

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



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT  
For January 31, 2022**

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



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## INTERDEPARTMENTAL COMMUNICATION

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**Date:** February 17, 2022 -  
**To:** Chairman Doug Chaffee  
Vice Chairman Don Wagner  
Supervisor Andrew Do  
Supervisor Katrina Foley  
Supervisor Lisa A. Bartlett  
**From:** Shari L. Freidenrich, CPA, CCMT, CPFA, ACPFIM   
**Subject:** Treasurer's Investment Report for the Month Ended January 31, 2022

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The Treasurer's Investment Report for the month ended January 31, 2022 is attached, is online at [octreasurer.com/publicfunds](http://octreasurer.com/publicfunds) and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds and Specific Investment Accounts that by law, are called the County Treasury. The 2022 IPS approved by the Board on December 14, 2021 added a name for the total pooled funds as the Orange County Treasurer's Pool (OCTP).

### 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 1.01 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.

### ECONOMIC UPDATE

The U.S. economy continues to expand at a robust rate with inflation running well above the Federal Reserve's (Fed) monetary policy average target of 2.00%. The Federal Open Market Committee indicated that it may soon raise the target Fed funds rate (funds rate) from the current range of 0.00% to 0.25% with current Fed bond buying expected to end in March. As OCTP has a short duration, an increase in the funds rate would increase interest income to OCIF investments. Some U.S. economic releases in January 2022:

- Employment increased 467,000 jobs (survey was 125,000). Annual revisions increased December jobs to 510,000 from 199,000.
- The unemployment rate increased to 4.0% from 3.9% in December (survey was 3.9%).
- Gross Domestic Product fourth quarter rate increased to 6.9% (survey was 5.5%) compared to the third quarter's rate of 2.3%.

- The Philadelphia Fed Index increased to 23.2 in January (survey was 19.0) from 15.4 in December. The Fed uses these indexes as regional economic gauges, and a reading above zero signals economic expansion.

Treasury interest rates increased month-over-month in January. The short-term 90-day Bill rate increased to 0.22% from 0.06%. The 2-year Note increased to 1.18% from 0.73% while the 10-year Bond rate increased to 1.79% from 1.52%.

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

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.50% and 0.44% for OCIP and 0.50% and 0.45% OCEIP respectively. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2021/2022 is 0.36% and 0.30% respectively.

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

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

### **TEMPORARY TRANSFERS**

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of January 31, 2022.

### **PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS**

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement and also has a 10% limit, versus most investment securities have a 5% limit. The OCTP has a total market value of \$642.9 million in County of Orange debt, which represents approximately 5% of OCTP. As reported last month, on January 13, 2022, the Treasurer purchased, at par value, \$521.8 million of unrated County of Orange Taxable Pension Obligation Bonds 2022 Series A debt in a private placement with coupon interest rates ranging from 0.55% to 0.68%. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

### **COMPLIANCE SUMMARY**

The investment portfolios had no IPS compliance exceptions in the month of January, 2022. On January 18, 2022 the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended September 30, 2021 that stated no compliance exceptions were identified. On January 21, 2022 the Auditor-Controller issued their Review of the Schedule of Assets Held by the County Treasury as of September 30, 2021. The report stated that they were not aware of any material modifications, except that Management has elected to omit disclosures, which is consistent with prior review reports.

### **CREDIT UPDATE**

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

I certify that this report includes all Pooled Funds and Specific Investment Accounts as of January 31, 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 provide 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**

|  | <b>JANUARY 2022</b> | <b>DECEMBER 2021</b> | <b>INCREASE<br/>(DECREASE)</b> | <b>NET CHANGE<br/>%</b> | <b>JANUARY 2021</b> | <b>INCREASE<br/>(DECREASE)</b> | <b>NET CHANGE %</b> |
|--|---------------------|----------------------|--------------------------------|-------------------------|---------------------|--------------------------------|---------------------|
| <b>Orange County Investment Pool (OCIP)</b>              |                     |                      |                                |                         |                     |                                |                     |
| End Of Month Market Value <sup>1,2</sup>                 | \$ 5,751,675,626    | \$ 6,188,116,076     | \$ (436,440,450)               | -7.05%                  | \$5,139,230,833     | \$ 612,444,793                 | 11.92%              |
| End Of Month Book Value <sup>2</sup>                     | \$ 5,781,469,836    | \$ 6,199,174,761     | \$ (417,704,925)               | -6.74%                  | \$5,116,406,850     | \$ 665,062,986                 | 13.00%              |
| Monthly Average Balance <sup>2</sup>                     | \$ 5,895,655,739    | \$ 6,913,018,256     | \$ (1,017,362,517)             | -14.72%                 | \$5,285,316,263     | \$ 610,339,476                 | 11.55%              |
| Year-To-Date Average Balance                             | \$ 5,593,426,416    | \$ 5,543,054,862     | \$ 50,371,554                  | 0.91%                   | \$5,109,535,542     | \$ 483,890,874                 | 9.47%               |
| Monthly Accrued Earnings <sup>3</sup>                    | \$ 2,059,184        | \$ 2,416,877         | \$ (357,692)                   | -14.80%                 | \$3,149,000         | \$ (1,089,816)                 | -34.61%             |
| Monthly Net Yield <sup>3</sup>                           | 0.344%              | 0.338%               | 0.006%                         | 1.78%                   | 0.635%              | -0.291%                        | -45.83%             |
| Year-To-Date Net Yield <sup>3</sup>                      | 0.442%              | 0.460%               | -0.018%                        | -3.91%                  | 0.887%              | -0.445%                        | -50.20%             |
| Annual Estimated Gross Yield <sup>3</sup>                | 0.360%              | 0.360%               | 0.000%                         | 0.00%                   | 0.802%              | -0.442%                        | -55.11%             |
| Weighted Average Maturity (WAM) <sup>4</sup>             | 371                 | 356                  | 15                             | 4.21%                   | 233                 | 138                            | 59.23%              |
| <b>Orange County Educational Investment Pool (OCEIP)</b> |                     |                      |                                |                         |                     |                                |                     |
| End Of Month Market Value <sup>1</sup>                   | \$ 6,151,612,796    | \$ 6,444,849,088     | \$ (293,236,292)               | -4.55%                  | \$5,762,293,648     | \$ 389,319,148                 | 6.76%               |
| End Of Month Book Value                                  | \$ 6,184,398,745    | \$ 6,456,385,285     | \$ (271,986,540)               | -4.21%                  | \$5,737,442,919     | \$ 446,955,826                 | 7.79%               |
| Monthly Average Balance <sup>2</sup>                     | \$ 6,334,003,025    | \$ 5,348,961,521     | \$ 985,041,504                 | 18.42%                  | \$5,787,612,451     | \$ 546,390,574                 | 9.44%               |
| Year-To-Date Average Balance                             | \$ 5,283,965,378    | \$ 5,108,959,104     | \$ 175,006,275                 | 3.43%                   | \$5,168,300,722     | \$ 115,664,656                 | 2.24%               |
| Monthly Accrued Earnings <sup>3</sup>                    | \$ 2,312,386        | \$ 2,041,514         | \$ 270,872                     | 13.27%                  | \$3,901,054         | \$ (1,588,668)                 | -40.72%             |
| Monthly Net Yield <sup>3</sup>                           | 0.363%              | 0.378%               | -0.015%                        | -3.97%                  | 0.717%              | -0.354%                        | -49.37%             |
| Year-To-Date Net Yield <sup>3</sup>                      | 0.446%              | 0.463%               | -0.017%                        | -3.67%                  | 0.897%              | -0.451%                        | -50.29%             |
| Annual Estimated Gross Yield <sup>3</sup>                | 0.360%              | 0.360%               | 0.000%                         | 0.00%                   | 0.826%              | -0.466%                        | -56.42%             |
| Weighted Average Maturity (WAM) <sup>4</sup>             | 382                 | 356                  | 26                             | 7.30%                   | 226                 | 156                            | 69.03%              |

<sup>1</sup> Market values provided by Bloomberg and Northern Trust.

<sup>2</sup> Market values for OCIP and OCEIP are lower than book values. Short-term rates have risen slightly causing the market values on these pools to continue to drop slightly. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs. The OCIP End Of Month Market, End Of Month Book Values and Monthly Average Balance were higher than the prior year primarily due to the higher property tax receipts. The OCIP Monthly Average Balance was lower than the prior month and the OCEIP Monthly Average Balance was higher than the prior month due to \$1 billion of secured property tax apportionments from the County to the Educational pool.

<sup>3</sup> The OCIP Monthly Accrued Earnings were lower than the prior month primarily due to short-term investments purchases to fund the local property tax disbursements and the OCEIP Monthly Accrued Earnings were higher than the prior month due to a higher month-end balance and purchases at slightly higher interest rates. The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, Year-To-Date Net Yields and Annual Estimated Gross Yields were lower than the prior year primarily due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Annual Estimated Gross Yields for January 2021 are reported at the actual annual adjusted gross yields for FY 20-21.

<sup>4</sup> The OCIP and OCEIP WAMs increased from the prior year as portfolio duration is being extended as current liquidity is sufficient to cover expected expenditures.

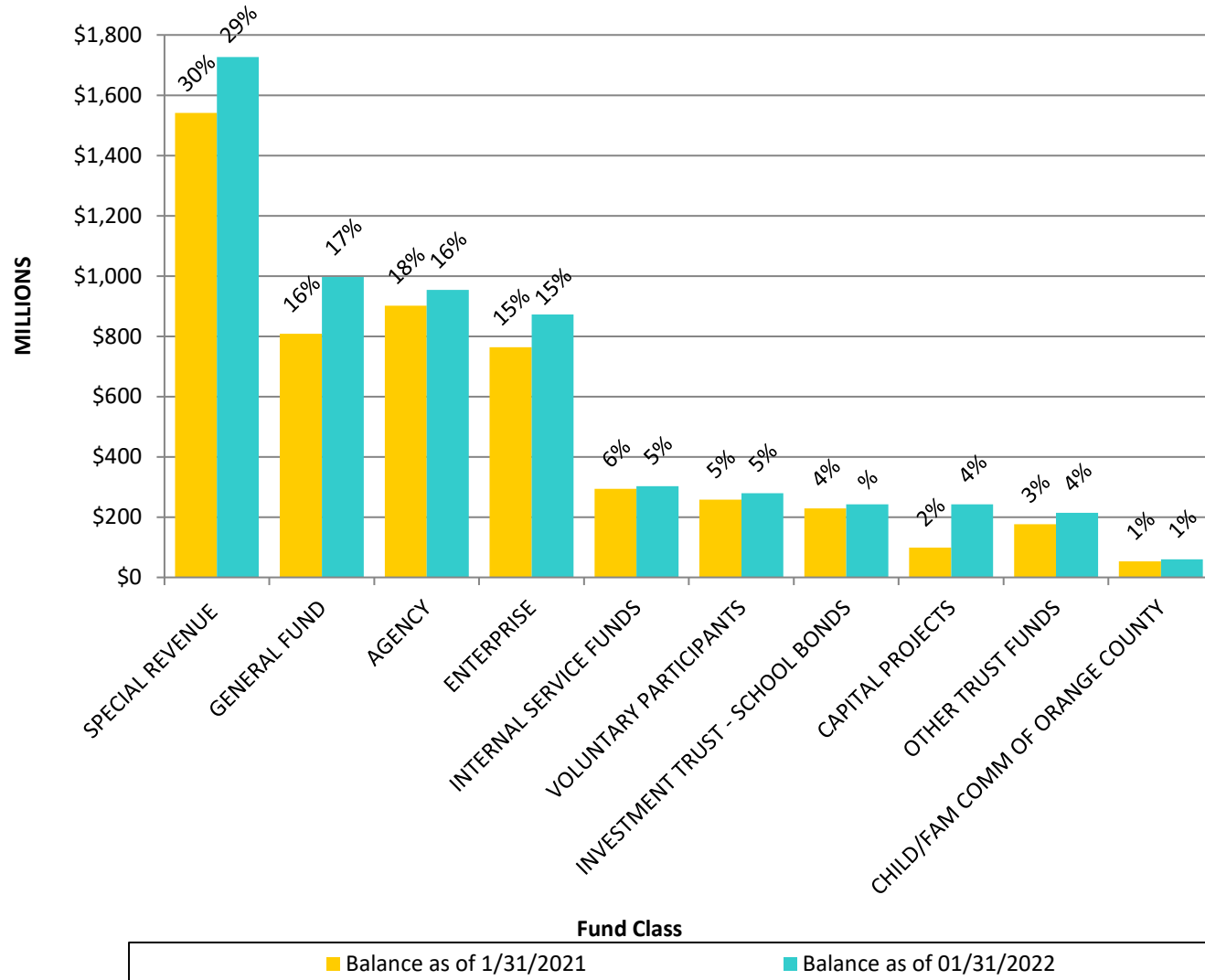
**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**ORANGE COUNTY INVESTMENT FUND (OCIF)**  
**ORANGE COUNTY TREASURER'S POOL (OCTP) AND SPECIFIC INVESTMENT ACCOUNTS <sup>(1)</sup>**  
**FOR THE MONTH ENDED: January 31, 2022**

