	JOHN WAYNE AIRPORT OPERATING	187,955,661
810	OCWR LANDFILL POST-CLOSE MAINT	144,904,554
279	OC ROAD	144,764,300
	ALL OTHER OCIP FUNDS	3,174,269,064
<b>TOTAL</b>		<b>\$ 6,444,610,903</b>



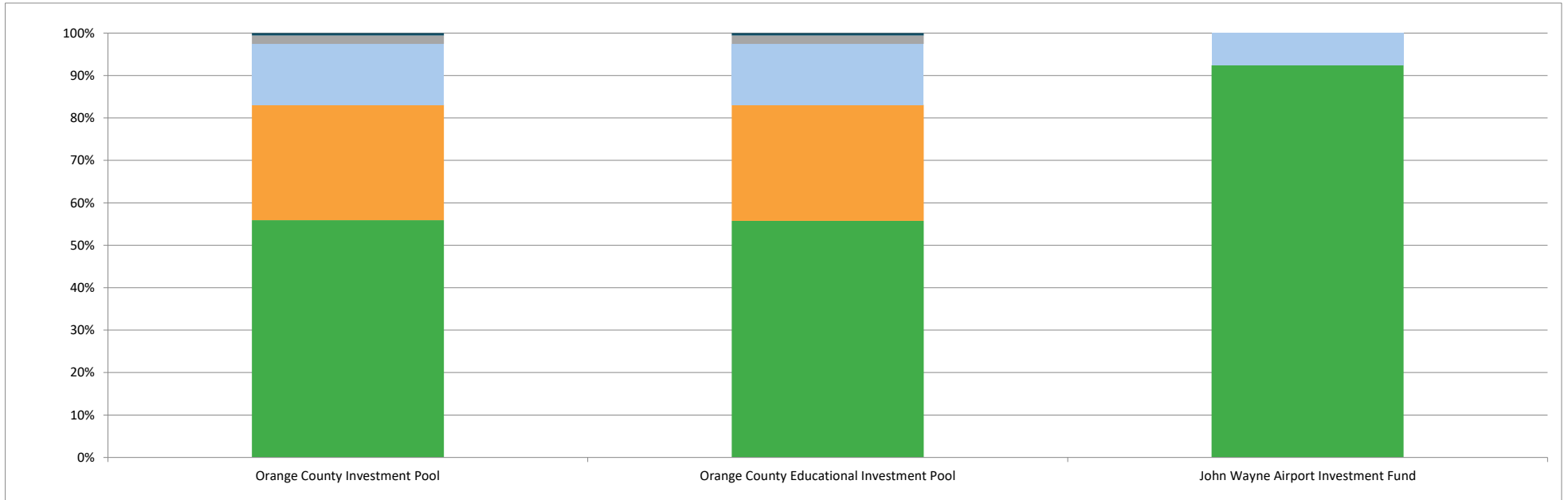
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF NOVEMBER 30, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	Garden Grove USD	\$ 684,013,367 (1)
75	Irvine USD	515,192,232 (1)
92	Rancho Santiago CCD	511,268,068
84	Santa Ana USD	509,870,391 (1)
94	County School Services	506,457,698
96	South Orange County CCD	491,852,510
88	North Orange County CCD	486,187,523 (1)
64	Anaheim UHSD	323,574,113 (1)
80	Orange USD	298,219,968 (1)
87	Tustin USD	273,971,894 (1)
	ALL OTHER OCEIP FUNDS	2,292,644,621 (1)
	<b>TOTAL</b>	<b><u>\$ 6,893,252,385</u></b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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



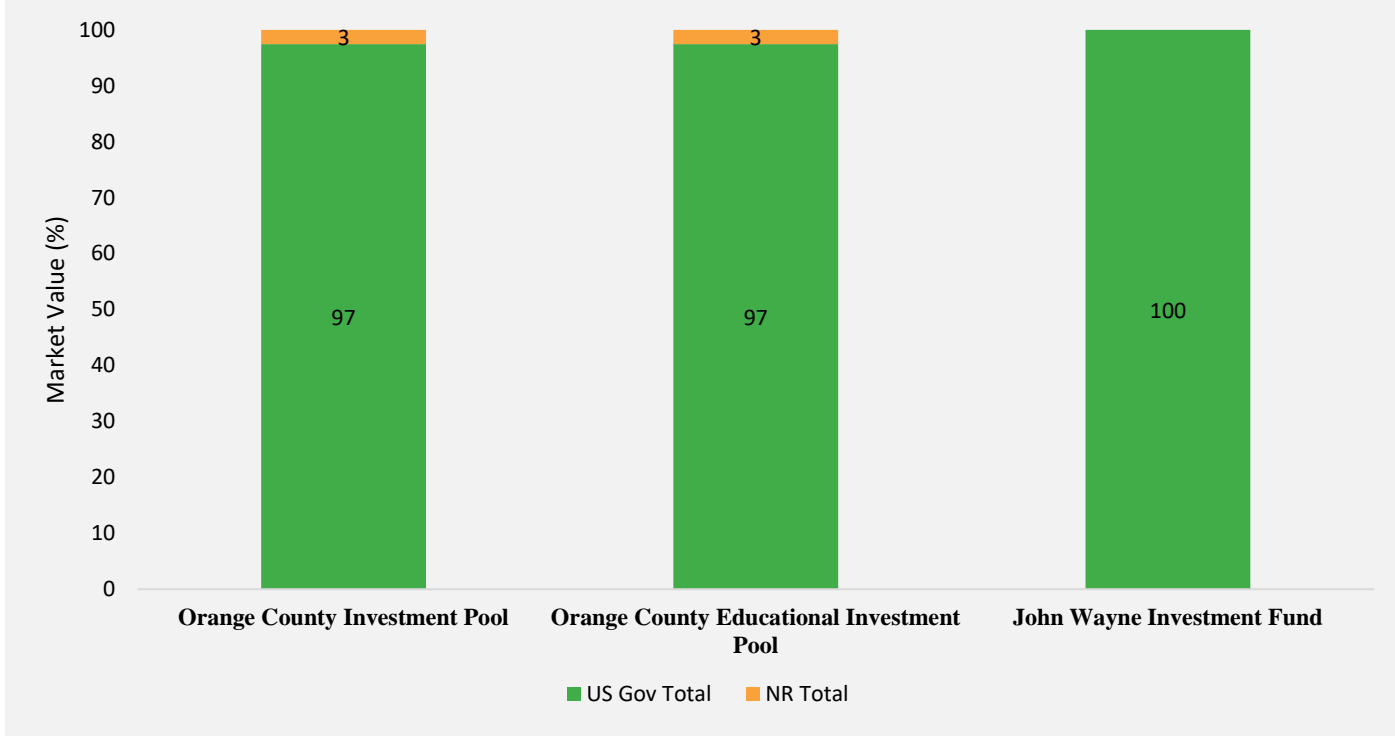
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,507,786	55.91%
U. S. TREASURIES	1,709,856	27.25%
MONEY MARKET MUTUAL FUNDS	896,645	14.29%
MUNICIPAL DEBT	124,162	1.98%
LOCAL AGENCY INVESTMENT FUND	35,975	0.57%
	<u>\$ 6,274,424</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,770,391	55.78%
U. S. TREASURIES	1,847,673	27.33%
MONEY MARKET MUTUAL FUNDS	968,891	14.33%
MUNICIPAL DEBT	134,170	1.98%
LOCAL AGENCY INVESTMENT FUND	38,875	0.58%
	<u>\$ 6,760,000</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	49,899	92.43%
MONEY MARKET MUTUAL FUNDS	4,089	7.57%
	<u>\$ 53,988</u>	<u>100.00%</u>

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

November 30, 2022



*US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's*  
*NR Includes LAIF and Orange County Pension Obligation Bonds*



**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**APPROVED ISSUER LIST - OCIP, OCEIP, and JWA**

November 30, 2022

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

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

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

Legend:

NR = Not Rated

WD = Withdrawn

\* Fitch changed its 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 in 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.

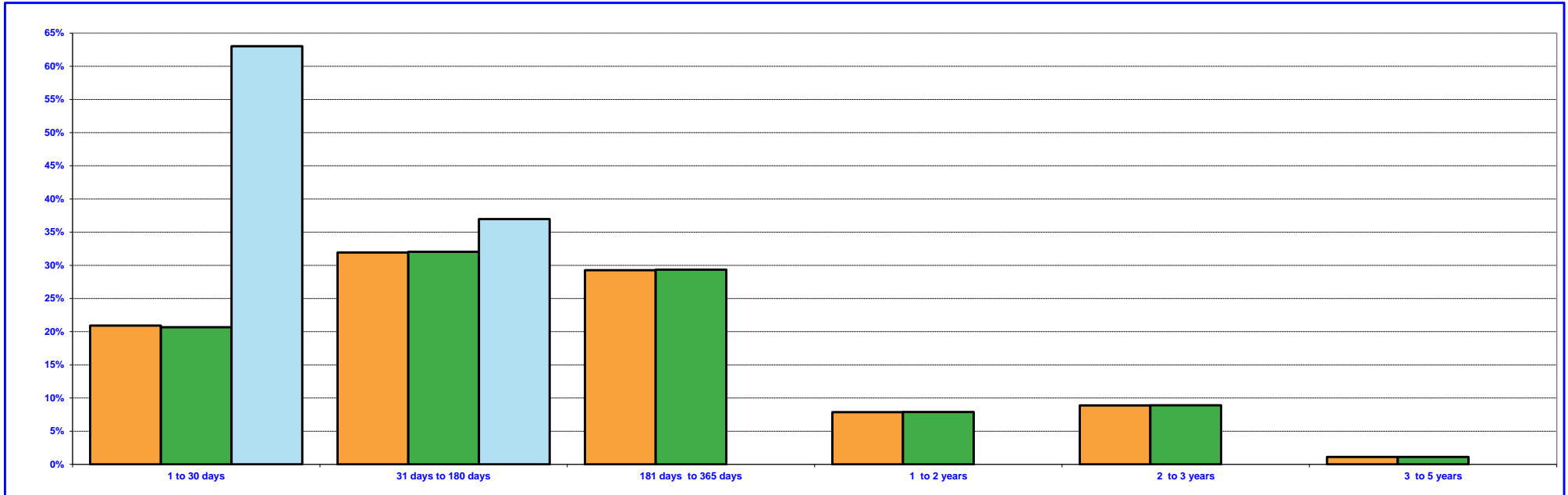
\*\*\*\* All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

During November, 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**  
**November 30, 2022**



ORANGE COUNTY INVESTMENT POOL		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,345,102	20.91%
31 TO 180 DAYS	2,055,796	31.95%
181 TO 365 DAYS	1,882,876	29.27%
1 YEAR TO 2 YEARS	506,154	7.87%
2 YEARS TO 3 YEARS	571,229	8.88%
3 YEARS TO 5 YEARS	72,094	1.12%
<b>TOTAL</b>	<b>\$ 6,433,251</b>	<b>100.00%</b>

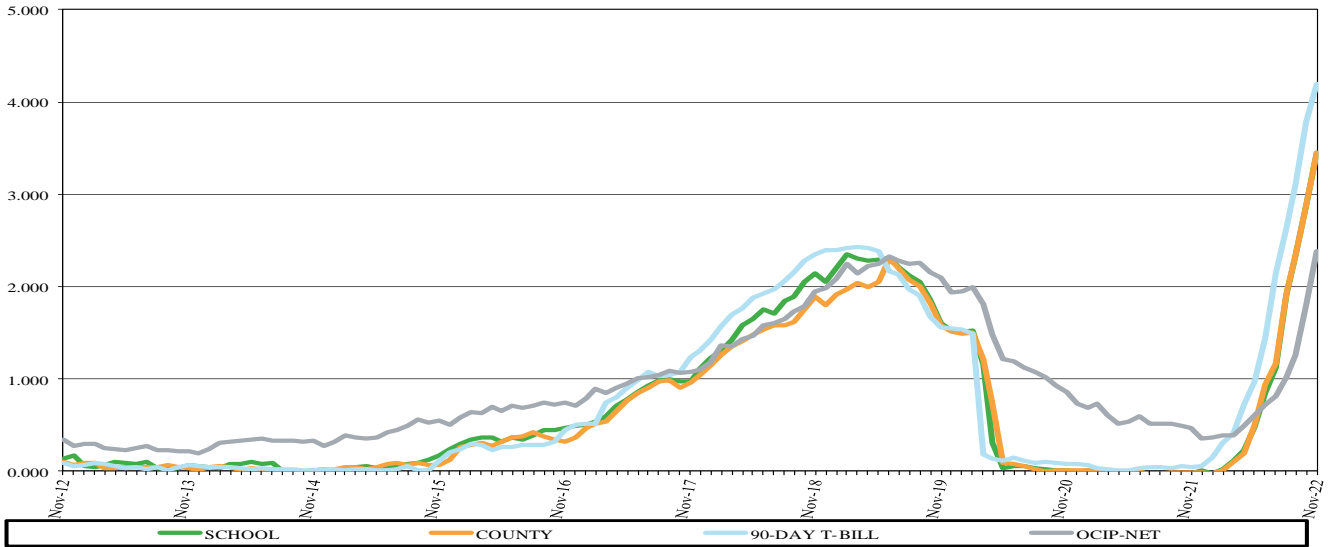
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,433,344	20.68%
31 TO 180 DAYS	2,221,496	32.05%
181 TO 365 DAYS	2,034,639	29.35%
1 YEAR TO 2 YEARS	546,951	7.89%
2 YEARS TO 3 YEARS	617,271	8.91%
3 YEARS TO 5 YEARS	77,905	1.12%
<b>TOTAL</b>	<b>\$ 6,931,606</b>	<b>100.00%</b>