| OCTP INVESTMENT STATISTICS - By Reporting Entity     |                        |                             |   |                     |                   |                       |
|--|------------------------|-----------------------------|---|---------------------|-------------------|-----------------------|
| DESCRIPTION  | CURRENT BALANCES       | Average Days to Maturity    | Daily Yield as of 01/31/2022            | MONTHLY Gross Yield | Current NAV       |                       |
| Orange County Investment Pool (OCIP)                 | MARKET Value \$        | 5,751,675,626               | 371                                     | 0.410%              | 0.402%            | 0.9948 <sup>(2)</sup> |
|  | COST (Capital) \$      | 5,781,859,462               |   |                     |                   |                       |
|  | MONTHLY AVG Balance \$ | 5,895,655,739               |   |                     |                   |                       |
|  | BOOK Value \$          | 5,781,469,836               |   |                     |                   |                       |
| Orange County Educational Investment Pool (OCEIP)    | MARKET Value \$        | 6,151,612,796               | 382                                     | 0.413%              | 0.421%            | 0.9947 <sup>(2)</sup> |
|  | COST (Capital) \$      | 6,184,832,493               |   |                     |                   |                       |
|  | MONTHLY AVG Balance \$ | 6,334,003,025               |   |                     |                   |                       |
|  | BOOK Value \$          | 6,184,398,745               |   |                     |                   |                       |
| INVESTMENT STATISTICS - Specific Investment Accounts |                        |                             |   |                     |                   |                       |
| DESCRIPTION  | CURRENT BALANCE        | INVESTMENT BALANCES AT COST |   |                     |                   |                       |
| Specific Investment<br>Funds:<br>283, FVSD, CCCD     | MARKET Value \$        | 112,091,545                 | John Wayne Airport Investment Fund      | \$ 53,362,328       |                   |                       |
|  | COST (Capital) \$      | 110,934,965                 | Fountain Valley School District Fund 40 | 34,697,454          |                   |                       |
|  | MONTHLY AVG Balance \$ | 110,882,329                 | CCCD Series 2017E Bonds                 | 22,875,183          |                   |                       |
|  | BOOK Value \$          | 110,330,567                 |   |                     |                   |                       |
|  |                        |                             |   | \$ 110,934,965      |                   |                       |
| OCIF TOTALS  |                        |                             |   |                     |                   |                       |
| INVESTMENTS  |                        |                             | CASH                                    |                     |                   |                       |
| OCIP   | \$ 5,781,859,462       |                             |   |                     |                   |                       |
| OCEIP  | 6,184,832,493          |                             |   |                     |                   |                       |
| Specific Investment                                  | 110,934,965            | Cash                        |   |                     | 232,359,089       |                       |
| Totals   | \$ 12,077,626,920      |                             |   |                     | \$ 232,359,089    |                       |
| Total Assets in the County Treasury                  |                        |                             |   |                     | \$ 12,309,986,009 |                       |
| KEY POOL STATISTICS                                  |                        |                             |   |                     |                   |                       |
| INTEREST RATE YIELD                                  |                        |                             | WEIGHTED AVERAGE MATURITY (WAM)         |                     |                   |                       |
| OCIP - YTD NET YIELD                                 | 0.442%                 |                             | OCIP                                    |                     | 371               |                       |
| OCEIP - YTD NET YIELD                                | 0.446%                 |                             | OCEIP                                   |                     | 382               |                       |
| JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD             | 0.050%                 |                             | JOHN WAYNE AIRPORT                      |                     | 60                |                       |
| 90-DAY T-BILL YIELD - MONTHLY AVERAGE                | 0.142%                 |                             | LGIP (Standard & Poors)                 |                     | 41                |                       |

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

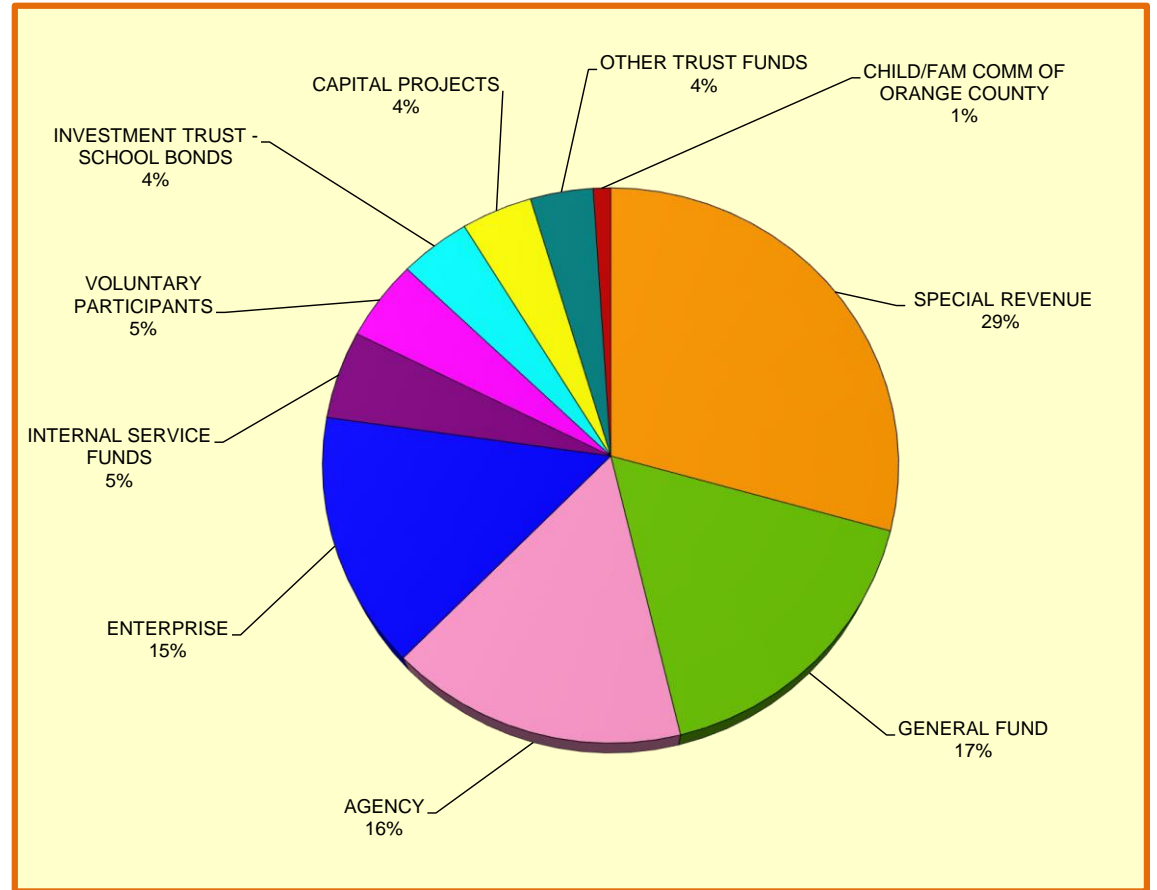
(2) The current NAVs for OCIP and OCEIP have dropped to .9948 and .9947 respectively. Short-term rates have risen slightly causing the market values on OCIP and OCEIP to drop below book values. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF JANUARY 31**



**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF JANUARY 31, 2022**

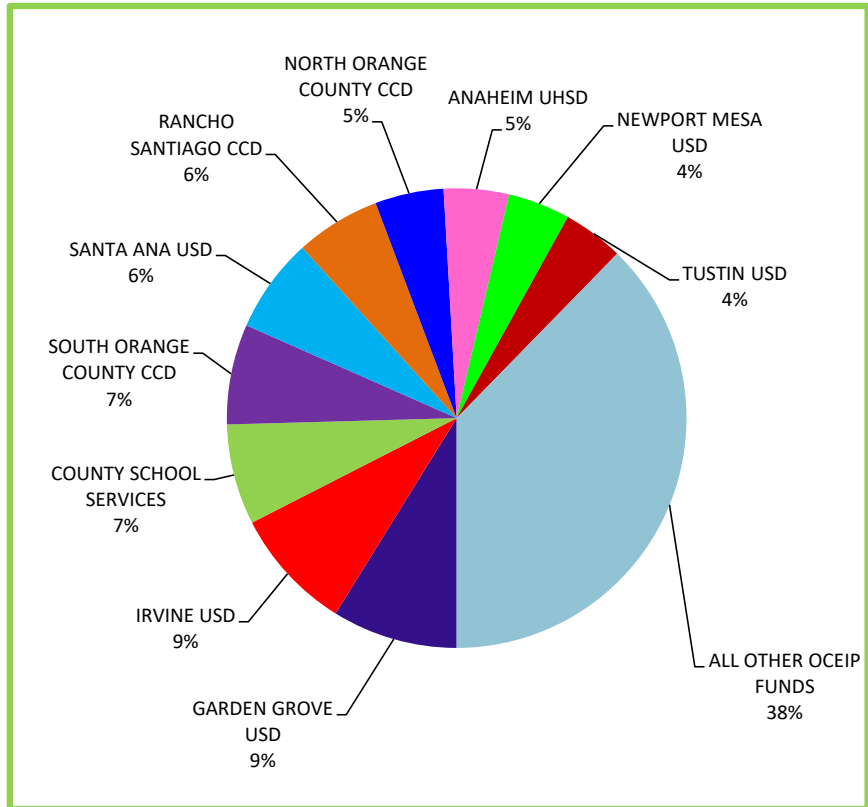
| <b>FUNDS</b>                    | <b>BALANCE</b>          |
|---------------------------------|-------------------------|
| SPECIAL REVENUE                 | \$ 1,726,629,017        |
| GENERAL FUND                    | 996,678,855             |
| AGENCY                          | 953,689,445             |
| ENTERPRISE                      | 872,760,184             |
| INTERNAL SERVICE FUNDS          | 303,082,650             |
| VOLUNTARY PARTICIPANTS          | 279,603,122             |
| INVESTMENT TRUST - SCHOOL BONDS | 242,233,193             |
| CAPITAL PROJECTS                | 241,983,263             |
| OTHER TRUST FUNDS               | 214,443,031             |
| CHILD/FAM COMM OF ORANGE COUNTY | 59,693,035              |
| <b>TOTAL</b>                    | <b>\$ 5,890,795,795</b> |





**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF JANUARY 31, 2022**

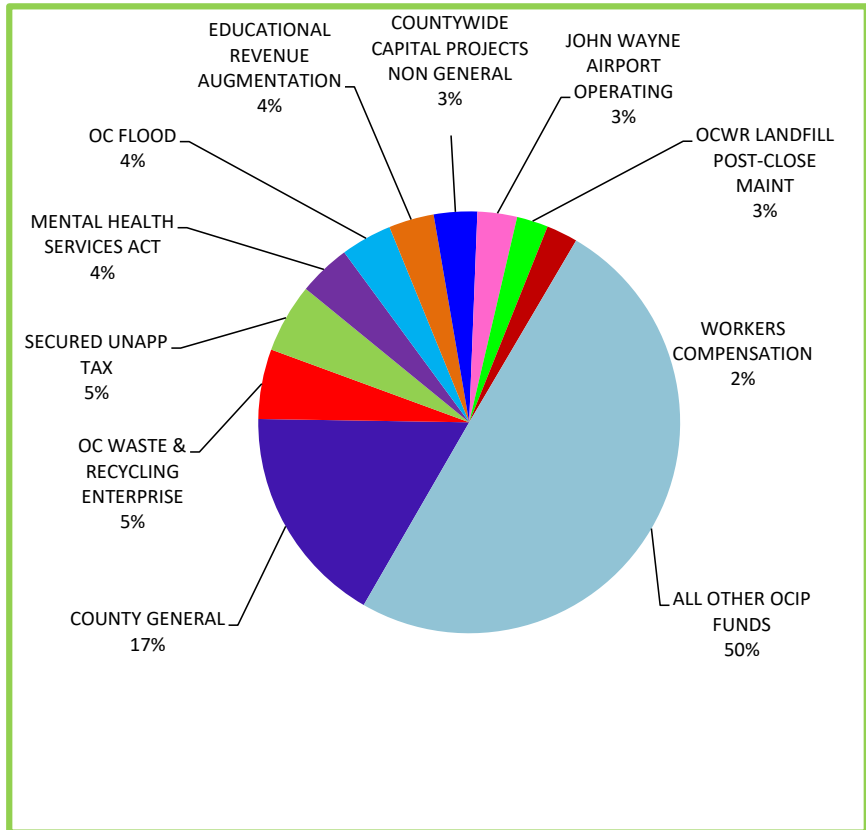
| DISTRICT # | SCHOOL DISTRICT         | BALANCE <sup>(1)</sup>         |
|------------|-------------------------|--------------------------------|
| 72         | GARDEN GROVE USD        | \$ 555,245,270 (1)             |
| 75         | IRVINE USD              | 544,191,979 (1)                |
| 94         | COUNTY SCHOOL SERVICES  | 444,779,256                    |
| 96         | SOUTH ORANGE COUNTY CCD | 443,437,173                    |
| 84         | SANTA ANA USD           | 419,964,166 (1)                |
| 92         | RANCHO SANTIAGO CCD     | 375,426,238 (1)                |
| 88         | NORTH ORANGE COUNTY CCD | 303,457,147 (1)                |
| 64         | ANAHEIM UHSD            | 288,013,807 (1)                |
| 78         | NEWPORT MESA USD        | 274,867,846 (1)                |
| 87         | TUSTIN USD              | 268,488,125 (1)                |
|            | ALL OTHER OCEIP FUNDS   | 2,369,760,506 (1)              |
|            | <b>TOTAL</b>            | <b><u>\$ 6,287,631,513</u></b> |



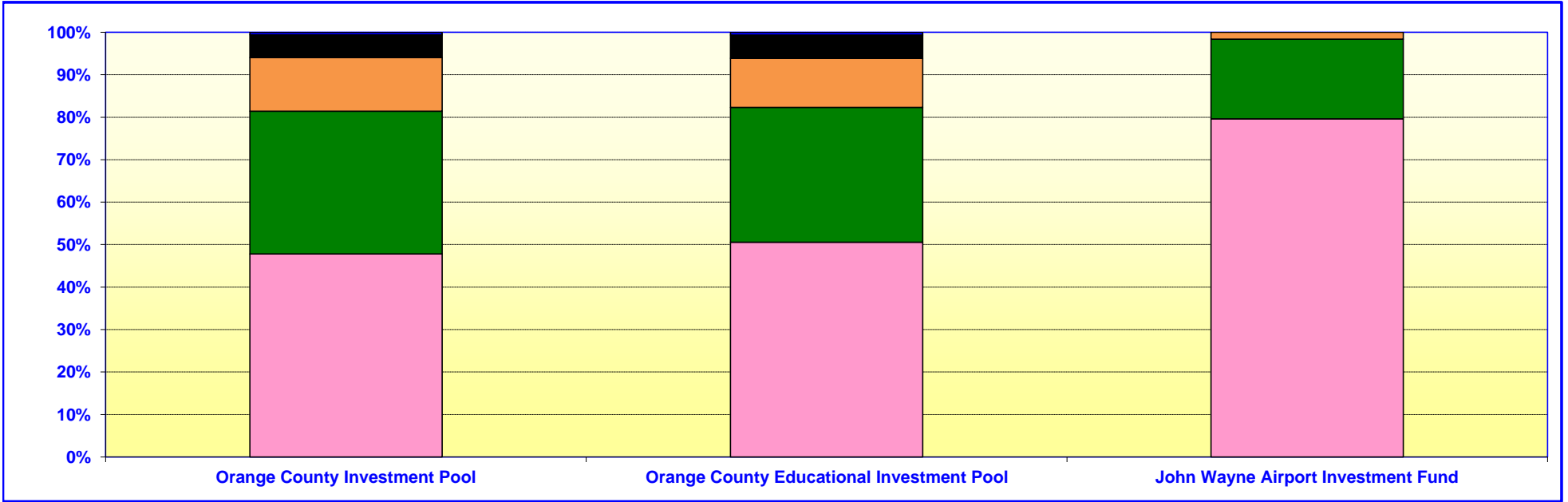
(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF JANUARY 31, 2022**

| FUND #       | FUND NAME                               | BALANCE                 |
|--------------|---|-------------------------|
| 100          | COUNTY GENERAL                          | \$ 996,668,546          |
| 299          | OC WASTE & RECYCLING ENTERPRISE         | \$ 315,339,349          |
| 673          | SECURED UNAPP TAX                       | \$ 312,016,949          |
| 13Y          | MENTAL HEALTH SERVICES ACT              | \$ 236,024,930          |
| 400          | OC FLOOD                                | \$ 230,996,676          |
| 664          | EDUCATIONAL REVENUE AUGMENTATION        | \$ 204,377,585          |
| 15D          | COUNTYWIDE CAPITAL PROJECTS NON GENERAL | \$ 195,585,806          |
| 280          | JOHN WAYNE AIRPORT OPERATING            | \$ 178,921,214          |
| 279          | OCWR LANDFILL POST-CLOSE MAINT          | \$ 141,643,059          |
| 293          | WORKERS COMPENSATION                    | \$ 141,568,336          |
|              | ALL OTHER OCIP FUNDS                    | \$ 2,937,653,345        |
| <b>TOTAL</b> |   | <b>\$ 5,890,795,795</b> |



**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings**  
**January 31, 2022**



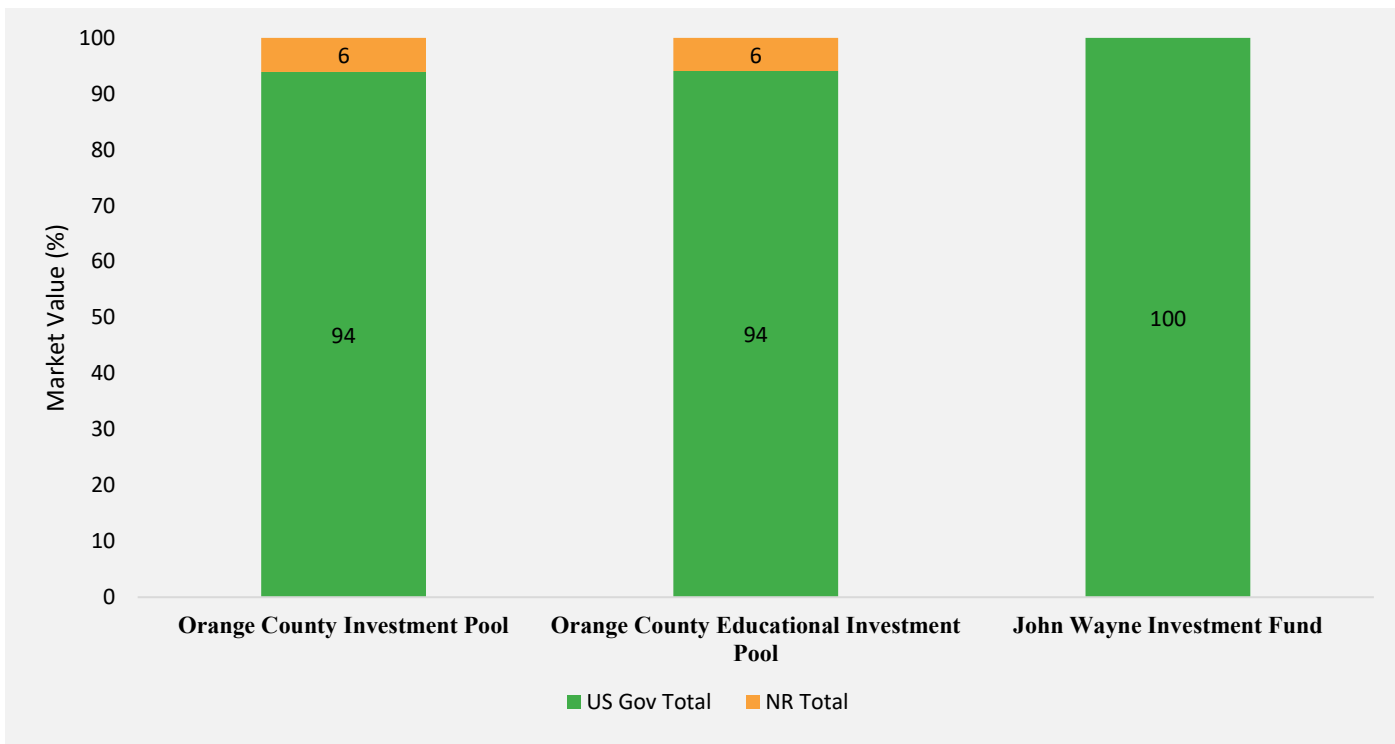
| Orange County Investment Pool |                     |                |
|-------------------------------|---------------------|----------------|
|                               | In Thousands        | %              |
| U. S. TREASURIES              | \$ 2,748,368        | 47.78%         |
| U. S. GOVERNMENT AGENCIES     | 1,935,837           | 33.66%         |
| MONEY MARKET MUTUAL FUNDS     | 726,012             | 12.62%         |
| MUNICIPAL DEBT                | 306,118             | 5.32%          |
| LOCAL AGENCY INVESTMENT FUND  | 35,341              | 0.62%          |
|                               | <u>\$ 5,751,676</u> | <u>100.00%</u> |

| Orange County Educational Investment Pool |                     |                |
|---|---------------------|----------------|
|   | In Thousands        | %              |
| U. S. TREASURIES                          | \$ 3,109,353        | 50.55%         |
| U. S. GOVERNMENT AGENCIES                 | 1,955,168           | 31.78%         |
| MONEY MARKET MUTUAL FUNDS                 | 711,336             | 11.56%         |
| MUNICIPAL DEBT                            | 336,866             | 5.48%          |
| LOCAL AGENCY INVESTMENT FUND              | 38,890              | 0.63%          |
|   | <u>\$ 6,151,613</u> | <u>100.00%</u> |

| John Wayne Airport Investment Fund |                  |                |
|------------------------------------|------------------|----------------|
|                                    | In Thousands     | %              |
| U. S. TREASURIES                   | \$ 42,477        | 79.62%         |
| U. S. GOVERNMENT AGENCIES          | 10,000           | 18.74%         |
| MONEY MARKET MUTUAL FUNDS          | 873              | 1.64%          |
|                                    | <u>\$ 53,350</u> | <u>100.00%</u> |

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

January 31, 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**

January 31, 2022

| <b><u>DEBT SECURITIES</u></b>                                    |                    |         |       |                    |         |       |
|--|--------------------|---------|-------|--------------------|---------|-------|
| ISSUER   | <u>S/T RATINGS</u> |         |       | <u>L/T RATINGS</u> |         |       |
|  | S&P                | Moody's | Fitch | S&P                | Moody's | Fitch |
| <b>U.S. TREASURY SECURITIES</b>                                  |                    |         |       |                    |         |       |
| U.S. GOVERNMENT*   | A-1+               | P-1     | F1+   | AA+                | Aaa     | AAA   |
| <b>U.S. GOVERNMENT AGENCY SECURITIES*</b>                        |                    |         |       |                    |         |       |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION                            | A-1+               | P-1     | F1+   | AA+                | Aaa     | AAA   |
| FEDERAL HOME LOAN MORTGAGE CORPORATION                           | A-1+               | P-1     | F1+   | AA+                | Aaa     | AAA   |
| FEDERAL HOME LOAN BANKS  | A-1+               | P-1     | NR    | AA+                | Aaa     | NR    |
| FEDERAL FARM CREDIT BANKS  | A-1+               | P-1     | F1+   | AA+                | Aaa     | AAA   |
| <b>MEDIUM-TERM NOTES</b>   |                    |         |       |                    |         |       |
| APPLE INC  | A-1+               | P-1     | NR    | AA+                | Aa1     | NR    |
| MICROSOFT CORPORATION  | A-1+               | P-1     | F1+   | AAA                | Aaa     | AAA   |
| <b>ISSUERS ON HOLD</b>   |                    |         |       |                    |         |       |
| JOHNSON & JOHNSON (SEPTEMBER, 2019)**                            | A-1+               | P-1     | WD    | AAA                | Aaa     | WD    |
| WALMART INC (JULY, 2018)***                                      | A-1+               | P-1     | F1+   | AA                 | Aa2     | AA    |
| <b>MUNICIPAL BONDS</b>   |                    |         |       |                    |         |       |
| COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2021 SERIES A | NR                 | NR      | NR    | NR                 | NR      | NR    |
| 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  | AAAmf |
| GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND                 | FGTXX  | AAAm | Aaa-mf  | NR    |
| MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT      | MVRXX  | AAAm | Aaa-mf  | AAAmf |
| NORTHERN INSTITUTIONAL TREASURY PORTFOLIO                | NTPXX  | AAAm | NR      | AAAmf |