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 34,089	63.02%
31 TO 180 DAYS	\$ 20,000	36.98%
<b>TOTAL</b>	<b>\$54,089</b>	<b>100.00%</b>

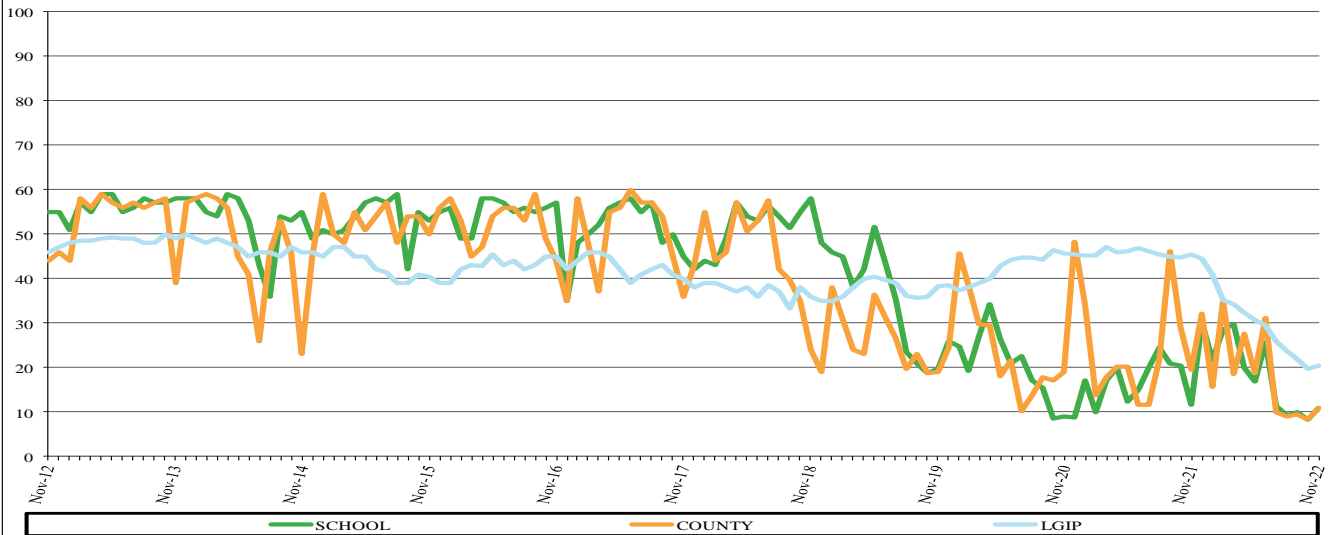
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 11/30/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS  
(INTEREST RATE YIELD)**  
For The Period November 2012 to November 2022



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES  
WEIGHTED AVERAGE MATURITY (WAM)**  
For The Period November 2012 to November 2022



•For the Month Ended November 30, 2022, S&P LGIP – 3.14; S&P LGIP WAM – 20.50; 90-Day T-Bill – 4.202%; OCIP – Net – 2.350%



**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

December 1, 2021 - November 30, 2022

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month November 2022</i>				
OCMMF	\$ 249,768,666	\$ 719,116	3.507%	11
OCEMMF	\$ 249,748,699	\$ 719,056	3.507%	11
Extended Fund	\$ 12,534,905,839	\$ 24,236,820	2.394%	243
<i>October 2022</i>				
OCMMF	\$ 249,859,015	\$ 786,889	2.928%	8
OCEMMF	\$ 249,839,109	\$ 766,982	2.928%	8
Extended Fund	\$ 11,598,392,361	\$ 17,512,118	1.802%	251
<i>September 2022</i>				
OCMMF	\$ 324,868,347	\$ 629,932	2.397%	9
OCEMMF	\$ 310,299,484	\$ 600,485	2.394%	10
Extended Fund	\$ 10,918,483,990	\$ 11,123,522	1.249%	269
<i>August 2022</i>				
OCMMF	\$ 324,833,131	\$ 547,357	1.986%	9
OCEMMF	\$ 310,293,432	\$ 479,146	1.973%	9
Extended Fund	\$ 10,694,696,056	\$ 9,587,208	1.022%	274
<i>July 2022</i>				
OCMMF	\$ 324,736,176	\$ 364,722	1.222%	10
OCEMMF	\$ 260,261,860	\$ 261,096	1.182%	11
Extended Fund	\$ 11,097,002,918	\$ 8,429,900	0.851%	291
<i>June 2022</i>				
OCMMF	\$ 354,493,336	\$ 293,556	0.954%	31
OCEMMF	\$ 260,180,542	\$ 198,095	0.863%	26
Extended Fund	\$ 11,766,442,946	\$ 7,070,812	0.726%	298
<i>May 2022</i>				
OCMMF	\$ 429,665,178	\$ 207,527	0.522%	19
OCEMMF	\$ 290,311,865	\$ 139,521	0.505%	17
Extended Fund	\$ 11,563,867,649	\$ 6,460,481	0.633%	328
<i>April 2022</i>				
OCMMF	\$ 479,650,646	\$ 132,018	0.254%	28
OCEMMF	\$ 390,295,755	\$ 105,581	0.286%	20
Extended Fund	\$ 12,120,284,335	\$ 5,706,263	0.570%	336
<i>March 2022</i>				
OCMMF	\$ 679,730,867	\$ 91,041	0.162%	19
OCEMMF	\$ 590,239,224	\$ 65,278	0.174%	30
Extended Fund	\$ 10,891,240,109	\$ 4,429,056	0.485%	376
<i>February 2022</i>				
OCMMF	\$ 629,662,251	\$ 22,805	0.063%	35
OCEMMF	\$ 400,119,886	\$ 16,706	0.077%	28
Extended Fund	\$ 10,771,548,197	\$ 4,110,963	0.484%	397
<i>January 2022</i>				
OCMMF	\$ 479,759,067	\$ 14,572	0.033%	16
OCEMMF	\$ 350,171,237	\$ 13,971	0.032%	22
Extended Fund	\$ 11,073,358,118	\$ 4,343,028	0.457%	403
<i>December 2021</i>				
OCMMF	\$ 579,750,251	\$ 14,955	0.042%	32
OCEMMF	\$ 600,064,397	\$ 18,829	0.067%	30
Extended Fund	\$ 11,453,150,516	\$ 4,424,607	0.453%	389
<b><i>Fiscal Year July 1, 2022 - June 30, 2023</i></b>	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
OCIP	\$ 5,635,176,324	\$ 36,840,902	1.503%	252
OCEIP	\$ 6,304,421,493	\$ 39,923,447	1.481%	255

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

<b>ORANGE COUNTY INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2022 - Ending Cash				\$ 70,274,387
December	\$ 651,282,283	\$ 2,729,917,541	\$ 2,812,989,775	638,484,436
January	737,367,231	535,118,612	855,578,324	1,055,391,955
February	367,283,885	644,264,176	473,830,650	1,593,109,366
March	457,691,463	1,052,322,196	873,601,406	2,229,521,619
April	160,211,595	2,307,147,372	2,201,778,416	2,495,102,170
May	485,996,067	419,219,147	1,004,749,136	2,395,568,248

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2022 - Ending Cash				\$ 25,255,679
December	\$ 657,122,777	\$ 1,910,387,634	\$ 604,496,523	1,988,269,567
January	796,800,103	505,432,939	1,043,845,492	2,246,657,117
February	396,887,501	344,721,789	713,467,733	2,274,798,674
March	494,582,062	577,209,704	852,385,782	2,494,204,658
April	173,124,883	1,369,032,038	803,228,541	3,233,133,038
May	525,168,058	618,882,928	840,134,232	3,537,049,792

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

	<b>Month</b>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b><u>\$ 12,678,919,165</u></b>
<b>Cash Receipts:</b>	
County	1,517,163,788
School and Community College Districts	1,506,093,634
<b>Total Cash Receipts</b>	<b><u>3,023,257,422</u></b>
<b>Cash Disbursements:</b>	
County	1,357,034,692
School and Community College Districts	856,619,990
<b>Total Cash Disbursements</b>	<b><u>2,213,654,682</u></b>
<b>Net Change in Cost Value of Pooled Assets</b>	<b><u>809,602,740</u></b>
<b>Net Increase in Specific Investments</b>	184,329
<b>Net Increase in OC Sheriff &amp; John Wayne Airport Cash</b>	<b><u>10,436,578</u></b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 13,499,142,812</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Investment Pool	\$ 6,374,336,515
Orange County Educational Investment Pool	6,867,996,705
<b>Total Pooled Investments</b>	<b><u>13,242,333,220</u></b>
<b>Specific Investments:</b>	
John Wayne Airport	53,865,250
Fountain Valley School District Fund 40	34,730,333
CCCD Series 2017E Bonds	23,508,389
<b>Total Non-Pooled Investments</b>	<b><u>112,103,972</u></b>
<b>Cash and Cash Equivalent:</b>	
Cash in Banks	144,453,884
Cash - Other	251,736
<b>Total Cash</b>	<b><u>144,705,620</u></b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>\$ 13,499,142,812</u></b>

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

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

OCTP <sup>(1)</sup>	
Market Value of Investments <sup>(2)</sup>	Percent of Portfolio
\$ 3,557,528,493	27.29%
7,278,176,700	55.84%
258,332,116	1.98%
-	-
-	-
-	-
74,850,104	0.58%
-	-
1,865,535,792	14.31%
-	-
-	-
<b>\$ 13,034,423,204</b>	<b>100.00%</b>

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

OCTP <sup>(1)</sup>
Yes
Yes
Yes
Yes
Yes/ 0.62
Yes/ 1158
Yes
Yes
Yes
0.9821

- (1) The 2022 IPS compliance effective January 1, 2022.
- (2) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg and Northern Trust.
- (3) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2022 IPS policy approved by the Board of Supervisors on December 14, 2021 effective on January 1, 2022.
- (4) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
- (5) Modified duration which does not take into consideration all embedded options such as callable bonds.
- (6) The OCTP NAV reflects a slight increase in market values verses book values but the NAV still remains below 1.0000 at 0.9821 and is higher than last month's NAV at 0.9785. 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  
November 30, 2022**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2021 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	September 30, 2022 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2021 completed.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2022 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 21/22 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2022 IPS certifications received for all approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 22/23 identified zero compliance incidents as of November 30, 2022.
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 approval scheduled for December 20, 2022.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2021 Annual Report was approved at the BOS meeting on March 8, 2022.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 19, 2022.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2022.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	2022 training for TOC members in progress.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2021.