Legend:

- NR = Not Rated
- WD = Withdrawn

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

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

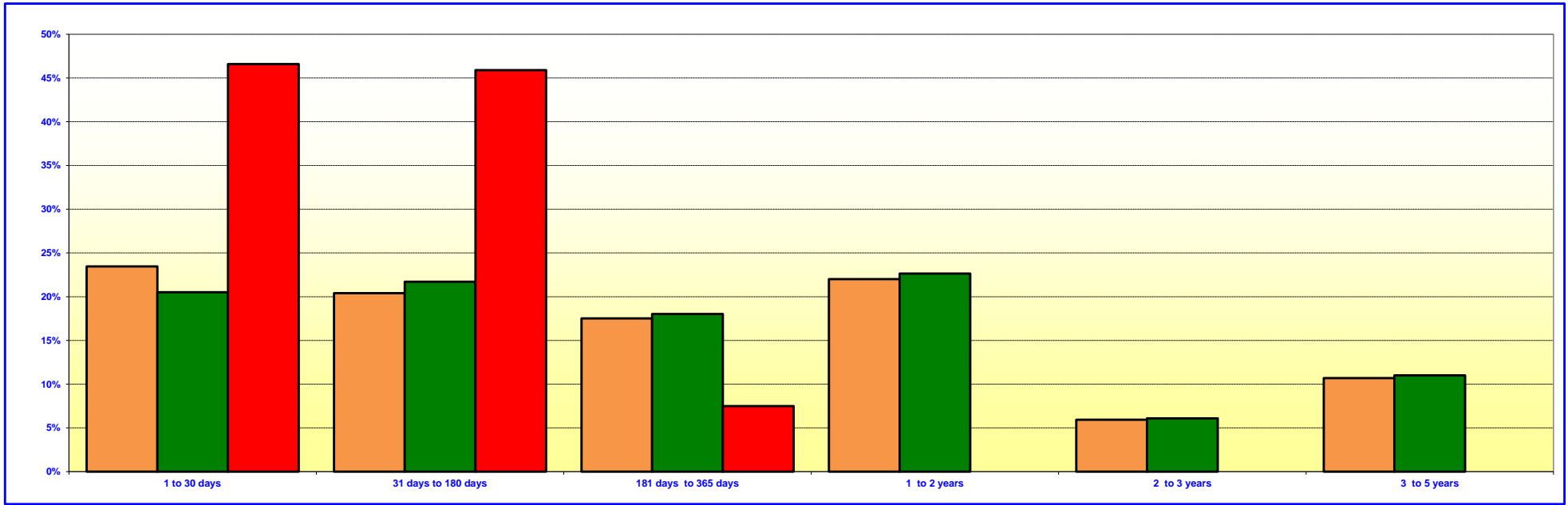
\*\*\* S&P changed its Outlook from Negative back to Stable on June 10, 2019.

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

**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended January 31, 2022**

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

**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**MATURITIES DISTRIBUTION**  
 January 31, 2022



| <b>ORANGE COUNTY INVESTMENT POOL</b> |                                |                  |                |
|--------------------------------------|--------------------------------|------------------|----------------|
|                                      | In Thousands <sup>(1)(2)</sup> |                  | %              |
| 1 TO 30 DAYS                         | \$                             | 1,356,539        | 23.45%         |
| 31 TO 180 DAYS                       |                                | 1,180,570        | 20.40%         |
| 181 TO 365 DAYS                      |                                | 1,013,407        | 17.51%         |
| 1 YEAR TO 2 YEARS                    |                                | 1,273,237        | 22.00%         |
| 2 YEARS TO 3 YEARS                   |                                | 343,549          | 5.94%          |
| 3 YEARS TO 5 YEARS                   |                                | 618,917          | 10.70%         |
| <b>TOTAL</b>                         | <b>\$</b>                      | <b>5,786,219</b> | <b>100.00%</b> |

| <b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b> |                                |                  |                |
|--|--------------------------------|------------------|----------------|
|  | In Thousands <sup>(1)(2)</sup> |                  | %              |
| 1 TO 30 DAYS                                     | \$                             | 1,270,040        | 20.52%         |
| 31 TO 180 DAYS                                   |                                | 1,344,128        | 21.72%         |
| 181 TO 365 DAYS                                  |                                | 1,115,195        | 18.02%         |
| 1 YEAR TO 2 YEARS                                |                                | 1,401,124        | 22.64%         |
| 2 YEARS TO 3 YEARS                               |                                | 378,056          | 6.10%          |
| 3 YEARS TO 5 YEARS                               |                                | 681,083          | 11.00%         |
| <b>TOTAL</b>                                     | <b>\$</b>                      | <b>6,189,626</b> | <b>100.00%</b> |

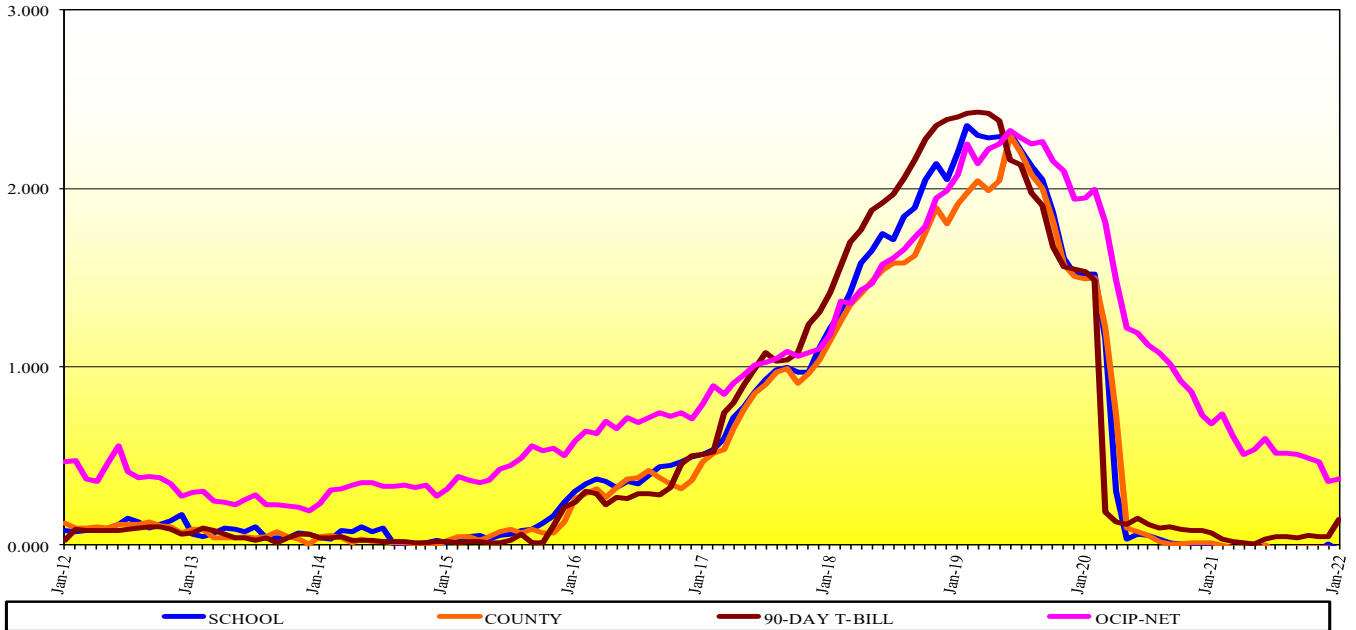
| <b>JOHN WAYNE AIRPORT INVESTMENT FUND</b> |                                |               |                |
|---|--------------------------------|---------------|----------------|
|   | In Thousands <sup>(1)(2)</sup> |               | %              |
| 1 TO 30 DAYS                              | \$                             | 24,873        | 46.60%         |
| 31 TO 180 DAYS                            |                                | 24,500        | 45.90%         |
| 181 TO 365 DAYS                           |                                | 4,000         | 7.50%          |
| <b>TOTAL</b>                              | <b>\$</b>                      | <b>53,373</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 01/31/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

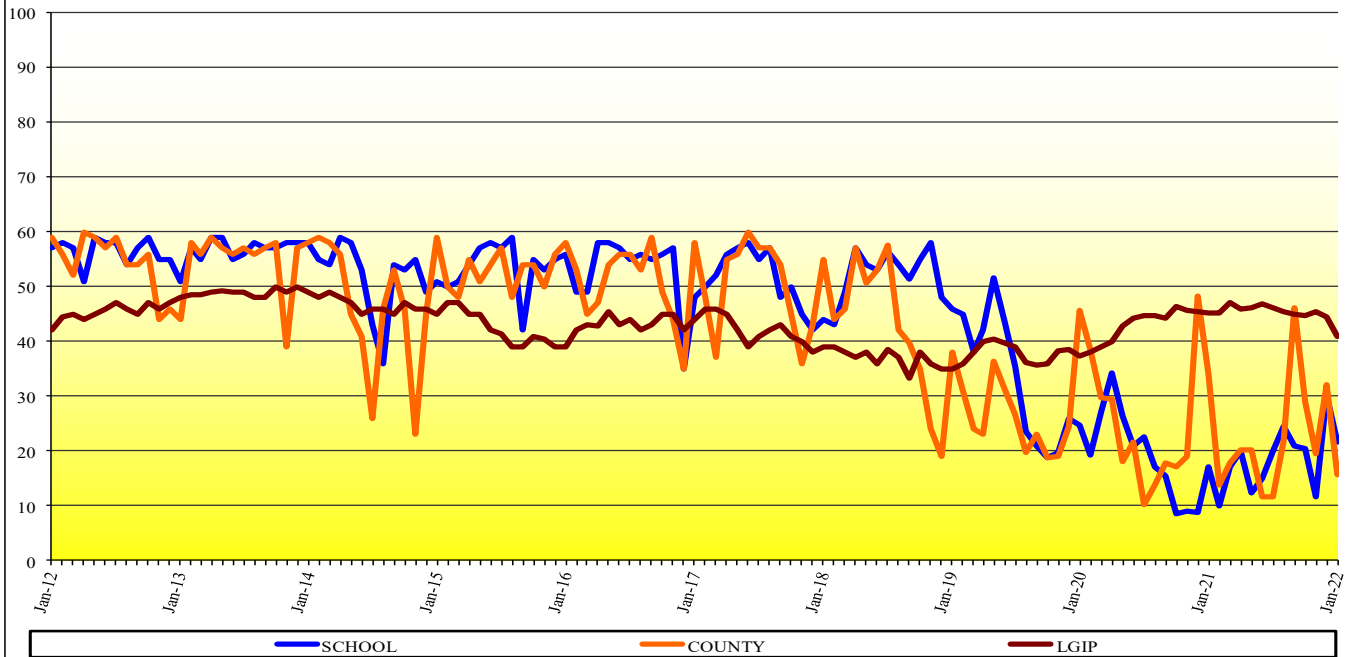
## ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS (INTEREST RATE YIELD)

For The Period January 2012 to January 2022



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

For The Period January 2012 to January 2022





**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

February 1, 2021 - January 31, 2022

| PERIOD ENDING - MONTH / YEAR                    | MONTH END MARKET VALUE                        | EARNINGS FOR MONTH         | GROSS AVERAGE YIELD FOR MONTH | MONTH END WAM      |
|---|---|----------------------------|-------------------------------|--------------------|
| <i>Current Month January 2022</i>               |   |                            |                               |                    |
| OCCMMF  | \$ 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>                            |   |                            |                               |                    |
| OCCMMF  | \$ 579,750,251                                | \$ 14,955                  | 0.042%                        | 32                 |
| OCEMMF  | \$ 600,064,397                                | \$ 18,829                  | 0.067%                        | 30                 |
| Extended Fund                                   | \$ 11,453,150,516                             | \$ 4,424,607               | 0.453%                        | 389                |
| <i>November 2021</i>                            |   |                            |                               |                    |
| OCCMMF  | \$ 368,750,232                                | \$ 17,393                  | 0.046%                        | 19                 |
| OCEMMF  | \$ 166,072,078                                | \$ 6,501                   | 0.032%                        | 12                 |
| Extended Fund                                   | \$ 10,176,143,248                             | \$ 4,474,543               | 0.548%                        | 413                |
| <i>October 2021</i>                             |   |                            |                               |                    |
| OCCMMF  | \$ 598,728,996                                | \$ 20,700                  | 0.043%                        | 29                 |
| OCEMMF  | \$ 366,066,491                                | \$ 13,024                  | 0.033%                        | 20                 |
| Extended Fund                                   | \$ 9,560,586,994                              | \$ 4,637,497               | 0.595%                        | 422                |
| <i>September 2021</i>                           |   |                            |                               |                    |
| OCCMMF  | \$ 548,730,759                                | \$ 18,746                  | 0.043%                        | 46                 |
| OCEMMF  | \$ 641,062,348                                | \$ 17,115                  | 0.034%                        | 21                 |
| Extended Fund                                   | \$ 9,022,856,092                              | \$ 4,763,961               | 0.640%                        | 447                |
| <i>August 2021</i>                              |   |                            |                               |                    |
| OCCMMF  | \$ 686,258,831                                | \$ 14,485                  | 0.034%                        | 22                 |
| OCEMMF  | \$ 729,756,866                                | \$ 18,168                  | 0.036%                        | 24                 |
| Extended Fund                                   | \$ 9,043,829,890                              | \$ 5,027,206               | 0.657%                        | 443                |
| <i>July 2021</i>                                |   |                            |                               |                    |
| OCCMMF  | \$ 448,750,401                                | \$ 8,311                   | 0.027%                        | 12                 |
| OCEMMF  | \$ 626,060,974                                | \$ 12,860                  | 0.026%                        | 20                 |
| Extended Fund                                   | \$ 9,045,576,372                              | \$ 5,173,510               | 0.639%                        | 449                |
| <i>June 2021</i>                                |   |                            |                               |                    |
| OCCMMF  | \$ 405,185,671                                | \$ 3,334                   | 0.008%                        | 12                 |
| OCEMMF  | \$ 722,762,328                                | \$ 6,026                   | 0.011%                        | 15                 |
| Extended Fund                                   | \$ 9,611,416,767                              | \$ 5,405,603               | 0.680%                        | 432                |
| <i>May 2021</i>                                 |   |                            |                               |                    |
| OCCMMF  | \$ 603,889,178                                | \$ 6,157                   | 0.009%                        | 20                 |
| OCEMMF  | \$ 556,175,103                                | \$ 2,937                   | 0.006%                        | 12                 |
| Extended Fund                                   | \$ 9,928,655,913                              | \$ 5,569,213               | 0.663%                        | 435                |
| <i>April 2021</i>                               |   |                            |                               |                    |
| OCCMMF  | \$ 1,196,005,624                              | \$ 13,255                  | 0.014%                        | 20                 |
| OCEMMF  | \$ 537,821,065                                | \$ 2,108                   | 0.010%                        | 20                 |
| Extended Fund                                   | \$ 9,847,901,329                              | \$ 5,663,857               | 0.668%                        | 332                |
| <i>March 2021</i>                               |   |                            |                               |                    |
| OCCMMF  | \$ 385,061,851                                | \$ 13,185                  | 0.041%                        | 18                 |
| OCEMMF  | \$ 266,472,163                                | \$ 6,644                   | 0.029%                        | 17                 |
| Extended Fund                                   | \$ 9,847,219,481                              | \$ 5,908,054               | 0.711%                        | 293                |
| <i>February 2021</i>                            |   |                            |                               |                    |
| OCCMMF  | \$ 407,057,051                                | \$ 18,908                  | 0.056%                        | 14                 |
| OCEMMF  | \$ 363,226,941                                | \$ 16,238                  | 0.047%                        | 10                 |
| Extended Fund                                   | \$ 9,752,200,987                              | \$ 6,381,356               | 0.851%                        | 244                |
| <b>Fiscal Year July 1, 2021 - June 30, 2022</b> |   |                            |                               |                    |
|   | <b>Average Month End Market Value Balance</b> | <b>YTD Interest Income</b> | <b>YTD Gross Yield</b>        | <b>YTD Average</b> |
| OCCIP   | \$ 5,482,048,324                              | \$ 16,821,121              | 0.500%                        | 385                |
| OCEIP   | \$ 5,455,877,984                              | \$ 16,232,859              | 0.504%                        | 387                |

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

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

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

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

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

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

| <b>ORANGE COUNTY INVESTMENT POOL</b> |                       |                    |                         |                           |
|--------------------------------------|-----------------------|--------------------|-------------------------|---------------------------|
| Month                                | Investment Maturities | Projected Deposits | Projected Disbursements | Cumulative Available Cash |
| January 2022 - Ending Cash           |                       |                    |                         | \$ 108,936,333            |
| February                             | \$ 782,575,423        | \$ 656,522,978     | \$ 438,524,592          | 1,109,510,142             |
| March                                | 351,640,313           | 990,830,568        | 805,634,244             | 1,646,346,779             |
| April                                | 189,861,280           | 2,255,931,856      | 2,173,777,594           | 1,918,362,321             |
| May                                  | 252,419,300           | 675,019,820        | 1,301,901,941           | 1,543,899,500             |
| June                                 | 249,307,124           | 362,592,337        | 762,630,007             | 1,393,168,954             |
| July                                 | 152,631,402           | 332,531,059        | 869,241,641             | 1,009,089,774             |

| <b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b> |                       |                    |                         |                           |
|--|-----------------------|--------------------|-------------------------|---------------------------|
| Month  | Investment Maturities | Projected Deposits | Projected Disbursements | Cumulative Available Cash |
| January 2022 - Ending Cash                       |                       |                    |                         | \$ 102,799,020            |
| February   | \$ 617,135,341        | \$ 326,779,206     | \$ 764,836,841          | 281,876,726               |
| March  | 431,937,850           | 532,895,677        | 881,944,634             | 364,765,619               |
| April  | 208,931,441           | 1,311,805,670      | 825,198,766             | 1,060,303,964             |
| May  | 277,772,950           | 766,034,058        | 867,240,496             | 1,236,870,476             |
| June   | 274,348,179           | 657,508,265        | 795,637,912             | 1,373,089,008             |
| July   | 167,962,096           | 274,184,484        | 553,033,885             | 1,262,201,703             |

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**For the Month Ended January 31, 2022**

|   | <b>Month</b>                           |
|---|--|
| <b>Treasurer's Accountability at the Beginning of the Period:</b>       | <b><u>\$ 13,190,706,992</u></b>        |
| <b>Cash Receipts:</b>   |  |
| County  | 640,529,951                            |
| School and Community College Districts                                  | 627,506,248                            |
| <b>Total Cash Receipts</b>  | <u>1,268,036,199</u>                   |
| <b>Cash Disbursements:</b>  |  |
| County  | 1,067,483,061                          |
| School and Community College Districts                                  | 1,065,137,618                          |
| <b>Total Cash Disbursements</b>   | <u>2,132,620,679</u>                   |
| <b>Net Change in Cost Value of Pooled Assets</b>                        | <u>(864,584,480)</u>                   |
| <b>Net Increase in Specific Investments</b>                             | 116,837                                |
| <b>Net Decrease in OC Sheriff &amp; John Wayne Airport Cash</b>         | <u>(16,253,340)</u>                    |
| <b>Treasurer's Accountability at the End of the Period:</b>             | <b><u><u>\$ 12,309,986,009</u></u></b> |
| <b>Assets in the Treasury at the End of the Period (at Cost Value):</b> |  |
| <b>Pooled Investments:</b>  |  |
| Orange County Investment Pool   | \$ 5,781,859,462                       |
| Orange County Educational Investment Pool                               | 6,184,832,493                          |
| <b>Total Pooled Investments</b>   | <u>11,966,691,955</u>                  |
| <b>Specific Investments:</b>  |  |
| John Wayne Airport  | 53,362,328                             |
| Fountain Valley School District Fund 40                                 | 34,697,454                             |
| CCCD Series 2017E Bonds   | 22,875,183                             |
| <b>Total Non-Pooled Investments</b>                                     | <u>110,934,965</u>                     |
| <b>Cash:</b>  |  |
| Cash in banks - County  | 108,845,201                            |
| Cash in banks - Schools   | 102,799,020                            |
| Cash in banks - OC Sheriff  | 11,833,711                             |
| Cash in banks - John Wayne Airport (JWA)                                | 8,790,025                              |
| <b>Total Cash</b>   | <u>91,132</u>                          |
|   | <u>232,359,089</u>                     |
| <b>Total Assets in the Treasury at the End of the Period:</b>           | <b><u><u>\$ 12,309,986,009</u></u></b> |

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY<sup>(1)</sup>  
January 31, 2022**

| Investment Policy (IPS) Guidelines |                                     |
|------------------------------------|-------------------------------------|
| Diversification Limit              | Investment Type                     |
| 100%                               | U.S. Treasuries Securities          |
| 100%                               | U.S. Government Agency Securities   |
| 20%                                | Municipal Debt                      |
| 20%                                | Medium-Term Notes                   |
| 40%                                | Banker Acceptances                  |
| 40%                                | Commercial Paper                    |
| 20%                                | Negotiable 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 |
| \$ 5,857,720,822                           | 49.21%               |
| 3,891,004,396                              | 32.69%               |
| 642,984,000                                | 5.40%                |
| -  | 0.00%                |
| -  | 0.00%                |
| -  | 0.00%                |
| -  | 0.00%                |
| 74,231,365                                 | 0.62%                |
| -  | 0.00%                |
| 1,437,347,839                              | 12.08%               |
| -  | 0.00%                |
| -  | 0.00%                |
| <b>\$ 11,903,288,422</b>                   | <b>100.00%</b>       |

| John Wayne Airport Investment Fund         |                      |
|--|----------------------|
| Market Value of Investments <sup>(2)</sup> | Percent of Portfolio |
| \$ 42,477,131                              | 79.62%               |
| 9,999,958                                  | 18.74%               |
| -  | 0.00%                |
| -  | 0.00%                |
| -  | 0.00%                |
| -  | 0.00%                |
| -  | 0.00%                |
| 872,973                                    | 1.64%                |
| -  | 0.00%                |
| -  | 0.00%                |
| <b>\$ 53,350,062</b>                       | <b>100.00%</b>       |

| Investment Policy (IPS) Guidelines | Compliance Category (Yes/No)                        |
|------------------------------------|---|
| 5%                                 | Percentage Limits                                   |
| 20%                                | Issuer Limit  |
| 100%                               | MMMFs, JPA, Repurchase Agreements <sup>(4)</sup>    |
| See Above                          | Government Agencies Issuer                          |
|                                    | Diversification Limit                               |
| 90 Days                            | Maturity/Duration Limits                            |
| 1.5 Years                          | Weighted Average Maturity - JWA Investment Fund     |
| 15 Months/458 days                 | Duration <sup>(5)</sup>                             |
| 5 Years/1826 days                  | Final Maturity - John Wayne Airport Investment Fund |
|                                    | Final Maturity - OCTP                               |
| A-1/≥ AA <sup>(3)</sup>            | Rating Limits                                       |
| Approved Issuer List               | OCTP Short Term/Long Term                           |
| Broker/Dealer List                 | Authorized Issuer                                   |
| >0.9975                            | Authorized Financial Dealer/Institution             |
|                                    | Net Asset Value <sup>(6)</sup>                      |

| OCTP (1)      |  |
|---------------|--|
| Yes           |  |
| Yes           |  |
| Yes           |  |
| Yes           |  |
| N/A           |  |
| Yes/1.01      |  |
| N/A           |  |
| Yes/1461      |  |
| Yes           |  |
| Yes           |  |
| Yes           |  |
| <b>0.9948</b> |  |

| John Wayne Airport Investment Fund |  |
|------------------------------------|--|
| Yes                                |  |
| Yes                                |  |
| Yes                                |  |
| Yes                                |  |
| Yes/59.67                          |  |
| N/A                                |  |
| Yes/192                            |  |
| N/A                                |  |
| N/A                                |  |
| Yes                                |  |
| Yes                                |  |
| <b>Yes/0.9998</b>                  |  |

(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 Professional Services 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) Duration is a modified duration, which does not take into consideration all embedded options such as callable bonds.

(6) The OCTP NAV reflects the fact that short-term rates have risen slightly causing the market values on these pools to drop slightly. The OCTP has sufficient liquidity to meet projected cash flow needs.