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 November 30, 2022**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - COUNTY MMF</b>															
		12/01/2022		AAAm	Aaa-mf	NR	9,088.92		3.7270	9,088.92			9,088.92	9,088.92	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		12/01/2022		AAAm	Aaa-mf	AAAmmf	38,916.25		3.7591	38,916.25			38,916.25	38,916.25	0.00
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
		12/01/2022		AAAm	Aaa-mf	NR	1,741.00		3.6295	1,741.00			1,741.00	1,741.00	0.00
<b>Subtotal for FUNDS:</b>							<b>49,746.17</b>		<b>3.7487</b>	<b>49,746.17</b>			<b>49,746.17</b>	<b>49,746.17</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
1195467	11/9/22	12/02/2022	313313R67	A-1+	P-1	F1+	50,000,000.00		3.5500	49,886,597.22	0.00	108,472.22	49,995,069.44	49,994,433.00	(636.44)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
1195370	11/7/22	12/05/2022	313313R91	A-1+	P-1	F1+	50,000,000.00		3.6000	49,860,000.00	0.00	120,000.00	49,980,000.00	49,977,288.00	(2,712.00)
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
1196349	11/14/22	12/09/2022	313385S56	A-1+	P-1	NR	50,000,000.00		3.6200	49,874,305.56	0.00	85,472.22	49,959,777.78	49,954,597.00	(5,180.78)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1196927	11/16/22	12/16/2022	313385T48	A-1+	P-1	NR	50,000,000.00		3.7900	49,842,083.33	0.00	78,958.34	49,921,041.67	49,914,936.50	(6,105.17)
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
1198334	11/29/22	12/23/2022	313385U38	A-1+	P-1	NR	50,000,000.00		3.8850	49,870,500.00	0.00	10,791.67	49,881,291.67	49,877,665.50	(3,626.17)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>250,000,000.00</b>	<b>0.0000</b>	<b>3.6890</b>	<b>249,333,486.11</b>	<b>0.00</b>	<b>403,694.45</b>	<b>249,737,180.56</b>	<b>249,718,920.00</b>	<b>(18,260.56)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>250,000,000.00</b>		<b>3.6890</b>	<b>249,333,486.11</b>	<b>0.00</b>	<b>403,694.45</b>	<b>249,737,180.56</b>	<b>249,718,920.00</b>	<b>(18,260.56)</b>
<b>Total County Money Mkt Fnd :</b>							<b>250,049,746.17</b>		<b>3.6890</b>	<b>249,383,232.28</b>	<b>0.00</b>	<b>403,694.45</b>	<b>249,786,926.73</b>	<b>249,768,666.17</b>	<b>(18,260.56)</b>
<b>Net Asset Value (NAV):</b>														<b>0.999927</b>	
<b><u>Educational Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>															
		12/01/2022		AAAm	Aaa-mf	NR	1,529.52		3.6295	1,529.52			1,529.52	1,529.52	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
		12/01/2022		AAAm	Aaa-mf	NR	3,394.24		3.7270	3,394.24			3,394.24	3,394.24	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		12/01/2022		AAAm	Aaa-mf	AAAmmf	24,855.67		3.7591	24,855.67			24,855.67	24,855.67	0.00
<b>Subtotal for FUNDS:</b>							<b>29,779.43</b>		<b>3.7488</b>	<b>29,779.43</b>			<b>29,779.43</b>	<b>29,779.43</b>	<b>0.00</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
1195466	11/9/22	12/02/2022	313313R67	A-1+	P-1	F1+	50,000,000.00		3.5500	49,886,597.22	0.00	108,472.22	49,995,069.44	49,994,433.00	(636.44)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
1195371	11/7/22	12/05/2022	313313R91	A-1+	P-1	F1+	50,000,000.00		3.6000	49,860,000.00	0.00	120,000.00	49,980,000.00	49,977,288.00	(2,712.00)
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
1196350	11/14/22	12/09/2022	313385S56	A-1+	P-1	NR	50,000,000.00		3.6200	49,874,305.56	0.00	85,472.22	49,959,777.78	49,954,597.00	(5,180.78)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1196926	11/16/22	12/16/2022	313385T48	A-1+	P-1	NR	50,000,000.00		3.7900	49,842,083.33	0.00	78,958.34	49,921,041.67	49,914,936.50	(6,105.17)
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
1198335	11/29/22	12/23/2022	313385U38	A-1+	P-1	NR	50,000,000.00		3.8850	49,870,500.00	0.00	10,791.67	49,881,291.67	49,877,665.50	(3,626.17)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>250,000,000.00</b>	<b>0.0000</b>	<b>3.6890</b>	<b>249,333,486.11</b>	<b>0.00</b>	<b>403,694.45</b>	<b>249,737,180.56</b>	<b>249,718,920.00</b>	<b>(18,260.56)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>250,000,000.00</b>		<b>3.6890</b>	<b>249,333,486.11</b>	<b>0.00</b>	<b>403,694.45</b>	<b>249,737,180.56</b>	<b>249,718,920.00</b>	<b>(18,260.56)</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>250,029,779.43</b>		<b>3.6890</b>	<b>249,363,265.54</b>	<b>0.00</b>	<b>403,694.45</b>	<b>249,766,959.99</b>	<b>249,748,699.43</b>	<b>(18,260.56)</b>
<b>Net Asset Value (NAV):</b>														<b>0.999927</b>	
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
	12/01/2022					NR	74,850,103.97		2.0070	74,850,103.97			74,850,103.97	74,850,103.97	0.00
<b>OC Treasurer Extended Fund</b>															
	12/01/2022					NR	799,239,862.95		3.6295	799,239,862.95			799,239,862.95	799,239,862.95	0.00
<b>OC Treasurer X FUND MMF</b>															
	12/01/2022					NR	1,066,216,403.04		3.7591	1,066,216,403.04			1,066,216,403.04	1,066,216,403.04	0.00
<b>Subtotal for FUNDS:</b>							<b>1,940,306,369.96</b>		<b>3.6382</b>	<b>1,940,306,369.96</b>			<b>1,940,306,369.96</b>	<b>1,940,306,369.96</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1193716	10/24/22	12/19/2022	313385T71	A-1+	P-1	NR	50,000,000.00		3.7000	49,712,222.22	0.00	195,277.78	49,907,500.00	49,899,886.00	(7,614.00)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1194167	10/26/22	12/21/2022	313385T97	A-1+	P-1	NR	50,000,000.00		3.7500	49,708,333.33	0.00	187,500.00	49,895,833.33	49,886,646.50	(9,186.83)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1196774	11/15/22	12/22/2022	313385U20	A-1+	P-1	NR	50,000,000.00		3.8200	49,803,694.44	0.00	84,888.89	49,888,583.33	49,883,220.00	(5,363.33)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
1196775	11/15/22	12/22/2022	313385U20	A-1+	P-1	NR	50,000,000.00		3.8300	49,803,180.56	0.00	85,111.11	49,888,291.67	49,883,220.00	(5,071.67)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1197557	11/21/22	12/22/2022	313385U20	A-1+	P-1	NR	50,000,000.00		3.8900	49,832,513.89	0.00	54,027.78	49,886,541.67	49,883,220.00	(3,321.67)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1197558	11/21/22	12/22/2022	313385U20	A-1+	P-1	NR	50,000,000.00		3.8900	49,832,513.89	0.00	54,027.78	49,886,541.67	49,883,220.00	(3,321.67)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1192270	10/13/22	01/05/2023	313384AE9	A-1+	P-1	NR	50,000,000.00		3.6450	49,574,750.00	0.00	248,062.50	49,822,812.50	49,791,120.50	(31,692.00)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1192822	10/18/22	01/06/2023	313384AF6	A-1+	P-1	NR	50,000,000.00		3.7400	49,584,444.44	0.00	228,555.56	49,813,000.00	49,785,165.50	(27,834.50)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1192828	10/18/22	01/06/2023	313384AF6	A-1+	P-1	NR	50,000,000.00		3.8000	49,577,777.78	0.00	232,222.22	49,810,000.00	49,785,165.50	(24,834.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1192056	10/12/22	01/09/2023	313384A38	A-1+	P-1	NR	50,000,000.00		3.6700	49,546,347.22	0.00	254,861.11	49,801,208.33	49,767,304.50	(33,903.83)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1192057	10/12/22	01/09/2023	313384A38	A-1+	P-1	NR	50,000,000.00		3.6700	49,546,347.22	0.00	254,861.11	49,801,208.33	49,767,304.50	(33,903.83)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1190249	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4650	49,499,500.00	0.00	308,000.00	49,807,500.00	49,761,352.00	(46,148.00)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
1190250	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4650	49,499,500.00	0.00	308,000.00	49,807,500.00	49,761,352.00	(46,148.00)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
1190251	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4850	49,496,611.11	0.00	309,777.78	49,806,388.89	49,761,352.00	(45,036.89)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
1190252	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4850	49,496,611.11	0.00	309,777.78	49,806,388.89	49,761,352.00	(45,036.89)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1192628	10/17/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.8000	49,551,388.89	0.00	237,500.00	49,788,888.89	49,761,352.00	(27,536.89)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1192629	10/17/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.8000	49,551,388.89	0.00	237,500.00	49,788,888.89	49,761,352.00	(27,536.89)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1198336	11/29/22	01/12/2023	313384AM1	A-1+	P-1	NR	50,000,000.00		4.0700	49,751,277.78	0.00	11,305.56	49,762,583.34	49,749,449.50	(13,133.84)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1198337	11/29/22	01/12/2023	313384AM1	A-1+	P-1	NR	50,000,000.00		4.0700	49,751,277.78	0.00	11,305.56	49,762,583.34	49,749,449.50	(13,133.84)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1192446	10/14/22	01/20/2023	313384AV1	A-1+	P-1	NR	50,000,000.00		3.7600	49,488,222.22	0.00	250,666.67	49,738,888.89	49,696,300.50	(42,588.39)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1192447	10/14/22	01/20/2023	313384AV1	A-1+	P-1	NR	50,000,000.00		3.7600	49,488,222.22	0.00	250,666.67	49,738,888.89	49,696,300.50	(42,588.39)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1194576	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	188,888.89	49,700,000.00	49,678,094.50	(21,905.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1194577	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	188,888.89	49,700,000.00	49,678,094.50	(21,905.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1194578	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	188,888.89	49,700,000.00	49,678,094.50	(21,905.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1194579	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	188,888.89	49,700,000.00	49,678,094.50	(21,905.50)
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
1194168	10/26/22	01/25/2023	313384BA6	A-1+	P-1	NR	50,000,000.00		4.0470	49,488,504.17	0.00	202,350.00	49,690,854.17	49,666,133.00	(24,721.17)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	320,888.89	49,679,111.11	49,611,109.50	(68,001.61)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	320,888.89	49,679,111.11	49,611,109.50	(68,001.61)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	320,888.89	49,679,111.11	49,611,109.50	(68,001.61)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	215,333.33	49,614,666.66	49,586,904.50	(27,762.16)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	215,333.33	49,614,666.66	49,586,904.50	(27,762.16)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	87,812.50	49,555,083.33	49,538,530.00	(16,553.33)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	333,333.33	49,520,833.33	49,432,253.50	(88,579.83)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	333,333.33	49,520,833.33	49,432,253.50	(88,579.83)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	333,333.33	49,520,833.33	49,432,253.50	(88,579.83)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	136,562.50	49,430,000.00	49,407,715.50	(22,284.50)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
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	136,562.50	49,430,000.00	49,407,715.50	(22,284.50)
<b>FHLB DISC CORP / RBC</b>															
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	100,347.22	49,427,430.55	49,401,583.00	(25,847.55)
<b>FHLB DISC CORP / RBC</b>															
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	100,347.22	49,427,430.55	49,401,583.00	(25,847.55)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	337,777.78	49,482,777.78	49,395,451.50	(87,326.28)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	337,777.78	49,482,777.78	49,395,451.50	(87,326.28)
<b>FHLB DISC CORP / DEUTSCHE</b>															
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	251,166.67	49,406,333.34	49,358,676.50	(47,656.84)
<b>FHLB DISC CORP / DEUTSCHE</b>															
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	251,166.67	49,406,333.34	49,358,676.50	(47,656.84)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	258,125.00	49,391,972.22	49,346,424.50	(45,547.72)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	258,125.00	49,391,972.22	49,346,424.50	(45,547.72)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	126,875.00	49,341,458.33	49,328,052.00	(13,406.33)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	55,250.00	49,306,305.56	49,303,565.50	(2,740.06)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	79,083.33	49,288,250.00	49,279,091.50	(9,158.50)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	12,500.00	49,125,000.00	49,122,165.00	(2,835.00)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	12,500.00	49,125,000.00	49,122,165.00	(2,835.00)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
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	266,875.00	49,104,486.11	49,053,848.50	(50,637.61)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
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	266,875.00	49,104,486.11	49,053,848.50	(50,637.61)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	86,916.67	49,037,708.34	49,016,537.50	(21,170.84)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	86,916.67	49,037,708.34	49,016,537.50	(21,170.84)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	285,416.67	49,086,666.67	48,998,024.50	(88,642.17)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	285,416.67	49,086,666.67	48,998,024.50	(88,642.17)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	253,750.00	49,021,250.00	48,985,627.50	(35,622.50)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	81,972.22	48,934,361.11	48,942,263.50	7,902.39
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	252,263.89	48,917,111.11	48,898,938.00	(18,173.11)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	270,937.50	48,904,208.33	48,874,197.50	(30,010.83)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	270,937.50	48,904,208.33	48,874,197.50	(30,010.83)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	176,944.44	48,824,583.33	48,849,875.00	25,291.67
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	176,944.44	48,824,583.33	48,849,875.00	25,291.67
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	106,250.00	48,825,000.00	48,837,718.00	12,718.00
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	106,250.00	48,825,000.00	48,837,718.00	12,718.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	254,916.67	48,846,805.56	48,825,564.50	(21,241.06)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	254,916.67	48,846,805.56	48,825,564.50	(21,241.06)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	384,770.83	48,912,604.16	48,795,193.50	(117,410.66)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	384,770.83	48,912,604.16	48,795,193.50	(117,410.66)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
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	384,770.83	48,862,416.66	48,740,573.50	(121,843.16)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	384,770.83	48,862,416.66	48,740,573.50	(121,843.16)
<b>FHLB DISC CORP / CITI GLOBAL MARKETS</b>															
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	371,250.00	48,785,000.00	48,665,084.50	(119,915.50)
<b>FHLB DISC CORP / DEUTSCHE</b>															
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	387,645.83	48,775,263.89	48,652,948.50	(122,315.39)
<b>FHLB DISC CORP / CITI GLOBAL MARKETS</b>															
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	371,250.00	48,695,000.00	48,568,080.50	(126,919.50)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	256,534.72	48,548,388.89	48,568,080.50	19,691.61
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	371,250.00	48,672,500.00	48,543,859.50	(128,640.50)
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
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	371,250.00	48,672,500.00	48,543,859.50	(128,640.50)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	256,819.44	48,502,930.55	48,525,701.50	22,770.95
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	174,375.00	48,411,250.00	48,483,360.00	72,110.00
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	173,812.50	48,397,062.50	48,465,225.00	68,162.50
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	83,055.56	48,409,166.67	48,465,225.00	56,058.33
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	83,055.56	48,409,166.67	48,465,225.00	56,058.33
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	174,000.00	48,376,000.00	48,447,096.50	71,096.50
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	174,000.00	48,376,000.00	48,447,096.50	71,096.50
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	155,666.67	48,294,152.78	48,380,684.50	86,531.72
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	156,000.00	48,245,000.00	48,338,469.00	93,469.00