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY  
January 31, 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, 2021 completed. December 31, 2021 in progress.   |
| Annual Schedule of Assets Audit        | AC                | Performance Evaluation-Cal Govt. Code 26920(b)                   | June 30, 2021 in progress.   |
| Quarterly Schedule of Assets Review    | AC                | Performance Evaluation-Cal Govt. Code 26920(a)                   | September 30, 2021 completed. December 31, 2021 in progress.   |
| Investment Administrative Fee          | TTC               | Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI. | FY 17/18, FY 18/19, FY 19/20 and FY 20/21 in progress.   |
| Annual Broker/Dealer Review            | TTC               | Authorized Financial Dealers and Qualified Institutions          | Calendar year 2020 in progress.  |
| Annual Broker/Dealer IPS Certification | TTC               | Authorized Financial Dealers and Qualified Institutions          | 2021 IPS certifications received for all active approved brokers.  |
| IPS Compliance Deficiencies            | TTC               | Investment/Diversification/Maturity Restrictions                 | As of January 31, 2022 all three compliance exceptions have been self identified for FY 21/22, one in July 2021 and two in October 2021.                 |
| TOC Bylaw Changes                      | BOS               | TOC Review and BOS Annual Approval                               | The TOC reviewed proposed Bylaws changes at the October 28, 2021 meeting and approved the Bylaw changes. BOS approved on December 14, 2021.              |
| Annual IPS Approval                    | BOS               | TOC Review and BOS Annual Approval                               | The TOC reviewed proposed IPS changes at the October 28, 2021 meeting and provided input on the proposed IPS changes. BOS approved on December 14, 2021. |
| TOC Annual Report                      | BOS               | TOC Bylaws Rule 30 - Oral and Written Report                     | The TOC 2021 Annual Report was approved by TOC on January 26, 2022 and is scheduled for the BOS March 8, 2022 meeting.                                   |
| Broker/Financial Institution List      | TTC               | OC Gift Ban Ordinance and Form 700                               | The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 28, 2021.                     |
| Certificates of Compliance             | TTC               | TOC Bylaws Rule 34 - Annual                                      | The TOC members are in compliance for calendar year 2021.  |
| Ethics Training                        | TTC               | TOC Bylaws Rule 34 - Every Two Years                             | The TOC members are in compliance for calendar year 2020.  |
| 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 2020.   |

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

**Orange County Treasurer-Tax Collector  
Noncompliance Detail  
For the Month Ended January 31, 2022**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P  | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual | Interest Accrual | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|------|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b><u>County Money Mkt Fnd</u></b>                 |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>FUNDS</b>                                       |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>        |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
|  | 02/01/2022  |               |           | AAAm | Aaa-mf  | AAAmf | 25,243,543.36         |               | 0.0259         | 25,243,543.36         |                 |                  | 25,243,543.36         | 25,243,543.36         | 0.00                   |
| <b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>         |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
|  | 02/01/2022  |               |           | AAAm | Aaa-mf  | NR    | 24,324,708.37         |               | 0.0260         | 24,324,708.37         |                 |                  | 24,324,708.37         | 24,324,708.37         | 0.00                   |
| <b>GOLDMAN SACHS - COUNTY MMF</b>                  |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
|  | 02/01/2022  |               |           | AAAm | Aaa-mf  | NR    | 30,195,935.60         |               | 0.0261         | 30,195,935.60         |                 |                  | 30,195,935.60         | 30,195,935.60         | 0.00                   |
| <b>Subtotal for FUNDS:</b>                         |             |               |           |      |         |       | <b>79,764,187.33</b>  |               | <b>0.0260</b>  | <b>79,764,187.33</b>  |                 |                  | <b>79,764,187.33</b>  | <b>79,764,187.33</b>  | <b>0.00</b>            |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>DISCOUNT NOTES</b>                              |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>FHLB DISC CORP / Mizuho Securities USA Inc</b>  |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1153838  | 12/23/21    | 02/04/2022    | 313385SR8 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.0350         | 49,997,909.72         | 0.00            | 1,944.45         | 49,999,854.17         | 50,000,000.00         | 145.83                 |
| <b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>   |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1152605  | 12/15/21    | 02/09/2022    | 313385SW7 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.0390         | 49,996,966.67         | 0.00            | 2,600.00         | 49,999,566.67         | 49,999,778.00         | 211.33                 |
| <b>FHLB DISC CORP / DEUTSCHE</b>                   |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1153839  | 12/23/21    | 02/18/2022    | 313385TF3 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.0400         | 49,996,833.33         | 0.00            | 2,222.22         | 49,999,055.55         | 49,999,528.00         | 472.45                 |
| <b>FHLB DISC CORP / BARCLAY CAPITAL</b>            |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1157568  | 1/25/22     | 02/18/2022    | 313385TF3 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.0310         | 49,998,966.67         | 0.00            | 301.39           | 49,999,268.06         | 49,999,528.00         | 259.94                 |
| <b>FHLB DISC CORP / MORGAN STANLEY</b>             |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1157929  | 1/27/22     | 02/18/2022    | 313385TF3 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.0310         | 49,999,052.78         | 0.00            | 215.28           | 49,999,268.06         | 49,999,528.00         | 259.94                 |
| <b>Subtotal for DISCOUNT NOTES:</b>                |             |               |           |      |         |       | <b>250,000,000.00</b> | <b>0.0000</b> | <b>0.0352</b>  | <b>249,989,729.17</b> | <b>0.00</b>     | <b>7,283.34</b>  | <b>249,997,012.51</b> | <b>249,998,362.00</b> | <b>1,349.49</b>        |
| <b>Subtotal for GOVERNMENT AGENCY:</b>             |             |               |           |      |         |       | <b>250,000,000.00</b> |               | <b>0.0352</b>  | <b>249,989,729.17</b> | <b>0.00</b>     | <b>7,283.34</b>  | <b>249,997,012.51</b> | <b>249,998,362.00</b> | <b>1,349.49</b>        |
| <b>U. S. TREASURIES</b>                            |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>TREASURY BILL</b>                               |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1154073  | 12/27/21    | 02/22/2022    | 912796R92 | AA+  | Aaa     | AAA   | 50,000,000.00         |               | 0.0400         | 49,996,833.33         | 0.00            | 2,000.00         | 49,996,833.33         | 49,999,083.50         | 2,250.17               |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1154074  | 12/27/21    | 02/22/2022    | 912796R92 | AA+  | Aaa     | AAA   | 50,000,000.00         |               | 0.0300         | 49,997,625.00         | 0.00            | 1,500.00         | 49,997,625.00         | 49,999,083.50         | 1,458.50               |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |      |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1154596  | 12/30/21    | 03/10/2022    | 912796M97 | AA+  | Aaa     | AAA   | 50,000,000.00         |               | 0.0450         | 49,995,625.00         | 0.00            | 2,062.50         | 49,995,625.00         | 49,998,350.50         | 2,725.50               |
| <b>Subtotal for TREASURY BILL:</b>                 |             |               |           |      |         |       | <b>150,000,000.00</b> | <b>0.0000</b> | <b>0.0383</b>  | <b>149,990,083.33</b> | <b>0.00</b>     | <b>5,562.50</b>  | <b>149,990,083.33</b> | <b>149,996,517.50</b> | <b>6,434.17</b>        |
| <b>Subtotal for U. S. TREASURIES:</b>              |             |               |           |      |         |       | <b>150,000,000.00</b> |               | <b>0.0383</b>  | <b>149,990,083.33</b> | <b>0.00</b>     | <b>5,562.50</b>  | <b>149,990,083.33</b> | <b>149,996,517.50</b> | <b>6,434.17</b>        |
| <b>Total County Money Mkt Fnd :</b>                |             |               |           |      |         |       | <b>479,764,187.33</b> |               | <b>0.0347</b>  | <b>479,743,999.83</b> | <b>0.00</b>     | <b>12,845.84</b> | <b>479,751,283.17</b> | <b>479,759,066.83</b> | <b>7,783.66</b>        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P    | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual | Interest Accrual | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|--------|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>Net Asset Value (NAV):</b>                      |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       | <b>1.000016</b>        |
| <b><u>Educational Money Mkt Fnd</u></b>            |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>FUNDS</b>                                       |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>        |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
|  | 02/01/2022  |               | AAAm      | Aaa-mf | AAAmf   |       | 28,436.13             |               | 0.0259         | 28,436.13             |                 |                  | 28,436.13             | 28,436.13             | 0.00                   |
| <b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>    |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
|  | 02/01/2022  |               | AAAm      | Aaa-mf | NR      |       | 50,256.99             |               | 0.0260         | 50,256.99             |                 |                  | 50,256.99             | 50,256.99             | 0.00                   |
| <b>GOLDMAN SACHS - EDUCATIONAL MMF</b>             |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
|  | 02/01/2022  |               | AAAm      | Aaa-mf | NR      |       | 98,391.04             |               | 0.0261         | 98,391.04             |                 |                  | 98,391.04             | 98,391.04             | 0.00                   |
| <b>Subtotal for FUNDS:</b>                         |             |               |           |        |         |       | <b>177,084.16</b>     |               | <b>0.0260</b>  | <b>177,084.16</b>     |                 |                  | <b>177,084.16</b>     | <b>177,084.16</b>     | <b>0.00</b>            |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>DISCOUNT NOTES</b>                              |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>   |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1153078  | 12/17/21    | 02/07/2022    | 313385S1  | A-1+   | P-1     | NR    | 50,000,000.00         |               | 0.0300         | 49,997,833.33         | 0.00            | 1,916.67         | 49,999,750.00         | 50,000,000.00         | 250.00                 |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>   |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1156084  | 1/12/22     | 02/28/2022    | 313385TR7 | A-1+   | P-1     | NR    | 50,000,000.00         |               | 0.0400         | 49,997,388.89         | 0.00            | 1,111.11         | 49,998,500.00         | 49,999,250.00         | 750.00                 |
| <b>Subtotal for DISCOUNT NOTES:</b>                |             |               |           |        |         |       | <b>100,000,000.00</b> | <b>0.0000</b> | <b>0.0350</b>  | <b>99,995,222.22</b>  | <b>0.00</b>     | <b>3,027.78</b>  | <b>99,998,250.00</b>  | <b>99,999,250.00</b>  | <b>1,000.00</b>        |
| <b>Subtotal for GOVERNMENT AGENCY:</b>             |             |               |           |        |         |       | <b>100,000,000.00</b> |               | <b>0.0350</b>  | <b>99,995,222.22</b>  | <b>0.00</b>     | <b>3,027.78</b>  | <b>99,998,250.00</b>  | <b>99,999,250.00</b>  | <b>1,000.00</b>        |
| <b>U. S. TREASURIES</b>                            |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>TREASURY BILL</b>                               |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1156085  | 1/12/22     | 02/10/2022    | 912796L72 | AA+    | Aaa     | AAA   | 50,000,000.00         |               | 0.0350         | 49,998,590.28         | 0.00            | 972.22           | 49,998,590.28         | 49,999,600.50         | 1,010.22               |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1153851  | 12/23/21    | 02/15/2022    | 912796R84 | AA+    | Aaa     | AAA   | 50,000,000.00         |               | 0.0300         | 49,997,750.00         | 0.00            | 1,666.67         | 49,997,750.00         | 49,999,375.00         | 1,625.00               |
| <b>US TREASURY N/B / Mizuho Securities USA Inc</b> |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1154367  | 12/29/21    | 02/22/2022    | 912796R92 | AA+    | Aaa     | AAA   | 50,000,000.00         |               | 0.0275         | 49,997,899.31         | 0.00            | 1,298.61         | 49,997,899.31         | 49,999,083.50         | 1,184.19               |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1154366  | 12/29/21    | 03/03/2022    | 912796L98 | AA+    | Aaa     | AAA   | 50,000,000.00         |               | 0.0375         | 49,996,666.67         | 0.00            | 1,770.83         | 49,996,666.67         | 49,998,493.00         | 1,826.33               |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       |                        |
| 1154371  | 12/29/21    | 03/10/2022    | 912796M97 | AA+    | Aaa     | AAA   | 50,000,000.00         |               | 0.0450         | 49,995,562.50         | 0.00            | 2,125.00         | 49,995,562.50         | 49,998,350.50         | 2,788.00               |
| <b>Subtotal for TREASURY BILL:</b>                 |             |               |           |        |         |       | <b>250,000,000.00</b> | <b>0.0000</b> | <b>0.0350</b>  | <b>249,986,468.76</b> | <b>0.00</b>     | <b>7,833.33</b>  | <b>249,986,468.76</b> | <b>249,994,902.50</b> | <b>8,433.74</b>        |
| <b>Subtotal for U. S. TREASURIES:</b>              |             |               |           |        |         |       | <b>250,000,000.00</b> |               | <b>0.0350</b>  | <b>249,986,468.76</b> | <b>0.00</b>     | <b>7,833.33</b>  | <b>249,986,468.76</b> | <b>249,994,902.50</b> | <b>8,433.74</b>        |
| <b>Total Educational Money Mkt Fnd :</b>           |             |               |           |        |         |       | <b>350,177,084.16</b> |               | <b>0.0350</b>  | <b>350,158,775.14</b> | <b>0.00</b>     | <b>10,861.11</b> | <b>350,161,802.92</b> | <b>350,171,236.66</b> | <b>9,433.74</b>        |
| <b>Net Asset Value (NAV):</b>                      |             |               |           |        |         |       |                       |               |                |                       |                 |                  |                       |                       | <b>1.000027</b>        |