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
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	134,458.33	48,207,222.22	48,278,226.00	71,003.78
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
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	134,458.33	48,207,222.22	48,278,226.00	71,003.78
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	141,013.89	48,121,951.39	48,200,021.50	78,070.11
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	58,500.00	48,063,000.00	48,169,977.00	106,977.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	12,972.22	48,054,166.66	48,157,964.50	103,797.84
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
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	135,625.00	48,004,375.00	48,103,944.50	99,569.50
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
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	135,625.00	48,004,375.00	48,103,944.50	99,569.50
<b>Subtotal for DISCOUNT NOTES:</b>							<b>4,650,000,000.00</b>	<b>0.0000</b>	<b>4.1484</b>	<b>4,554,118,226.35</b>	<b>0.00</b>	<b>19,343,315.29</b>	<b>4,573,461,541.64</b>	<b>4,571,532,959.00</b>	<b>(1,928,582.64)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(236,477.43)	188,125.00	21,001,854.72	20,990,130.00	(11,724.72)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(132,016.18)	108,395.83	12,101,035.42	12,094,313.00	(6,722.42)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(53,003.49)	44,433.33	4,960,415.71	4,957,668.80	(2,746.91)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	111,157.89	24,666.67	49,979,157.89	49,592,000.00	(387,157.89)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	51,301.12	119,166.67	29,996,101.12	29,788,200.00	(207,901.12)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	34,200.74	79,444.44	19,997,400.74	19,858,800.00	(138,600.74)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	11,250.37	80,555.56	19,999,099.97	19,851,700.00	(147,399.97)
<b>FED FARM CR BK / RBC</b>															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	15,603.97	157,083.33	38,998,751.68	38,710,815.00	(287,936.68)
<b>FED FARM CR BK / FTN FINANCIAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(82,173.06)	67,777.78	50,010,175.44	49,312,000.00	(698,175.44)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	53,900.00	8,333.33	49,987,900.00	49,188,750.00	(799,150.00)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	9,000.00	6,770.83	24,998,500.00	24,556,125.00	(442,375.00)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	18,000.00	13,541.67	49,997,000.00	49,112,250.00	(884,750.00)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	7,567.44	462.50	7,398,546.03	7,246,857.00	(151,689.03)
<b>FANNIE MAE / JEFFERIES &amp; COMPANY</b>															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	25,789.39	1,562.50	24,995,039.39	24,482,625.00	(512,414.39)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4085	49,975,000.00	17,037.04	4,166.67	49,992,037.04	48,967,000.00	(1,025,037.04)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	13,761.56	12,430.56	19,995,361.56	19,569,200.00	(426,161.56)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	10,321.17	9,322.92	14,996,521.17	14,676,900.00	(319,621.17)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	85,701.39	48,958.33	49,978,201.39	48,671,500.00	(1,306,701.39)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	85,701.39	48,958.33	49,978,201.39	48,671,500.00	(1,306,701.39)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1194984	11/2/22	08/02/2023	3130ATUE5	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	190,111.11	50,000,000.00	50,161,745.50	161,745.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1194985	11/2/22	08/02/2023	3130ATUE5	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	190,111.11	50,000,000.00	50,161,745.50	161,745.50
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	10,981.34	75,971.18	16,892,327.98	16,492,054.25	(400,273.73)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	11,182.34	62,953.33	13,997,279.08	13,666,100.00	(331,179.08)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	15,043.58	118,888.89	24,996,793.58	24,434,500.00	(562,293.58)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	263,083.33	50,000,000.00	50,178,450.50	178,450.50

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 10 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FREDDIE MAC / TD SECURITIES</b>															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	15,445.98	13,472.22	19,995,045.98	19,355,400.00	(639,645.98)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	19,307.48	16,840.28	24,993,807.48	24,194,250.00	(799,557.48)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	3,193.75	7,493.06	12,998,903.75	12,553,970.00	(444,933.75)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	6,141.84	14,409.72	24,997,891.84	24,142,250.00	(855,641.84)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	13,259.05	7,608.33	14,995,409.05	14,472,075.00	(523,334.05)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(469,485.19)	157,725.69	25,101,014.81	24,633,250.00	(467,764.81)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	24,317.71	12,122.92	28,738,380.21	27,695,881.25	(1,042,498.96)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	36,159.38	18,026.25	42,732,721.88	41,182,571.25	(1,550,150.63)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	32,061.89	10,415.14	31,762,611.52	30,565,008.00	(1,197,603.52)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	31,721.22	8,963.08	27,332,695.77	26,303,702.40	(1,028,993.37)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	163,333.33	50,000,000.00	50,168,856.50	168,856.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	163,333.33	50,000,000.00	50,168,856.50	168,856.50
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	79,262.50	4,687.50	29,967,362.50	28,824,450.00	(1,142,912.50)
<b>FREDDIE MAC / TD SECURITIES</b>															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	44,915.42	2,656.25	16,981,505.42	16,333,855.00	(647,650.42)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	187,833.33	50,000,000.00	50,162,835.50	162,835.50
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	15,527.29	4,340.28	24,993,027.29	23,954,750.00	(1,038,277.29)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 11 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	9,316.37	2,604.17	14,995,816.37	14,372,850.00	(622,966.37)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	9,316.37	2,604.17	14,995,816.37	14,372,850.00	(622,966.37)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	8,510.32	10,694.44	34,992,410.32	33,653,375.00	(1,339,035.32)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	11,184.99	14,055.56	45,990,024.99	44,230,150.00	(1,759,874.99)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	38,245.84	1,388.89	49,981,245.84	47,779,750.00	(2,201,495.84)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	11,473.75	416.67	14,994,373.75	14,333,925.00	(660,448.75)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	36,149.03	0.00	49,963,649.03	47,946,750.00	(2,016,899.03)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	36,149.03	0.00	49,963,649.03	47,946,750.00	(2,016,899.03)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	19,717.50	36,875.00	29,990,017.50	28,675,200.00	(1,314,817.50)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	19,717.50	36,875.00	29,990,017.50	28,675,200.00	(1,314,817.50)
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(24,187.40)	91,062.50	15,009,508.15	14,485,350.00	(524,158.15)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	10,384.69	63,754.17	14,995,534.69	14,423,925.00	(571,609.69)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	16,475.64	80,755.28	18,992,915.64	18,270,305.00	(722,610.64)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(337,597.90)	93,931.14	22,249,928.10	21,251,249.50	(998,678.60)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	1,693.33	5,277.78	7,998,813.33	7,587,120.00	(411,693.33)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	4,233.33	13,194.44	19,997,033.33	18,967,800.00	(1,029,233.33)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	18,210.39	247,031.25	44,966,910.39	43,658,100.00	(1,308,810.39)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 12 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	6,070.13	82,343.75	14,988,970.13	14,552,700.00	(436,270.13)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(225,035.54)	59,450.00	20,105,311.06	19,127,800.00	(977,511.06)
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	3,267.15	54,756.94	9,998,867.15	9,711,950.00	(286,917.15)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(181,728.46)	24,093.06	4,484,918.10	4,273,258.00	(211,660.10)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	4,766.47	26,718.75	14,997,056.47	14,058,075.00	(938,981.47)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(19,070.25)	9,561.77	4,617,675.88	4,374,565.80	(243,110.08)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(20,928.50)	10,381.94	5,013,911.05	4,749,800.00	(264,111.05)
<b>FANNIE MAE / TD SECURITIES</b>															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(111,599.35)	83,055.56	40,074,179.45	37,998,400.00	(2,075,779.45)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AAA	25,000,000.00	1.1250	1.2020	24,943,750.00	16,744.19	113,281.25	24,960,494.19	23,344,250.00	(1,616,244.19)
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	17,084.44	7,750,000.00	7,158,961.36	(591,038.64)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	12,675.56	5,750,000.00	5,311,487.46	(438,512.54)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	72,187.50	25,000,000.00	22,736,836.00	(2,263,164.00)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	164,404.93	25,000.00	24,740,329.93	22,592,625.00	(2,147,704.93)
<b>FREDDIE MAC / TD SECURITIES</b>															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	57,243.61	7,083.33	9,908,770.81	9,007,900.00	(900,870.81)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	54,666.67	20,000,000.00	18,074,369.00	(1,925,631.00)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	182,358.67	16,666.67	49,693,358.67	44,954,250.00	(4,739,108.67)
<b>FED FARM CR BK / FTN FINANCIAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 13 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	10,138.66	10,208.33	24,971,102.10	22,856,750.00	(2,114,352.10)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	10,194.10	10,208.33	24,970,944.10	22,856,750.00	(2,114,194.10)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>2,083,580,000.00</b>	<b>1.2909</b>	<b>1.3056</b>	<b>2,083,210,154.74</b>	<b>(278,522.52)</b>	<b>4,108,480.22</b>	<b>2,082,931,632.22</b>	<b>2,018,476,268.08</b>	<b>(64,455,364.15)</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	25,333.33	20,000,000.00	19,054,800.00	(945,200.00)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
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	19,000.00	15,000,000.00	14,291,100.00	(708,900.00)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
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	16,187.50	15,000,000.00	13,941,605.55	(1,058,394.45)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
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	17,820.83	15,000,000.00	13,954,550.10	(1,045,449.90)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
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	15,777.78	20,000,000.00	18,554,155.60	(1,445,844.40)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	24,277.78	20,000,000.00	18,261,758.80	(1,738,241.20)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	12,650.00	20,000,000.00	18,248,737.60	(1,751,262.40)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	24,177.78	40,000,000.00	36,484,156.40	(3,515,843.60)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	2,216.67	15,000,000.00	13,472,740.05	(1,527,259.95)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	1,645.83	25,000,000.00	22,466,028.50	(2,533,971.50)
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>205,000,000.00</b>	<b>0.5474</b>	<b>0.5496</b>	<b>204,985,440.00</b>	<b>14,560.00</b>	<b>159,087.50</b>	<b>205,000,000.00</b>	<b>188,729,632.60</b>	<b>(16,270,367.40)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>6,938,580,000.00</b>	<b>0.4038</b>	<b>3.1884</b>	<b>6,842,313,821.09</b>	<b>(263,962.52)</b>	<b>23,610,883.01</b>	<b>6,861,393,173.86</b>	<b>6,778,738,859.68</b>	<b>(82,654,314.19)</b>
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2022A</b>															
<b>COUNTY OF ORANGE /</b>															
1156099	1/13/22	01/31/2023	68428LEQ3	NR	NR	NR	130,446,000.00	0.6080	0.7492	130,446,000.00	0.00	68,295.73	130,446,000.00	129,770,086.22	(675,913.78)
<b>COUNTY OF ORANGE /</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 14 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2022A</b>															
1156100	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	76,158.72	130,446,000.00	128,562,029.73	(1,883,970.27)
<b>Subtotal for ORANGE COUNTY POB 2022A:</b>							<b>260,892,000.00</b>	<b>0.6430</b>	<b>0.7131</b>	<b>260,892,000.00</b>	<b>0.00</b>	<b>144,454.45</b>	<b>260,892,000.00</b>	<b>258,332,115.96</b>	<b>(2,559,884.04)</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>260,892,000.00</b>	<b>0.6430</b>	<b>0.7131</b>	<b>260,892,000.00</b>	<b>0.00</b>	<b>144,454.45</b>	<b>260,892,000.00</b>	<b>258,332,115.96</b>	<b>(2,559,884.04)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1169521	4/25/22	04/20/2023	912796V48	AA+	Aaa	AAA	50,000,000.00		2.0150	48,992,500.00	0.00	615,694.44	48,992,500.00	49,146,656.50	154,156.50
<b>Subtotal for TREASURY BILL:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>2.0150</b>	<b>48,992,500.00</b>	<b>0.00</b>	<b>615,694.44</b>	<b>48,992,500.00</b>	<b>49,146,656.50</b>	<b>154,156.50</b>
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	47,419.10	2,762.43	49,986,872.23	49,010,742.00	(976,130.23)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	39,549.47	2,762.43	49,988,768.22	49,010,742.00	(978,026.22)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1189429	9/22/22	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	4.0303	48,765,625.00	367,686.17	2,762.43	49,133,311.17	49,010,742.00	(122,569.17)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1190012	9/27/22	07/15/2023	912828ZY9	AA+	Aaa	AAA	50,000,000.00	0.1250	4.1830	48,421,875.00	352,502.15	11,039.41	48,774,377.15	48,624,023.50	(150,353.65)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1190013	9/27/22	07/15/2023	912828ZY9	AA+	Aaa	AAA	50,000,000.00	0.1250	4.1727	48,425,781.25	351,629.62	11,039.41	48,777,410.87	48,624,023.50	(153,387.37)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	34,669.17	18,342.39	49,983,887.92	48,430,664.00	(1,553,223.92)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	87,610.37	13,294.20	49,958,704.12	48,237,304.50	(1,721,399.62)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	222,413.63	13,294.20	49,820,069.88	48,237,304.50	(1,582,765.38)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	134,397.45	5,524.86	49,882,444.33	47,932,617.00	(1,949,827.33)
<b>US TREASURY N/B / RBC</b>															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	134,397.39	5,524.86	49,882,444.39	47,932,617.00	(1,949,827.39)
<b>US TREASURY N/B / DEUTSCHE</b>															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	83,494.75	26,588.40	49,937,010.38	47,300,781.50	(2,636,228.88)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 15 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	70,652.17	26,588.40	49,945,652.17	47,300,781.50	(2,644,870.67)
<b>US TREASURY N/B / DEUTSCHE</b>															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	70,652.17	26,588.40	49,945,652.17	47,300,781.50	(2,644,870.67)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	24,423.54	26,588.40	49,979,501.67	47,300,781.50	(2,678,720.17)
<b>US TREASURY N/B / DEUTSCHE</b>															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	60,151.24	5,524.86	49,942,963.74	46,979,492.00	(2,963,471.74)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	45,833.57	5,524.86	49,955,989.82	46,979,492.00	(2,976,497.82)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	69,852.94	5,524.86	49,921,415.44	46,979,492.00	(2,941,923.44)
<b>Subtotal for TREASURY BOND:</b>							<b>850,000,000.00</b>	<b>0.1912</b>	<b>1.0014</b>	<b>843,619,140.77</b>	<b>2,197,334.90</b>	<b>209,274.80</b>	<b>845,816,475.67</b>	<b>815,192,382.00</b>	<b>(30,624,093.67)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	17,675.48	20,889.95	49,998,144.23	49,670,898.50	(327,245.73)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	17,675.48	20,889.95	49,998,144.23	49,670,898.50	(327,245.73)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153075	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	104,739.90	20,889.95	49,981,693.03	49,670,898.50	(310,794.53)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	104,739.90	20,889.95	49,981,693.03	49,670,898.50	(310,794.53)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153077	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	104,739.90	20,889.95	49,981,693.03	49,670,898.50	(310,794.53)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1153209	12/20/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3430	49,878,906.25	102,944.56	20,889.95	49,981,850.81	49,670,898.50	(310,952.31)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1153840	12/23/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3943	49,851,562.50	126,024.91	20,889.95	49,977,587.41	49,670,898.50	(306,688.91)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146666	10/29/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	83,001.80	15,883.98	49,981,439.30	49,491,211.00	(490,228.30)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153841	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	142,668.55	15,883.98	49,962,981.05	49,491,211.00	(471,770.05)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153842	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	142,668.55	15,883.98	49,962,981.05	49,491,211.00	(471,770.05)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 16 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1154072	12/27/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4590	49,804,687.50	154,698.45	15,883.98	49,959,385.95	49,491,211.00	(468,174.95)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	148,419.20	15,883.98	49,960,919.20	49,491,211.00	(469,708.20)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1154828	1/3/22	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4714	49,800,781.25	157,103.62	15,883.98	49,957,884.87	49,491,211.00	(466,673.87)
<b>US TREASURY N/B / RBC</b>															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(1,141,007.13)	127,747.25	50,222,274.12	49,522,461.00	(699,813.12)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1152110	12/10/21	03/31/2023	91282CBU4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4345	49,798,828.13	150,456.27	10,645.60	49,949,284.40	49,297,851.50	(651,432.90)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1154829	1/3/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5830	49,679,687.50	207,297.76	171.70	49,886,985.26	48,909,179.50	(977,805.76)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.9200	49,472,656.25	331,751.09	171.70	49,804,407.34	48,909,179.50	(895,227.84)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1159351	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	382,269.05	171.70	49,767,034.68	48,909,179.50	(857,855.18)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1159352	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	382,269.05	171.70	49,767,034.68	48,909,179.50	(857,855.18)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1160946	2/18/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2542	49,285,156.25	437,784.40	171.70	49,722,940.65	48,909,179.50	(813,761.15)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	71,479.89	13,077.45	24,962,104.89	24,356,445.25	(605,659.64)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	137,249.07	26,154.89	49,926,311.57	48,712,890.50	(1,213,421.07)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	137,249.07	26,154.89	49,926,311.57	48,712,890.50	(1,213,421.07)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1160947	2/18/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2983	49,208,984.38	455,192.09	26,154.89	49,664,176.47	48,712,890.50	(951,285.97)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1164449	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6148	49,052,734.38	522,003.82	26,154.89	49,574,738.20	48,712,890.50	(861,847.70)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1164451	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6179	49,050,781.25	523,080.12	26,154.89	49,573,861.37	48,712,890.50	(860,970.87)
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 17 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	171,979.25	20,889.95	49,894,635.50	48,518,554.50	(1,376,081.00)
<b>US TREASURY N/B / TD SECURITIES</b>															
1164596	3/18/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6886	48,943,359.38	545,226.56	20,889.95	49,488,585.94	48,518,554.50	(970,031.44)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1165111	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	588,975.69	20,889.95	49,436,631.94	48,518,554.50	(918,077.44)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1165112	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	588,975.69	20,889.95	49,436,631.94	48,518,554.50	(918,077.44)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	79,824.22	15,883.98	49,948,964.85	48,340,820.50	(1,608,144.35)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	78,632.81	15,883.98	49,949,726.56	48,340,820.50	(1,608,906.06)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1190000	9/27/22	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	4.2391	48,152,343.75	355,318.51	11,222.38	48,507,662.26	48,340,820.50	(166,841.76)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(1,243,643.76)	417,798.91	51,240,731.24	48,785,156.50	(2,455,574.74)
<b>US TREASURY N/B / TD SECURITIES</b>															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(1,245,599.17)	417,798.91	51,242,682.08	48,785,156.50	(2,457,525.58)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(738,096.32)	292,459.24	51,050,966.18	47,810,547.00	(3,240,419.18)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(549,822.89)	64,226.52	50,901,348.99	47,408,203.00	(3,493,145.99)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	117,859.32	142,955.80	49,686,218.70	46,693,359.50	(2,992,859.20)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	129,604.55	42,582.42	49,822,963.93	45,974,609.50	(3,848,354.43)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	124,070.19	42,582.42	49,827,195.19	45,974,609.50	(3,852,585.69)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	114,320.40	16,056.63	49,823,304.78	45,699,219.00	(4,124,085.78)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	127,571.98	16,056.63	49,797,493.86	45,699,219.00	(4,098,274.86)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	245,923.24	52,309.78	49,593,579.49	45,380,859.50	(4,212,719.99)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 18 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	271,312.61	52,309.78	49,542,796.99	45,380,859.50	(4,161,937.49)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	261,184.58	41,779.89	49,554,153.33	45,212,890.50	(4,341,262.83)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	255,095.78	41,779.89	49,551,970.78	45,212,890.50	(4,339,080.28)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	280,088.55	31,767.96	49,506,651.05	45,044,922.00	(4,461,729.05)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	280,088.55	31,767.96	49,506,651.05	45,044,922.00	(4,461,729.05)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	285,498.17	21,291.21	49,467,138.80	45,042,969.00	(4,424,169.80)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	285,498.17	21,291.21	49,467,138.80	45,042,969.00	(4,424,169.80)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	286,179.55	21,291.21	49,465,867.05	45,042,969.00	(4,422,898.05)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	235,539.22	21,291.21	49,508,976.72	45,042,969.00	(4,466,007.72)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	306,096.55	10,704.42	49,411,565.30	44,869,140.50	(4,542,424.80)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	306,096.55	10,704.42	49,411,565.30	44,869,140.50	(4,542,424.80)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	261,174.34	78,464.67	49,468,205.59	44,835,937.50	(4,632,268.09)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	222,837.05	62,669.84	49,521,665.18	44,654,297.00	(4,867,368.18)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	301,198.44	62,669.84	49,328,542.19	44,654,297.00	(4,674,245.19)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,825,000,000.00</b>	<b>0.3662</b>	<b>0.7309</b>	<b>2,807,462,890.72</b>	<b>7,333,183.23</b>	<b>2,665,797.69</b>	<b>2,814,796,073.95</b>	<b>2,693,189,454.75</b>	<b>(121,606,619.20)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,725,000,000.00</b>	<b>0.3213</b>	<b>0.8099</b>	<b>3,700,074,531.49</b>	<b>9,530,518.13</b>	<b>3,490,766.93</b>	<b>3,709,605,049.62</b>	<b>3,557,528,493.25</b>	<b>(152,076,556.37)</b>
<b>Total Extended Fund :</b>							<b>12,864,778,369.96</b>	<b>0.3814</b>	<b>2.5173</b>	<b>12,743,586,722.54</b>	<b>9,266,555.61</b>	<b>27,246,104.39</b>	<b>12,772,196,593.44</b>	<b>12,534,905,838.84</b>	<b>(237,290,754.60)</b>
<b>Net Asset Value (NAV):</b>														<b>0.981421</b>	



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Dec-2022 09:27:18 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 19 of 19  
 User: SNong

**As of 30-Nov-2022**

28450

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>Total Investments:</b>							13,364,857,895.56	0.3647	2.5612	13,242,333,220.36	9,266,555.61	28,053,493.29	13,271,750,480.16	13,034,423,204.44	(237,327,275.72)

**Report Parameters**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Dec-2022 09:30:56 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 1 of 5  
 User: SNong

28451

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>FUNDS</b>															
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
		12/1/22		AAAm	Aaa-mf	NR	5,321.77		3.6295	5,321.77			5,321.77	5,321.77	0.00
<b>GOLDMAN SACHS - JWA MMF</b>															
		12/1/22		AAAm	Aaa-mf	NR	223,996.19		3.7270	223,996.19			223,996.19	223,996.19	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		12/1/22		AAAm	Aaa-mf	AAAmmf	3,860,172.96		3.7591	3,860,172.96			3,860,172.96	3,860,172.96	0.00
<b>Subtotal for FUNDS:</b>							<b>4,089,490.92</b>		<b>3.7572</b>	<b>4,089,490.92</b>			<b>4,089,490.92</b>	<b>4,089,490.92</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1194169	10/26/22	12/1/22	313385R57	A-1+	P-1	NR	5,000,000.00		3.5400	4,982,300.00	0.00	17,700.00	5,000,000.00	5,000,000.00	0.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1193713	10/24/22	12/2/22	313385R65	A-1+	P-1	NR	5,000,000.00		3.5100	4,980,987.50	0.00	18,525.00	4,999,512.50	4,999,443.30	(69.20)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1195320	11/4/22	12/2/22	313385R65	A-1+	P-1	NR	5,000,000.00		3.6440	4,985,828.89	0.00	13,665.00	4,999,493.89	4,999,443.30	(50.59)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1193710	10/24/22	12/5/22	313385R99	A-1+	P-1	NR	5,000,000.00		3.5350	4,979,379.17	0.00	18,656.94	4,998,036.11	4,997,773.50	(262.61)
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
1195462	11/9/22	12/7/22	313385S31	A-1+	P-1	NR	5,000,000.00		3.5900	4,986,038.89	0.00	10,969.44	4,997,008.33	4,996,660.65	(347.68)
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
1196351	11/14/22	12/9/22	313385S56	A-1+	P-1	NR	5,000,000.00		3.6500	4,987,326.39	0.00	8,618.05	4,995,944.44	4,995,459.70	(484.74)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1196345	11/14/22	1/6/23	313384AF6	A-1+	P-1	NR	5,000,000.00		3.9300	4,971,070.83	0.00	9,279.17	4,980,350.00	4,978,516.55	(1,833.45)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1196346	11/14/22	1/6/23	313384AF6	A-1+	P-1	NR	5,000,000.00		3.9300	4,971,070.83	0.00	9,279.17	4,980,350.00	4,978,516.55	(1,833.45)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1195413	11/8/22	1/9/23	313384AJ8	A-1+	P-1	NR	5,000,000.00		3.9500	4,965,986.11	0.00	12,618.06	4,978,604.17	4,976,730.45	(1,873.72)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1195463	11/9/22	1/10/23	313384AK5	A-1+	P-1	NR	5,000,000.00		3.9750	4,965,770.83	0.00	12,145.83	4,977,916.66	4,976,135.20	(1,781.46)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>3.7254</b>	<b>49,775,759.44</b>	<b>0.00</b>	<b>131,456.66</b>	<b>49,907,216.10</b>	<b>49,898,679.20</b>	<b>(8,536.90)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>50,000,000.00</b>		<b>3.7254</b>	<b>49,775,759.44</b>	<b>0.00</b>	<b>131,456.66</b>	<b>49,907,216.10</b>	<b>49,898,679.20</b>	<b>(8,536.90)</b>
<b>Total 283-John Wayne Airport :</b>							<b>54,089,490.92</b>		<b>3.7278</b>	<b>53,865,250.36</b>	<b>0.00</b>	<b>131,456.66</b>	<b>53,996,707.02</b>	<b>53,988,170.12</b>	<b>(8,536.90)</b>
<b>Net Asset Value (NAV):</b>														<b>0.999842</b>	

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Dec-2022 09:30:56 AM  
Print Date: 07-Dec-2022  
As at date: 07-Dec-2022