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P  | Moody's | Fitch | Face Value              | Coupon | Purchase Yield | Capital                 | Capital Accrual | Interest Accrual | Book Value              | Market Value *          | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|------|---------|-------|-------------------------|--------|----------------|-------------------------|-----------------|------------------|-------------------------|-------------------------|------------------------|
| <b>Issuer / Broker</b>                           |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| <b>UNITED STATES DOLLAR</b>                      |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| <b><u>Extended Fund</u></b>                      |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| <b>FUNDS</b>                                     |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| <b>OC Treasurer X FUND MMF</b>                   |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
|  |             | 02/01/2022    |           |      |         | NR    | 540,313,694.39          |        | 0.0259         | 540,313,694.39          |                 |                  | 540,313,694.39          | 540,313,694.39          | 0.00                   |
| <b>OC Treasurer Extended Fund</b>                |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
|  |             | 02/01/2022    |           |      |         | NR    | 817,092,873.23          |        | 0.0260         | 817,092,873.23          |                 |                  | 817,092,873.23          | 817,092,873.23          | 0.00                   |
| <b>LAIF - EXTENDED FUND</b>                      |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
|  |             | 02/01/2022    |           |      |         | NR    | 74,231,364.63           |        | 0.2340         | 74,231,364.63           |                 |                  | 74,231,364.63           | 74,231,364.63           | 0.00                   |
| <b>Subtotal for FUNDS:</b>                       |             |               |           |      |         |       | <b>1,431,637,932.25</b> |        | <b>0.0367</b>  | <b>1,431,637,932.25</b> |                 |                  | <b>1,431,637,932.25</b> | <b>1,431,637,932.25</b> | <b>0.00</b>            |
| <b>GOVERNMENT AGENCY</b>                         |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| <b>DISCOUNT NOTES</b>                            |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| <b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>    |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1135039  | 8/4/21      | 02/02/2022    | 313385SP2 | A-1+ | P-1     | NR    | 20,000,000.00           |        | 0.0500         | 19,994,944.44           | 0.00            | 5,027.78         | 19,999,972.22           | 19,999,988.80           | 16.58                  |
| <b>FHLB DISC CORP / TD SECURITIES</b>            |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1150613  | 12/1/21     | 02/07/2022    | 313385SU1 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.0400         | 49,996,222.22           | 0.00            | 3,444.45         | 49,999,666.67           | 50,000,000.00           | 333.33                 |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b> |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1150614  | 12/1/21     | 02/07/2022    | 313385SU1 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.0400         | 49,996,222.22           | 0.00            | 3,444.45         | 49,999,666.67           | 50,000,000.00           | 333.33                 |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b> |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1152873  | 12/16/21    | 02/18/2022    | 313385TF3 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.0250         | 49,997,777.78           | 0.00            | 1,631.94         | 49,999,409.72           | 49,999,528.00           | 118.28                 |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b> |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1106453  | 3/17/21     | 03/17/2022    | 313385UJ3 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.0700         | 49,964,513.89           | 0.00            | 31,208.33        | 49,995,722.22           | 49,993,892.50           | (1,829.72)             |
| <b>FHLB DISC CORP / FTN FINANCIAL</b>            |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1113404  | 5/6/21      | 05/05/2022    | 313385WK8 | A-1+ | P-1     | NR    | 40,000,000.00           |        | 0.0550         | 39,977,755.56           | 0.00            | 16,561.11        | 39,994,316.67           | 39,971,117.60           | (23,199.07)            |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b> |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1113587  | 5/7/21      | 05/06/2022    | 313385WL6 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.0550         | 49,972,194.44           | 0.00            | 20,625.00        | 49,992,819.44           | 49,963,509.00           | (29,310.44)            |
| <b>FHLB DISC CORP / BANK OF AMERICA</b>          |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1148545  | 11/15/21    | 05/06/2022    | 313385WL6 | A-1+ | P-1     | NR    | 46,000,000.00           |        | 0.0570         | 45,987,472.67           | 0.00            | 5,681.00         | 45,993,153.67           | 45,966,428.28           | (26,725.39)            |
| <b>FHLB DISC CORP / BANK OF AMERICA</b>          |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1148920  | 11/17/21    | 05/06/2022    | 313385WL6 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.0570         | 49,986,541.67           | 0.00            | 6,016.67         | 49,992,558.34           | 49,963,509.00           | (29,049.34)            |
| <b>FHLB DISC CORP / BANK OF AMERICA</b>          |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1148921  | 11/17/21    | 05/06/2022    | 313385WL6 | A-1+ | P-1     | NR    | 25,000,000.00           |        | 0.0570         | 24,993,270.83           | 0.00            | 3,008.33         | 24,996,279.16           | 24,981,754.50           | (14,524.66)            |
| <b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>    |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1151902  | 12/9/21     | 07/29/2022    | 313385ZY5 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.1100         | 49,964,555.56           | 0.00            | 8,250.00         | 49,972,805.56           | 49,886,667.00           | (86,138.56)            |
| <b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>    |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |
| 1151903  | 12/9/21     | 07/29/2022    | 313385ZY5 | A-1+ | P-1     | NR    | 50,000,000.00           |        | 0.1100         | 49,964,555.56           | 0.00            | 8,250.00         | 49,972,805.56           | 49,886,667.00           | (86,138.56)            |
| <b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>    |             |               |           |      |         |       |                         |        |                |                         |                 |                  |                         |                         |                        |

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P  | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual | Interest Accrual  | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|------|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|-------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>DISCOUNT NOTES</b>                              |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1152106  | 12/10/21    | 08/05/2022    | 313385A71 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.1500         | 49,950,416.67         | 0.00            | 11,041.67         | 49,961,458.34         | 50,000,000.00         | 38,541.66              |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1147472  | 11/4/21     | 08/10/2022    | 313313B49 | A-1+ | P-1     | F1+   | 50,000,000.00         |               | 0.1000         | 49,961,250.00         | 0.00            | 12,361.11         | 49,973,611.11         | 50,000,000.00         | 26,388.89              |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>   |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1151900  | 12/9/21     | 09/07/2022    | 313385E85 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.1400         | 49,947,111.11         | 0.00            | 10,500.00         | 49,957,611.11         | 49,832,598.00         | (125,013.11)           |
| <b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>   |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1151901  | 12/9/21     | 09/07/2022    | 313385E85 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.1400         | 49,947,111.11         | 0.00            | 10,500.00         | 49,957,611.11         | 49,832,598.00         | (125,013.11)           |
| <b>FHLB DISC CORP / TD SECURITIES</b>              |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1155553  | 1/7/22      | 10/07/2022    | 313385J64 | A-1+ | P-1     | NR    | 50,000,000.00         |               | 0.3050         | 49,884,354.17         | 0.00            | 10,590.28         | 49,894,944.45         | 49,789,656.00         | (105,288.45)           |
| <b>Subtotal for DISCOUNT NOTES:</b>                |             |               |           |      |         |       | <b>781,000,000.00</b> | <b>0.0000</b> | <b>0.0952</b>  | <b>780,486,269.90</b> | <b>0.00</b>     | <b>168,142.12</b> | <b>780,654,412.02</b> | <b>780,067,913.68</b> | <b>(586,498.34)</b>    |
| <b>GOVT AGENCY-FIX-30/360</b>                      |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>FED FARM CR BK / BNY Mellon Capital Market</b>  |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1003100  | 3/1/19      | 03/01/2022    | 3133EKBV7 | AA+  | Aaa     | AAA   | 15,000,000.00         | 2.5500        | 2.5764         | 14,988,649.50         | 11,035.21       | 159,375.00        | 14,999,684.71         | 15,028,500.00         | 28,815.29              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 999837   | 2/8/19      | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 4,250,000.00          | 2.5000        | 2.4990         | 4,250,080.75          | (77.85)         | 41,319.44         | 4,250,002.90          | 4,261,007.50          | 11,004.60              |
| <b>FED HM LN BK BD / MORGAN STANLEY _1</b>         |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1000283  | 2/11/19     | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 25,000,000.00         | 2.5000        | 2.5095         | 24,992,750.00         | 6,988.74        | 243,055.56        | 24,999,738.74         | 25,064,750.00         | 65,011.26              |
| <b>FED HM LN BK BD / BNY Mellon Capital Market</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1000489  | 2/13/19     | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 10,000,000.00         | 2.5000        | 2.5081         | 9,997,500.00          | 2,409.75        | 97,222.22         | 9,999,909.75          | 10,025,900.00         | 25,990.25              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1007492  | 3/29/19     | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 10,000,000.00         | 2.5000        | 2.2428         | 10,072,960.00         | (70,211.98)     | 97,222.22         | 10,002,748.02         | 10,025,900.00         | 23,151.98              |
| <b>FED HM LN BK BD / MORGAN STANLEY _1</b>         |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1007768  | 4/1/19      | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 28,000,000.00         | 2.5000        | 2.3559         | 28,113,960.00         | (109,659.62)    | 272,222.22        | 28,004,300.38         | 28,072,520.00         | 68,219.62              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1008112  | 4/3/19      | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 15,000,000.00         | 2.5000        | 2.3556         | 15,061,050.00         | (58,741.87)     | 145,833.33        | 15,002,308.13         | 15,038,850.00         | 36,541.87              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1009259  | 4/10/19     | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 10,035,000.00         | 2.5000        | 2.3539         | 10,076,043.15         | (39,481.09)     | 97,562.50         | 10,036,562.06         | 10,060,990.65         | 24,428.59              |
| <b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1009950  | 4/15/19     | 03/11/2022    | 313378WG2 | AA+  | Aaa     | NR    | 25,000,000.00         | 2.5000        | 2.3561         | 25,100,202.25         | (96,370.42)     | 243,055.56        | 25,003,831.83         | 25,064,750.00         | 60,918.17              |
| <b>FED HM LN BK BD / MORGAN STANLEY _1</b>         |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1063783  | 3/30/20     | 03/11/2022    | 313378CR0 | AA+  | Aaa     | NR    | 20,000,000.00         | 2.2500        | 0.5305         | 20,665,296.40         | (627,333.70)    | 175,000.00        | 20,037,962.70         | 20,045,500.00         | 7,537.30               |
| <b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>     |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1062783  | 3/18/20     | 03/18/2022    | 3133ELT27 | AA+  | Aaa     | AAA   | 25,000,000.00         | 0.6250        | 0.6901         | 24,967,750.00         | 30,144.79       | 57,725.69         | 24,997,894.79         | 25,017,250.00         | 19,355.21              |