Page 2 of 5

User: SNong

28451

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	12/1/22			AAAm	NR	NR	2,532,936.86		3.3768	2,532,936.86			2,532,936.86	2,532,936.86	0.00
<b>Subtotal for FUNDS:</b>							<b>2,532,936.86</b>		<b>3.3768</b>	<b>2,532,936.86</b>			<b>2,532,936.86</b>	<b>2,532,936.86</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	871.63	5,681.43	384,096.78	371,992.78	(12,104.01)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(1,262.84)	3,242.19	226,516.14	216,403.88	(10,112.26)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(434.53)	138.91	94,606.99	88,797.10	(5,809.89)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	4,541.34	2,351.25	174,482.68	169,928.10	(4,554.58)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,924.86)	1,672.66	139,915.35	128,984.82	(10,930.53)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(3,448.02)	1,004.06	49,729.38	47,652.75	(2,076.63)
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	1,178.41	21,243.06	1,998,758.41	1,879,980.00	(118,778.41)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	341.82	115.10	84,496.07	82,292.33	(2,203.74)
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(217,467.36)	4,166.67	1,785,211.14	1,693,080.00	(92,131.14)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,399.67	24,502.22	1,997,979.67	1,842,690.00	(155,289.67)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(216,560.18)	21,375.00	1,871,601.82	1,784,407.50	(87,194.32)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(230,397.22)	47,222.22	2,466,722.78	2,346,600.00	(120,122.78)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,823.70	2,851.75	249,202.15	227,976.38	(21,225.78)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	1,179.18	293.02	144,502.71	131,513.55	(12,989.16)
<b>FED FARM CR BK / MORGAN STANLEY</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Dec-2022 09:30:56 AM  
Print Date: 07-Dec-2022  
As at date: 07-Dec-2022

Page 3 of 5  
User: SNong

28451

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(7.42)	3,163.89	500,016.32	456,525.00	(43,491.32)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(10,280.55)	4,995.25	287,261.87	259,053.69	(28,208.18)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	10,877.35	19,980.00	1,974,337.35	1,812,572.90	(161,764.45)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(39,445.96)	6,299.44	2,108,174.04	1,821,700.00	(286,474.04)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(698,015.84)</b>	<b>170,298.12</b>	<b>16,537,611.65</b>	<b>15,362,150.75</b>	<b>(1,175,460.90)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(698,015.84)</b>	<b>170,298.12</b>	<b>16,537,611.65</b>	<b>15,362,150.75</b>	<b>(1,175,460.90)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(87,294.60)	19,809.78	1,744,404.62	1,640,507.82	(103,896.80)
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(87,294.60)</b>	<b>19,809.78</b>	<b>1,744,404.62</b>	<b>1,640,507.82</b>	<b>(103,896.80)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	49,005.58	13,206.52	1,957,130.58	1,875,468.76	(81,661.82)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>49,005.58</b>	<b>13,206.52</b>	<b>1,957,130.58</b>	<b>1,875,468.76</b>	<b>(81,661.82)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(38,289.02)</b>	<b>33,016.30</b>	<b>3,701,535.20</b>	<b>3,515,976.58</b>	<b>(185,558.62)</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>21,348,936.86</b>	<b>4.0960</b>	<b>3.1214</b>	<b>23,508,388.57</b>	<b>(736,304.86)</b>	<b>203,314.42</b>	<b>22,772,083.71</b>	<b>21,411,064.19</b>	<b>(1,361,019.52)</b>
<b>Net Asset Value (NAV):</b>														<b>0.940233</b>	
<b><u>650-Fountain Valley SD40</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
1194758	10/31/22	12/5/22	313385R99	A-1+	P-1	NR	3,500,000.00		3.5800	3,487,818.06	0.00	10,789.72	3,498,607.78	3,498,441.45	(166.33)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
1195366	11/7/22	1/9/23	313384AJ8	A-1+	P-1	NR	3,500,000.00		3.9600	3,475,745.00	0.00	9,240.00	3,484,985.00	3,483,711.32	(1,273.68)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>7,000,000.00</b>	<b>0.0000</b>	<b>3.7700</b>	<b>6,963,563.06</b>	<b>0.00</b>	<b>20,029.72</b>	<b>6,983,592.78</b>	<b>6,982,152.77</b>	<b>(1,440.01)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / FTN FINANCIAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Dec-2022 09:30:56 AM  
Print Date: 07-Dec-2022  
As at date: 07-Dec-2022

Page 4 of 5  
User: SNong

28451

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(57,320.38)	53,260.28	3,436,752.02	3,402,405.65	(34,346.37)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	8,724.58	28,275.00	3,507,281.98	3,429,989.55	(77,292.43)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(22,751.51)	37,006.20	3,474,888.79	3,337,799.85	(137,088.94)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	913.51	21,450.00	3,299,329.51	3,116,817.00	(182,512.51)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(5,153.58)	7,972.22	3,505,606.51	3,193,400.00	(312,206.51)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>17,205,000.00</b>	<b>2.0064</b>	<b>1.8883</b>	<b>17,299,446.19</b>	<b>(75,587.38)</b>	<b>147,963.70</b>	<b>17,223,858.81</b>	<b>16,480,412.05</b>	<b>(743,446.76)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>24,205,000.00</b>	<b>1.4261</b>	<b>2.4325</b>	<b>24,263,009.25</b>	<b>(75,587.38)</b>	<b>167,993.42</b>	<b>24,207,451.59</b>	<b>23,462,564.82</b>	<b>(744,886.77)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	12,532.55	745.19	3,495,442.71	3,450,849.61	(44,593.11)
<b>US TREASURY N/B / DEUTSCHE</b>															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	2,802.40	4,386.89	3,495,146.15	3,125,800.79	(369,345.36)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	2,500.90	2,247.93	3,494,571.21	3,143,027.34	(351,543.88)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>10,500,000.00</b>	<b>0.4167</b>	<b>0.5795</b>	<b>10,467,324.22</b>	<b>17,835.85</b>	<b>7,380.01</b>	<b>10,485,160.07</b>	<b>9,719,677.73</b>	<b>(765,482.34)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>10,500,000.00</b>	<b>0.4167</b>	<b>0.5795</b>	<b>10,467,324.22</b>	<b>17,835.85</b>	<b>7,380.01</b>	<b>10,485,160.07</b>	<b>9,719,677.73</b>	<b>(765,482.34)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,705,000.00</b>	<b>1.1207</b>	<b>1.8718</b>	<b>34,730,333.47</b>	<b>(57,751.53)</b>	<b>175,373.43</b>	<b>34,692,611.66</b>	<b>33,182,242.55</b>	<b>(1,510,369.11)</b>
<b>Net Asset Value (NAV):</b>														<b>0.956464</b>	
<b>Total Investments:</b>							<b>110,143,427.78</b>	<b>1.1202</b>	<b>3.0255</b>	<b>112,103,972.40</b>	<b>(794,056.39)</b>	<b>510,144.51</b>	<b>111,461,402.39</b>	<b>108,581,476.86</b>	<b>(2,879,925.53)</b>

Report Parameters

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Dec-2022 09:30:56 AM  
 Print Date: 07-Dec-2022  
 As at date: 07-Dec-2022

Page 5 of 5

User: SNong

28451

\* Market values provided by Bloomberg & Northern Trust

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

**Issuer / Broker**

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

**COUNTY OF ORANGE  
 CEO FINANCE DEPARTMENT  
 INVENTORY OF INVESTMENTS WITH TRUSTEES  
 SUMMARY BY INVESTMENT TYPE  
 11/30/2022**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	3.63%	\$ 124,504,733.85	\$ 124,504,733.85	\$ 359,129.32
FED GOVT OBLI FD-IS	60934N104	3.61%	1,073.25	1,073.25	3.11
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			124,505,807.10	124,505,807.10	359,132.43
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			\$ 124,505,807.10	\$ 124,505,807.10	\$ 359,132.43
			-	-	-

Note: Investment balances with trustee provided by County Executive Office - Finance Accounting

**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**11/30/2022**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>									
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	3.63%	\$ 2,302,308.24	\$ 2,302,308.24	\$ 6,670.20
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,714,281.73	6,714,281.73	19,452.46
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					9,469,759.76	9,469,759.76	26,882.66
2017-1 NEWPORT COAST	U.S. BANK	31846V567					939,732.87	939,732.87	2,722.57
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					10,317,772.03	10,317,772.03	29,395.75
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,772,229.65	1,772,229.65	5,144.19
2018 SOCPFA SERIES A	U.S. BANK	31846V567					23,602.07	23,602.07	68.39
2022A PREPAID POBs	U.S. BANK	31846V567					31,153.68	31,153.68	87.80
NEWPORT COAST - Group 4	U.S. BANK	31846V567					448,996.45	448,996.45	1,300.83
OBLIGATION NOTES	U.S. BANK	31846V567					237,321.40	237,321.40	141.86
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					3,604,202.74	3,604,202.74	10,442.01
CFD 2021-1 Rienda	U.S. BANK	31846V567					88,643,373.23	88,643,373.23	256,820.60
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	3.61%	\$ 1,073.25	\$ 1,073.25	\$ 3.11
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>							<b>\$ 124,505,807.10</b>	<b>\$ 124,505,807.10</b>	<b>\$ 359,132.43</b>



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

Prepared by: JWA Accounting  
Date: 12/2/2022

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,722,383.34	\$ 9,722,383.34				
		\$ 9,722,383.34	\$ 9,722,383.34				
<b><u>2019A AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,439,601.10	\$ 1,439,601.10	\$ 512,298.01	\$ 512,298.01
				\$ 1,439,601.10	\$ 1,439,601.10	\$ 512,298.01	\$ 512,298.01
<b><u>2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,516,685.34	\$ 1,516,685.34	\$ 597,299.01	\$ 597,299.01
				\$ 1,516,685.34	\$ 1,516,685.34	\$ 597,299.01	\$ 597,299.01

**WELLS FARGO BANK**

Cash - Checking Accounts  
(Interest rate is variable)

N/A

\$ 35,834,284.73   \$ 35,834,284.73

(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 November 30, 2022**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	129,770,086
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	128,562,030
					<b>\$ 260,892,000</b>		<b>\$ 260,892,000</b>	<b>\$ 258,332,116</b>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 48.06%  
Orange County Educational Investment Pool – 51.94%

\*\*Market values estimated in-house as Northern Trust/Bloomberg report at outstanding amount. Market values are not updated in other reports as of 11/30/2022 due to immaterial 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	2.589%	25,000,000	Educational Money Market Fund		25,000,000
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%	2,000,000	Educational Money Market Fund	2,000,000	-
La Habra City	3/15/2021	10/31/2021	0.680%	10,000,000	Educational Money Market Fund	10,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
<b>Total Temporary Transfers</b>				<b>\$ 927,700,000</b>		<b>\$ 902,700,000</b>	<b>25,000,000</b>

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

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

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
1191662	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9500 / 2.9568					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,885,277.78)	0.00	(114,722.22)	50,000,000.00
1195325	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				3.4000 / 3.4080					
				11/29/2022	11/4/2022	PURC		50,000,000.00	49,881,944.45	0.00	0.00	(49,881,944.44)
1194170	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				3.0000 / 3.0030					
				11/7/2022	11/7/2022	MAT		(50,000,000.00)	(49,950,000.00)	0.00	(50,000.00)	50,000,000.00
1195370	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.6000 / 3.6101					
				12/5/2022	11/7/2022	PURC		50,000,000.00	49,860,000.00	0.00	0.00	(49,860,000.00)
1192444	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.0500 / 3.0565					
				11/8/2022	11/8/2022	MAT		(50,000,000.00)	(49,894,097.22)	0.00	(105,902.78)	50,000,000.00
1195414	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.5300 / 3.5303					
				11/9/2022	11/8/2022	PURC		50,000,000.00	49,995,097.20	0.00	0.00	(49,995,097.22)
1192053	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9770 / 2.9839					
				11/9/2022	11/9/2022	MAT		(50,000,000.00)	(49,884,227.78)	0.00	(115,772.22)	50,000,000.00
1195414	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.5300 / 3.5303					
				11/9/2022	11/9/2022	MAT		(50,000,000.00)	(49,995,097.22)	0.00	(4,902.78)	50,000,000.00
1195465	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.5500 / 3.5525					
				11/16/2022	11/9/2022	PURC		50,000,000.00	49,965,486.10	0.00	0.00	(49,965,486.11)
1195467	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.5500 / 3.5581					
				12/2/2022	11/9/2022	PURC		50,000,000.00	49,886,597.20	0.00	0.00	(49,886,597.22)
1192820	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.2000 / 3.2077					
				11/14/2022	11/14/2022	MAT		(50,000,000.00)	(49,880,000.00)	0.00	(120,000.00)	50,000,000.00
1196349	FHLB DISC CORP	/MORGAN STANLEY	AGDN				3.6200 / 3.6291					
				12/9/2022	11/14/2022	PURC		50,000,000.00	49,874,305.55	0.00	0.00	(49,874,305.56)
1195465	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.5500 / 3.5525					
				11/16/2022	11/16/2022	MAT		(50,000,000.00)	(49,965,486.11)	0.00	(34,513.89)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
1196927	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.7900 / 3.8020					
				12/16/2022	11/16/2022	PURC		50,000,000.00	49,842,083.35	0.00	0.00	(49,842,083.33)
1195325	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				3.4000 / 3.4080					
				11/29/2022	11/29/2022	MAT		(50,000,000.00)	(49,881,944.44)	0.00	(118,055.56)	50,000,000.00
1198334	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.8850 / 3.8951					
				12/23/2022	11/29/2022	PURC		50,000,000.00	49,870,500.00	0.00	0.00	(49,870,500.00)
<b>Sub Total:</b>								<b>0.00</b>	<b>(160,116.70)</b>	<b>0.00</b>	<b>(663,869.45)</b>	<b>823,986.12</b>
<b>Fund: Extended Fund</b>												
1187524	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.7300 / 2.7410					
				11/1/2022	11/1/2022	MAT		(50,000,000.00)	(49,799,041.67)	0.00	(200,958.33)	50,000,000.00
1187525	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.7300 / 2.7410					
				11/1/2022	11/1/2022	MAT		(50,000,000.00)	(49,799,041.67)	0.00	(200,958.33)	50,000,000.00
1189010	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.0000 / 3.0105					
				11/1/2022	11/1/2022	MAT		(50,000,000.00)	(49,825,000.00)	0.00	(175,000.00)	50,000,000.00
1194984	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.7200 / 4.7294					
				8/2/2023	11/2/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1194985	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.7200 / 4.7294					
				8/2/2023	11/2/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1170293	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.2800 / 1.2886					
				11/3/2022	11/3/2022	MAT		(50,000,000.00)	(49,665,777.78)	0.00	(334,222.22)	50,000,000.00
1170948	US TREASURY N/B	/DEUTSCHE	TBILL				1.3250 / 1.3339					
				11/3/2022	11/3/2022	MAT		(50,000,000.00)	(49,665,069.44)	0.00	(334,930.56)	50,000,000.00
1195284	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5500 / 4.6765					
				6/5/2023	11/3/2022	PURC		50,000,000.00	48,647,638.90	0.00	0.00	(48,647,638.89)
1195285	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5500 / 4.6765					
				6/5/2023	11/3/2022	PURC		50,000,000.00	48,647,638.90	0.00	0.00	(48,647,638.89)
1195286	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/3/2022	PURC		50,000,000.00	49,995,763.90	0.00	0.00	(49,995,763.89)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1195287	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/3/2022	PURC		50,000,000.00	49,995,763.90	0.00	0.00	(49,995,763.89)
1195288	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/3/2022	PURC		50,000,000.00	49,995,763.90	0.00	0.00	(49,995,763.89)
1195289	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/3/2022	PURC		50,000,000.00	49,995,763.90	0.00	0.00	(49,995,763.89)
1195290	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/3/2022	PURC		50,000,000.00	49,995,763.90	0.00	0.00	(49,995,763.89)
1195291	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNFI				4.8300 / 4.8300					
				11/3/2023	11/3/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1195286	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,995,763.89)	0.00	(4,236.11)	50,000,000.00
1195287	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,995,763.89)	0.00	(4,236.11)	50,000,000.00
1195288	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,995,763.89)	0.00	(4,236.11)	50,000,000.00
1195289	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,995,763.89)	0.00	(4,236.11)	50,000,000.00
1195290	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				3.0500 / 3.0503					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,995,763.89)	0.00	(4,236.11)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1195321	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6400 / 4.8131					
				8/10/2023	11/4/2022	PURC		50,000,000.00	48,202,000.00	0.00	0.00	(48,202,000.00)
1195322	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6400 / 4.8131					
				8/10/2023	11/4/2022	PURC		50,000,000.00	48,202,000.00	0.00	0.00	(48,202,000.00)
1195323	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6500 / 4.8200					
				8/4/2023	11/4/2022	PURC		50,000,000.00	48,236,875.00	0.00	0.00	(48,236,875.00)
1195324	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6350 / 4.8058					
				8/7/2023	11/4/2022	PURC		50,000,000.00	48,223,250.00	0.00	0.00	(48,223,250.00)
1067440	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.3750 / 0.3891					
				5/5/2023	11/5/2022	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
1067441	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.3750 / 0.3891					
				5/5/2023	11/5/2022	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1090664	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1090665	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2022	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1090666	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2022	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1104586	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				0.5000 / 0.7129					
				11/7/2025	11/7/2022	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1195367	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.9000 / 4.9042					
				10/10/2023	11/7/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1195368	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6700 / 4.8506					
				8/21/2023	11/7/2022	PURC		50,000,000.00	48,138,486.10	0.00	0.00	(48,138,486.11)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1195369	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6800 / 4.8660					
				8/28/2023	11/7/2022	PURC		50,000,000.00	48,089,000.00	0.00	0.00	(48,089,000.00)
1195372	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.9000 / 4.9042					
				10/10/2023	11/7/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1171198	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.4300 / 1.4406					
				11/8/2022	11/8/2022	MAT		(50,000,000.00)	(49,630,583.33)	0.00	(369,416.67)	50,000,000.00
1171200	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.4300 / 1.4406					
				11/8/2022	11/8/2022	MAT		(50,000,000.00)	(49,630,583.33)	0.00	(369,416.67)	50,000,000.00
1195411	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.2750 / 4.3363					
				3/7/2023	11/8/2022	PURC		50,000,000.00	49,293,437.50	0.00	0.00	(49,293,437.50)
1195412	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.2750 / 4.3363					
				3/7/2023	11/8/2022	PURC		50,000,000.00	49,293,437.50	0.00	0.00	(49,293,437.50)
1148381	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				0.5000 / 0.5232					
				11/9/2023	11/9/2022	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
1148382	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.5000 / 0.5232					
				11/9/2023	11/9/2022	INT		0.00	0.00	0.00	(115,000.00)	115,000.00
1191226	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.0400 / 3.0490					
				11/9/2022	11/9/2022	MAT		(50,000,000.00)	(49,852,222.22)	0.00	(147,777.78)	50,000,000.00
1191227	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.0400 / 3.0490					
				11/9/2022	11/9/2022	MAT		(50,000,000.00)	(49,852,222.22)	0.00	(147,777.78)	50,000,000.00
1195457	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.6150 / 4.8092					
				9/20/2023	11/9/2022	PURC		50,000,000.00	47,980,937.50	0.00	0.00	(47,980,937.50)
1174602	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.4562 / 1.4657					
				11/10/2022	11/10/2022	MAT		(50,000,000.00)	(49,676,400.00)	0.00	(323,600.00)	50,000,000.00
1191831	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	11/10/2022	MAT		(50,000,000.00)	(49,874,166.67)	0.00	(125,833.33)	50,000,000.00



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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1191832	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	11/10/2022	MAT		(50,000,000.00)	(49,874,166.67)	0.00	(125,833.33)	50,000,000.00
1191833	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	11/10/2022	MAT		(50,000,000.00)	(49,874,166.67)	0.00	(125,833.33)	50,000,000.00
1191834	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	11/10/2022	MAT		(50,000,000.00)	(49,874,166.67)	0.00	(125,833.33)	50,000,000.00
1191835	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	11/10/2022	MAT		(10,000,000.00)	(9,974,833.33)	0.00	(25,166.67)	10,000,000.00
1195849	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.6100 / 4.7948					
				9/7/2023	11/10/2022	PURC		50,000,000.00	48,072,763.90	0.00	0.00	(48,072,763.89)
1195851	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.6100 / 4.7948					
				9/7/2023	11/10/2022	PURC		50,000,000.00	48,072,763.90	0.00	0.00	(48,072,763.89)
1195853	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.6500 / 4.8570					
				10/6/2023	11/10/2022	PURC		50,000,000.00	47,868,750.00	0.00	0.00	(47,868,750.00)
1195854	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.6500 / 4.8570					
				10/6/2023	11/10/2022	PURC		50,000,000.00	47,868,750.00	0.00	0.00	(47,868,750.00)
1195855	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.3500 / 4.4194					
				3/20/2023	11/10/2022	PURC		50,000,000.00	49,214,583.35	0.00	0.00	(49,214,583.33)
1190412	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0800 / 3.0922					
				11/14/2022	11/14/2022	MAT		(50,000,000.00)	(49,803,222.22)	0.00	(196,777.78)	50,000,000.00
1196347	FHLB DISC CORP	/RBC	AGDN				4.2500 / 4.3080					
				3/8/2023	11/14/2022	PURC		50,000,000.00	49,327,083.35	0.00	0.00	(49,327,083.33)
1196348	FHLB DISC CORP	/RBC	AGDN				4.2500 / 4.3080					
				3/8/2023	11/14/2022	PURC		50,000,000.00	49,327,083.35	0.00	0.00	(49,327,083.33)
1196352	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5000 / 4.6183					
				6/7/2023	11/14/2022	PURC		50,000,000.00	48,718,750.00	0.00	0.00	(48,718,750.00)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1196353	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5000 / 4.6183					
				6/7/2023	11/14/2022	PURC		50,000,000.00	48,718,750.00	0.00	0.00	(48,718,750.00)
1110179	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1832					
				5/15/2023	11/15/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1112320	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1748					
				5/15/2023	11/15/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1115357	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3289					
				5/15/2024	11/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116286	US TREASURY N/B	/BNP PARIBAS	TRBDI				0.2500 / 0.3109					
				5/15/2024	11/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1136679	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.2500 / 0.3587					
				5/15/2024	11/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1146450	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.2500 / 0.4975					
				11/15/2023	11/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1146451	US TREASURY N/B	/RBC	TRBDI				0.2500 / 0.4975					
				11/15/2023	11/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1189429	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.1250 / 4.0303					
				5/15/2023	11/15/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1190003	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0600 / 3.0728					
				11/15/2022	11/15/2022	MAT		(50,000,000.00)	(49,791,750.00)	0.00	(208,250.00)	50,000,000.00
1190004	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0600 / 3.0728					
				11/15/2022	11/15/2022	MAT		(50,000,000.00)	(49,791,750.00)	0.00	(208,250.00)	50,000,000.00
1190005	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0600 / 3.0728					
				11/15/2022	11/15/2022	MAT		(50,000,000.00)	(49,791,750.00)	0.00	(208,250.00)	50,000,000.00
1196774	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.8200 / 3.8351					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1196775	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	12/22/2022	11/15/2022	PURC	3.8300 / 3.8451	50,000,000.00	49,803,694.45	0.00	0.00	(49,803,694.44)
1196928	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	12/22/2022	11/15/2022	PURC	4.2150 / 4.2604	50,000,000.00	49,803,180.55	0.00	0.00	(49,803,180.56)
1148918	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/15/2023	11/16/2022	PURC	1.0500 / 1.0900	50,000,000.00	49,467,270.85	0.00	0.00	(49,467,270.83)
1148919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1	11/17/2025	11/17/2022	INT	1.0500 / 1.0902	0.00	0.00	0.00	(131,250.00)	131,250.00
1197115	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	11/17/2025	11/17/2022	INT	4.4700 / 4.5658	0.00	0.00	0.00	(131,250.00)	131,250.00
1197116	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/5/2023	11/17/2022	PURC	4.4700 / 4.5658	50,000,000.00	48,950,791.65	0.00	0.00	(48,950,791.67)
1197309	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/5/2023	11/17/2022	PURC	4.6000 / 4.7593	50,000,000.00	48,950,791.65	0.00	0.00	(48,950,791.67)
1197310	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/7/2023	11/18/2022	PURC	4.6000 / 4.7593	50,000,000.00	48,326,111.10	0.00	0.00	(48,326,111.11)
1197311	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/7/2023	11/18/2022	PURC	4.5400 / 4.6467	50,000,000.00	48,326,111.10	0.00	0.00	(48,326,111.11)
1197312	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	5/19/2023	11/18/2022	PURC	4.3800 / 4.4504	50,000,000.00	48,852,388.90	0.00	0.00	(48,852,388.89)
1189996	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	3/28/2023	11/18/2022	PURC	3.1350 / 3.1501	50,000,000.00	49,209,166.65	0.00	0.00	(49,209,166.67)
1189997	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	11/21/2022	11/21/2022	MAT	3.1350 / 3.1501	(50,000,000.00)	(49,760,520.83)	0.00	(239,479.17)	50,000,000.00
				11/21/2022	11/21/2022	MAT		(50,000,000.00)	(49,760,520.83)	0.00	(239,479.17)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1197557	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8900 / 3.9031					
				12/22/2022	11/21/2022	PURC		50,000,000.00	49,832,513.90	0.00	0.00	(49,832,513.89)
1197558	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8900 / 3.9031					
				12/22/2022	11/21/2022	PURC		50,000,000.00	49,832,513.90	0.00	0.00	(49,832,513.89)
1071150	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2916					
				5/22/2023	11/22/2022	INT		0.00	0.00	0.00	(9,250.00)	9,250.00
1071328	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1				0.2500 / 0.2920					
				5/22/2023	11/22/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1197605	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.6800 / 4.8745					
				9/25/2023	11/22/2022	PURC		50,000,000.00	48,004,500.00	0.00	0.00	(48,004,500.00)
1197606	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.4200 / 4.4872					
				3/24/2023	11/22/2022	PURC		50,000,000.00	49,251,055.55	0.00	0.00	(49,251,055.56)
1149696	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				0.3750 / 0.4085					
				5/23/2023	11/23/2022	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1115693	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.7600 / 0.7600					
				11/24/2025	11/24/2022	INT		0.00	0.00	0.00	(57,000.00)	57,000.00
1093106	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/27/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1093107	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/27/2022	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1116512	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.7900 / 0.7900					
				11/28/2025	11/28/2022	INT		0.00	0.00	0.00	(98,750.00)	98,750.00
1190411	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.1700 / 3.1868					
				11/28/2022	11/28/2022	MAT		(50,000,000.00)	(49,735,833.33)	0.00	(264,166.67)	50,000,000.00
1198336	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.0700 / 4.0903					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1198337	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/12/2023	11/29/2022	PURC	4.0700 / 4.0903	50,000,000.00	49,751,277.80	0.00	0.00	(49,751,277.78)
1198338	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	1/12/2023	11/29/2022	PURC	4.5000 / 4.5813	50,000,000.00	49,751,277.80	0.00	0.00	(49,751,277.78)
1198339	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/20/2023	11/29/2022	PURC	4.5000 / 4.5813	50,000,000.00	49,112,500.00	0.00	0.00	(49,112,500.00)
1198340	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	4/20/2023	11/29/2022	PURC	4.6700 / 4.8604	50,000,000.00	49,112,500.00	0.00	0.00	(49,112,500.00)
1154829	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	9/27/2023	11/29/2022	PURC	0.1250 / 0.5830	50,000,000.00	48,041,194.45	0.00	0.00	(48,041,194.44)
1158162	US TREASURY N/B	/BANK OF AMERICA	TRBDME	5/31/2023	11/30/2022	INT	0.1250 / 0.9200	0.00	0.00	0.00	(31,250.00)	31,250.00
1159351	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	5/31/2023	11/30/2022	INT	0.1250 / 1.0731	0.00	0.00	0.00	(31,250.00)	31,250.00
1159352	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	5/31/2023	11/30/2022	INT	0.1250 / 1.0731	0.00	0.00	0.00	(31,250.00)	31,250.00
1160946	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	5/31/2023	11/30/2022	INT	0.1250 / 1.2542	0.00	0.00	0.00	(31,250.00)	31,250.00
1174603	US TREASURY N/B	/DEUTSCHE	TRBDME	5/31/2023	11/30/2022	INT	0.1250 / 1.5899	0.00	0.00	0.00	(31,250.00)	31,250.00
1176063	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	11/30/2022	11/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				11/30/2022	11/30/2022	MAT		(50,000,000.00)	(49,642,578.15)	0.00	(357,421.85)	50,000,000.00
				11/30/2022	11/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				11/30/2022	11/30/2022	MAT		(50,000,000.00)	(49,560,546.90)	0.00	(439,453.10)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>		<b>Extended Fund</b>										
1176064	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				0.1250 / 2.0463					
				11/30/2022	11/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				11/30/2022	11/30/2022	MAT		(50,000,000.00)	(49,560,546.90)	0.00	(439,453.10)	50,000,000.00
1176065	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				0.1250 / 2.0463					
				11/30/2022	11/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				11/30/2022	11/30/2022	MAT		(50,000,000.00)	(49,560,546.90)	0.00	(439,453.10)	50,000,000.00
1176066	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.1250 / 2.0635					
				11/30/2022	11/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				11/30/2022	11/30/2022	MAT		(50,000,000.00)	(49,556,640.65)	0.00	(443,359.35)	50,000,000.00
<b>Sub Total:</b>								<b>840,000,000.00</b>	<b>801,339,171.22</b>	<b>0.00</b>	<b>(8,726,907.17)</b>	<b>(792,612,263.90)</b>
<b>Fund:</b>		<b>Educational Money Mkt Fnd</b>										
1191661	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9500 / 2.9568					
				11/4/2022	11/4/2022	MAT		(50,000,000.00)	(49,885,277.78)	0.00	(114,722.22)	50,000,000.00
1195326	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				3.4000 / 3.4080					
				11/29/2022	11/4/2022	PURC		50,000,000.00	49,881,944.45	0.00	0.00	(49,881,944.44)
1194171	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				3.0000 / 3.0030					
				11/7/2022	11/7/2022	MAT		(50,000,000.00)	(49,950,000.00)	0.00	(50,000.00)	50,000,000.00
1195371	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.6000 / 3.6101					
				12/5/2022	11/7/2022	PURC		50,000,000.00	49,860,000.00	0.00	0.00	(49,860,000.00)
1192445	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.0500 / 3.0565					
				11/8/2022	11/8/2022	MAT		(50,000,000.00)	(49,894,097.22)	0.00	(105,902.78)	50,000,000.00
1195415	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.5300 / 3.5303					
				11/9/2022	11/8/2022	PURC		50,000,000.00	49,995,097.20	0.00	0.00	(49,995,097.22)
1192052	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9770 / 2.9839					
				11/9/2022	11/9/2022	MAT		(50,000,000.00)	(49,884,227.78)	0.00	(115,772.22)	50,000,000.00
1195415	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.5300 / 3.5303					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: Educational Money Mkt Fnd</b>												
1195464	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	11/9/2022	11/9/2022	MAT	3.5500 / 3.5525	(50,000,000.00)	(49,995,097.22)	0.00	(4,902.78)	50,000,000.00
1195466	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN	11/16/2022	11/9/2022	PURC	3.5500 / 3.5581	50,000,000.00	49,965,486.10	0.00	0.00	(49,965,486.11)
1192821	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/2/2022	11/9/2022	PURC	3.2000 / 3.2077	50,000,000.00	49,886,597.20	0.00	0.00	(49,886,597.22)
1196350	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/14/2022	11/14/2022	MAT	3.6200 / 3.6291	(50,000,000.00)	(49,880,000.00)	0.00	(120,000.00)	50,000,000.00
1195464	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	12/9/2022	11/14/2022	PURC	3.5500 / 3.5525	50,000,000.00	49,874,305.55	0.00	0.00	(49,874,305.56)
1196926	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/16/2022	11/16/2022	MAT	3.7900 / 3.8020	(50,000,000.00)	(49,965,486.11)	0.00	(34,513.89)	50,000,000.00
1195326	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	12/16/2022	11/16/2022	PURC	3.4000 / 3.4080	50,000,000.00	49,842,083.35	0.00	0.00	(49,842,083.33)
1198335	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	11/29/2022	11/29/2022	MAT	3.8850 / 3.8951	(50,000,000.00)	(49,881,944.44)	0.00	(118,055.56)	50,000,000.00
				12/23/2022	11/29/2022	PURC		50,000,000.00	49,870,500.00	0.00	0.00	(49,870,500.00)
<b>Sub Total:</b>								<b>0.00</b>	<b>(160,116.70)</b>	<b>0.00</b>	<b>(663,869.45)</b>	<b>823,986.12</b>
<b>Fund: 283-John Wayne Airport</b>												
1191660	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9500 / 2.9568					
1195320	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/4/2022	11/4/2022	MAT	3.6440 / 3.6544	(5,000,000.00)	(4,988,527.78)	0.00	(11,472.22)	5,000,000.00
1191392	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN	12/2/2022	11/4/2022	PURC	3.0300 / 3.0384	5,000,000.00	4,985,828.89	0.00	0.00	(4,985,828.89)
1195413	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/8/2022	11/8/2022	MAT	3.9500 / 3.9771	(5,000,000.00)	(4,986,112.50)	0.00	(13,887.50)	5,000,000.00
				1/9/2023	11/8/2022	PURC		5,000,000.00	4,965,986.11	0.00	0.00	(4,965,986.11)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: 283-John Wayne Airport</b>												
1191228	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.0400 / 3.0490					
				11/9/2022	11/9/2022	MAT		(5,000,000.00)	(4,985,222.22)	0.00	(14,777.78)	5,000,000.00
1192051	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9770 / 2.9839					
				11/9/2022	11/9/2022	MAT		(5,000,000.00)	(4,988,422.78)	0.00	(11,577.22)	5,000,000.00
1195462	FHLB DISC CORP	/MORGAN STANLEY	AGDN				3.5900 / 3.6001					
				12/7/2022	11/9/2022	PURC		5,000,000.00	4,986,038.89	0.00	0.00	(4,986,038.89)
1195463	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				3.9750 / 4.0024					
				1/10/2023	11/9/2022	PURC		5,000,000.00	4,965,770.83	0.00	0.00	(4,965,770.83)
1192441	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.0800 / 3.0882					
				11/14/2022	11/14/2022	MAT		(5,000,000.00)	(4,986,738.89)	0.00	(13,261.11)	5,000,000.00
1192442	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.0800 / 3.0882					
				11/14/2022	11/14/2022	MAT		(5,000,000.00)	(4,986,738.89)	0.00	(13,261.11)	5,000,000.00
1192443	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.0800 / 3.0882					
				11/14/2022	11/14/2022	MAT		(5,000,000.00)	(4,986,738.89)	0.00	(13,261.11)	5,000,000.00
1196345	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.9300 / 3.9529					
				1/6/2023	11/14/2022	PURC		5,000,000.00	4,971,070.83	0.00	0.00	(4,971,070.83)
1196346	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.9300 / 3.9529					
				1/6/2023	11/14/2022	PURC		5,000,000.00	4,971,070.83	0.00	0.00	(4,971,070.83)
1196351	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				3.6500 / 3.6593					
				12/9/2022	11/14/2022	PURC		5,000,000.00	4,987,326.39	0.00	0.00	(4,987,326.39)
<b>Sub Total:</b>								<b>0.00</b>	<b>(75,409.18)</b>	<b>0.00</b>	<b>(91,498.05)</b>	<b>166,907.23</b>
<b>Fund: 650-Fountain Valley SD40</b>												
1191051	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.0450 / 3.0538					
				11/7/2022	11/7/2022	MAT		(3,500,000.00)	(3,489,934.58)	0.00	(10,065.42)	3,500,000.00
1195366	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				3.9600 / 3.9876					
				1/9/2023	11/7/2022	PURC		3,500,000.00	3,475,745.00	0.00	0.00	(3,475,745.00)
<b>Sub Total:</b>								<b>0.00</b>	<b>(14,189.58)</b>	<b>0.00</b>	<b>(10,065.42)</b>	<b>24,255.00</b>



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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: 650-CCCD SERIES 2017E</b>												
947691	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				3.9100 / 3.3519					
				11/2/2035	11/2/2022	INT		0.00	0.00	0.00	(39,100.00)	39,100.00
948857	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.1200 / 3.3373					
				11/8/2032	11/8/2022	INT		0.00	0.00	0.00	(2,293.20)	2,293.20
1015241	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.8000 / 2.6533					
				11/12/2027	11/12/2022	INT		0.00	0.00	0.00	(1,316.00)	1,316.00
935871	FANNIE MAE	/TD SECURITIES	AGNF1				6.2500 / 2.7914					
				5/15/2029	11/15/2022	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
987151	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.2500 / 3.3680					
				11/16/2028	11/16/2022	INT		0.00	0.00	0.00	(1,381.25)	1,381.25
<b>Sub Total:</b>								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(90,965.45)</u>	<u>90,965.45</u>

**Grand Total:** 840,000,000.00    800,929,339.06    0.00    (10,247,174.99)    (790,682,163.98)

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

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

For 01-Nov-2022 to 30-Nov-2022

Cashflow Date	Transaction Description	Amount	Deal No
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)</b>			
11/4/2022	ACTUAL CASHFLOW	14,171.11	1195312
11/8/2022	ACTUAL CASHFLOW	34,013.89	1195407
11/9/2022	ACTUAL CASHFLOW	48,190.28	1195453
11/14/2022	ACTUAL CASHFLOW	70,531.95	1196337
<b>Sub Total Amount Per Account:</b>		<b>166,907.23</b>	
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)</b>			
11/1/2022	ACTUAL CASHFLOW	346,514,246.00	1194931
11/2/2022	ACTUAL CASHFLOW	(71,149,614.19)	1194974
11/4/2022	ACTUAL CASHFLOW	107,135,875.00	1195314
11/7/2022	ACTUAL CASHFLOW	(240,893,111.11)	1195357
11/8/2022	ACTUAL CASHFLOW	81,413,125.00	1195409
11/10/2022	ACTUAL CASHFLOW	(300,309,056.11)	1195846
11/14/2022	ACTUAL CASHFLOW	(146,091,666.66)	1196339
11/15/2022	ACTUAL CASHFLOW	87,488,050.00	1196764
11/16/2022	ACTUAL CASHFLOW	(15,895,778.16)	1196923
11/17/2022	ACTUAL CASHFLOW	(37,639,083.34)	1197110
11/18/2022	ACTUAL CASHFLOW	(144,713,777.78)	1197154
11/21/2022	ACTUAL CASHFLOW	50,334,972.22	1197554
11/22/2022	ACTUAL CASHFLOW	(37,215,055.56)	1197603
11/23/2022	ACTUAL CASHFLOW	(10,290,325.00)	1197954
11/28/2022	ACTUAL CASHFLOW	385,180,000.00	1198152
11/29/2022	ACTUAL CASHFLOW	(135,768,750.00)	1198327
11/30/2022	ACTUAL CASHFLOW	173,312,500.00	1198501
<b>Sub Total Amount Per Account:</b>		<b>91,412,550.31</b>	
<b>NORTHERN INSTITUTIONAL TREASURY PORTFOLIO</b>			
11/2/2022	ACTUAL CASHFLOW	39,100.00	1194983
11/8/2022	ACTUAL CASHFLOW	2,293.20	1195420
11/14/2022	ACTUAL CASHFLOW	1,316.00	1196344
11/15/2022	ACTUAL CASHFLOW	46,875.00	1196772
11/16/2022	ACTUAL CASHFLOW	1,381.25	1196925
11/21/2022	ACTUAL CASHFLOW	(1,093.72)	1197565
<b>Sub Total Amount Per Account:</b>		<b>89,871.73</b>	
<b>Total Amount :</b>		<b><u>91,669,329.27</u></b>	

# MONTHLY TREASURER'S INVESTMENT REPORT

## Distribution List

### County of Orange Elected Officials

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

### Treasury Oversight Committee

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

### County of Orange Departments

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

### County Agencies

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

### State of California

Superior Court

### Orange County School Districts

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

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

### Orange County Community College Districts (CCD)

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

### Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP  
Coastline ROP  
North Orange County ROP

### Voluntary Pool Participants (date approved)

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