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>FED FARM CR BK / CASTLE OAK SECURITIES</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1063508  | 3/25/20     | 03/25/2022    | 3133ELUQ5 | AA+ | Aaa     | AAA   | 30,000,000.00 | 0.7000 | 0.5622         | 30,082,110.00 | (75,951.75)     | 73,500.00        | 30,006,158.25 | 30,024,600.00  | 18,441.75              |
| <b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1009770  | 4/12/19     | 04/12/2022    | 3135G0V59 | AA+ | Aaa     | AAA   | 25,000,000.00 | 2.2500 | 2.3639         | 24,918,000.00 | 76,609.26       | 170,312.50       | 24,994,609.26 | 25,098,500.00  | 103,890.74             |
| <b>FANNIE MAE / BARCLAYS CAPITAL</b>               |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1009774  | 4/12/19     | 04/12/2022    | 3135G0V59 | AA+ | Aaa     | AAA   | 50,000,000.00 | 2.2500 | 2.3639         | 49,836,000.00 | 153,218.52      | 340,625.00       | 49,989,218.52 | 50,197,000.00  | 207,781.48             |
| <b>FANNIE MAE / BARCLAYS CAPITAL</b>               |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1009775  | 4/12/19     | 04/12/2022    | 3135G0V59 | AA+ | Aaa     | AAA   | 25,000,000.00 | 2.2500 | 2.3639         | 24,918,000.00 | 76,609.26       | 170,312.50       | 24,994,609.26 | 25,098,500.00  | 103,890.74             |
| <b>FANNIE MAE / TD SECURITIES</b>                  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1010168  | 4/16/19     | 04/12/2022    | 3135G0V59 | AA+ | Aaa     | AAA   | 13,000,000.00 | 2.2500 | 2.4307         | 12,932,660.00 | 62,896.56       | 88,562.50        | 12,995,556.56 | 13,051,220.00  | 55,663.44              |
| <b>FANNIE MAE / TD SECURITIES</b>                  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1010410  | 4/17/19     | 04/12/2022    | 3135G0V59 | AA+ | Aaa     | AAA   | 27,000,000.00 | 2.2500 | 2.4305         | 26,860,410.00 | 130,370.57      | 183,937.50       | 26,990,780.57 | 27,106,380.00  | 115,599.43             |
| <b>FED FARM CR BK / BNY Mellon Capital Market</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1007494  | 3/29/19     | 04/25/2022    | 3133EJMB2 | AA+ | Aaa     | AAA   | 4,422,000.00  | 2.7500 | 2.2326         | 4,489,523.94  | (62,395.54)     | 32,428.00        | 4,427,128.40  | 4,448,001.36   | 20,872.96              |
| <b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1070256  | 6/4/20      | 06/02/2022    | 3133ELE75 | AA+ | Aaa     | AAA   | 25,000,000.00 | 0.2500 | 0.2899         | 24,980,200.00 | 16,463.23       | 10,243.06        | 24,996,663.23 | 24,996,250.00  | (413.23)               |
| <b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1071329  | 6/12/20     | 06/03/2022    | 3130AJPU7 | AA+ | Aaa     | NR    | 10,000,000.00 | 0.2500 | 0.2571         | 9,998,600.00  | 1,159.77        | 4,027.78         | 9,999,759.77  | 9,997,350.00   | (2,409.77)             |
| <b>FED HM LN BK BD / TD SECURITIES</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1071330  | 6/12/20     | 06/03/2022    | 3130AJPU7 | AA+ | Aaa     | NR    | 50,000,000.00 | 0.2500 | 0.2571         | 49,993,000.00 | 5,798.87        | 20,138.89        | 49,998,798.87 | 49,986,750.00  | (12,048.87)            |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 969137   | 7/26/18     | 06/10/2022    | 3130AEBM1 | AA+ | Aaa     | NR    | 5,500,000.00  | 2.7500 | 2.8846         | 5,472,830.00  | 24,655.70       | 21,427.08        | 5,497,485.70  | 5,544,687.50   | 47,201.80              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 970717   | 8/3/18      | 06/10/2022    | 3133XKWY7 | AA+ | Aaa     | NR    | 5,950,000.00  | 5.2500 | 2.8730         | 6,462,116.50  | (464,486.34)    | 44,253.13        | 5,997,630.16  | 6,053,619.25   | 55,989.09              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1009257  | 4/10/19     | 06/10/2022    | 3130A5P45 | AA+ | Aaa     | NR    | 18,270,000.00 | 2.3750 | 2.3518         | 18,282,606.30 | (11,179.80)     | 61,470.94        | 18,271,426.50 | 18,400,082.40  | 128,655.90             |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 968916   | 7/25/18     | 07/18/2022    | 3133EJUJ6 | AA+ | Aaa     | AAA   | 12,400,000.00 | 2.8000 | 2.8779         | 12,363,878.18 | 31,912.23       | 12,537.78        | 12,395,790.41 | 12,531,378.00  | 135,587.59             |
| <b>FED FARM CR BK / MORGAN STANLEY _1</b>          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 968918   | 7/25/18     | 07/18/2022    | 3133EJUJ6 | AA+ | Aaa     | AAA   | 7,725,000.00  | 2.8000 | 2.8727         | 7,703,988.00  | 18,563.29       | 7,810.83         | 7,722,551.29  | 7,806,846.38   | 84,295.09              |
| <b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1076499  | 7/23/20     | 07/25/2022    | 3137EAET2 | AA+ | Aaa     | AAA   | 10,000,000.00 | 0.1250 | 0.2380         | 9,977,400.00  | 17,153.46       | 208.33           | 9,994,553.46  | 9,984,350.00   | (10,203.46)            |
| <b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1076500  | 7/23/20     | 07/25/2022    | 3137EAET2 | AA+ | Aaa     | AAA   | 7,500,000.00  | 0.1250 | 0.2380         | 7,483,050.00  | 12,865.10       | 156.25           | 7,495,915.10  | 7,488,262.50   | (7,652.60)             |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 986241   | 11/9/18     | 08/09/2022    | 3133EJS83 | AA+ | Aaa     | AAA   | 10,000,000.00 | 3.0500 | 3.0850         | 9,987,980.00  | 10,346.10       | 145,722.22       | 9,998,326.10  | 10,130,950.00  | 132,623.90             |
| <b>FED FARM CR BK / BNY Mellon Capital Market</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1079898  | 8/17/20     | 08/10/2022    | 3133EL3G7 | AA+ | Aaa     | AAA   | 25,000,000.00 | 0.1300 | 0.1882         | 24,971,250.00 | 21,129.03       | 15,437.50        | 24,992,379.03 | 24,951,000.00  | (41,379.03)            |
| <b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1079477  | 8/14/20     | 08/12/2022    | 3130AJY52 | AA+ | Aaa     | NR    | 18,000,000.00 | 0.1250 | 0.2220         | 17,965,260.00 | 25,498.58       | 10,562.50        | 17,990,758.58 | 17,968,230.00  | (22,528.58)            |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1079478  | 8/14/20     | 08/12/2022    | 3130AJY52 | AA+ | Aaa     | NR    | 25,000,000.00 | 0.1250 | 0.2220         | 24,951,750.00 | 35,414.69       | 14,670.14        | 24,987,164.69 | 24,955,875.00  | (31,289.69)            |
| <b>FANNIE MAE / TD SECURITIES</b>                  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1032905  | 9/6/19      | 09/06/2022    | 3135G0W33 | AA+ | Aaa     | AAA   | 25,000,000.00 | 1.3750 | 1.4941         | 24,913,000.00 | 69,680.56       | 138,454.86       | 24,982,680.56 | 25,120,500.00  | 137,819.44             |
| <b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1032907  | 9/6/19      | 09/06/2022    | 3135G0W33 | AA+ | Aaa     | AAA   | 15,000,000.00 | 1.3750 | 1.4941         | 14,947,800.00 | 41,808.33       | 83,072.92        | 14,989,608.33 | 15,072,300.00  | 82,691.67              |
| <b>FED HM LN BK BD / MORGAN STANLEY _1</b>         |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 979507   | 9/28/18     | 09/09/2022    | 313383WD9 | AA+ | Aaa     | NR    | 32,725,000.00 | 3.1250 | 3.0017         | 32,873,772.76 | (125,949.07)    | 403,381.08       | 32,747,823.69 | 33,233,219.25  | 485,395.56             |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 979508   | 9/28/18     | 09/09/2022    | 313383WD9 | AA+ | Aaa     | NR    | 5,255,000.00  | 3.1250 | 3.0016         | 5,278,910.25  | (20,242.10)     | 64,775.18        | 5,258,668.15  | 5,336,610.15   | 77,942.00              |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 984867   | 11/1/18     | 09/09/2022    | 313383WD9 | AA+ | Aaa     | NR    | 10,500,000.00 | 3.1250 | 3.0195         | 10,539,784.50 | (33,535.93)     | 129,427.08       | 10,506,248.57 | 10,663,065.00  | 156,816.43             |
| <b>FED HM LN BK BD / MORGAN STANLEY</b>            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1031342  | 8/28/19     | 09/09/2022    | 313380G30 | AA+ | Aaa     | NR    | 25,000,000.00 | 2.0000 | 1.5066         | 25,364,000.00 | (291,266.73)    | 197,222.22       | 25,072,733.27 | 25,220,125.00  | 147,391.73             |
| <b>FED HM LN BK BD / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1038660  | 10/15/19    | 09/09/2022    | 313380G30 | AA+ | Aaa     | NR    | 29,670,000.00 | 2.0000 | 1.6354         | 29,975,007.60 | (241,318.27)    | 234,063.33       | 29,733,689.33 | 29,931,244.35  | 197,555.02             |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1038604  | 10/11/19    | 10/11/2022    | 3133EKY91 | AA+ | Aaa     | AAA   | 10,000,000.00 | 1.3750 | 1.4370         | 9,981,850.00  | 13,948.61       | 42,013.89        | 9,995,798.61  | 10,048,900.00  | 53,101.39              |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1038605  | 10/11/19    | 10/11/2022    | 3133EKY91 | AA+ | Aaa     | AAA   | 50,000,000.00 | 1.3750 | 1.3921         | 49,975,000.00 | 19,212.96       | 210,069.44       | 49,994,212.96 | 50,244,500.00  | 250,287.04             |
| <b>FED FARM CR BK / MORGAN STANLEY _1</b>          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1010450  | 4/18/19     | 10/18/2022    | 3133EKHN9 | AA+ | Aaa     | AAA   | 22,500,000.00 | 2.3300 | 2.3563         | 22,480,200.00 | 15,761.43       | 149,993.75       | 22,495,961.43 | 22,770,787.50  | 274,826.07             |
| <b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1088786  | 10/22/20    | 10/21/2022    | 3130AKDH6 | AA+ | Aaa     | NR    | 26,000,000.00 | 0.1250 | 0.1912         | 25,965,680.00 | 21,909.43       | 9,027.78         | 25,987,589.43 | 25,915,110.00  | (72,479.43)            |
| <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 | (166,925.24)    | 56,875.00        | 21,071,406.91 | 21,198,555.00  | 127,148.09             |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 07-Feb-2022 02:20:34 PM  
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**As of 31-Jan-2022**

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <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 / 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 | (93,187.89)     | 32,770.83        | 12,139,863.71 | 12,214,405.50  | 74,541.79              |
| <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  | (37,414.23)     | 13,433.33        | 4,976,004.97  | 5,006,896.80   | 30,891.83              |
| <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 | 20,540.05       | 15,111.11        | 49,888,540.05 | 49,642,500.00  | (246,040.05)           |
| <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 | 35,910.78       | 187,916.67       | 29,980,710.78 | 30,156,750.00  | 176,039.22             |
| <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 | 23,940.52       | 125,277.78       | 19,987,140.52 | 20,104,500.00  | 117,359.48             |
| <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 | 7,875.26        | 128,888.89       | 19,995,724.86 | 20,121,100.00  | 125,375.14             |
| <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 | 10,922.78       | 251,333.33       | 38,994,070.49 | 39,236,145.00  | 242,074.51             |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1063784  | 3/30/20     | 03/30/2023    | 3133ELVM3 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.8000 | 0.7376         | 50,092,348.50 | (56,520.70)     | 134,444.44       | 50,035,827.80 | 49,930,500.00  | (105,327.80)           |
| <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 | 26,400.00       | 18,750.00        | 49,960,400.00 | 49,555,500.00  | (404,900.00)           |
| <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 | 6,077.92        | 22,395.83        | 24,995,577.92 | 24,822,125.00  | (173,452.92)           |
| <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 | 12,155.84       | 44,791.67        | 49,991,155.84 | 49,644,250.00  | (346,905.84)           |
| <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  | 5,016.62        | 3,545.83         | 7,395,995.21  | 7,334,066.00   | (61,929.21)            |
| <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 | 17,086.56       | 11,979.17        | 24,986,336.56 | 24,777,250.00  | (209,086.56)           |
| <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 | 3,148.15        | 35,416.67        | 49,978,148.15 | 49,623,250.00  | (354,898.15)           |
| <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 | 6,073.54        | 4,097.22         | 19,987,673.54 | 19,767,100.00  | (220,573.54)           |
| <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 | 4,555.15        | 3,072.92         | 14,990,755.15 | 14,825,325.00  | (165,430.15)           |
| <b>FANNIE MAE / BARCLAYS CAPITAL</b>               |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

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**As of 31-Jan-2022**

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <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>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1075019   | 7/10/20     | 07/10/2023    | 3135G05G4 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.2500 | 0.3221         | 49,892,500.00 | 55,840.28       | 7,291.67         | 49,948,340.28 | 49,445,000.00  | (503,340.28)           |
| <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 | 55,840.28       | 7,291.67         | 49,948,340.28 | 49,445,000.00  | (503,340.28)           |
| <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 | 7,722.78        | 115,956.02       | 16,889,069.42 | 16,979,559.48  | 90,490.05              |
| <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 | 7,864.14        | 96,086.67        | 13,993,960.88 | 14,070,070.00  | 76,109.12              |
| <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 | 11,241.49       | 185,555.56       | 24,992,991.49 | 25,184,750.00  | 191,758.51             |
| <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 | 9,795.01        | 21,805.56        | 19,989,395.01 | 19,745,900.00  | (243,495.01)           |
| <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 | 12,243.77       | 27,256.94        | 24,986,743.77 | 24,682,375.00  | (304,368.77)           |
| <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 | 2,006.49        | 12,909.72        | 12,997,716.49 | 12,829,765.00  | (167,951.49)           |
| <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 | 3,858.63        | 24,826.39        | 24,995,608.63 | 24,672,625.00  | (322,983.63)           |
| <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 | 8,286.91        | 13,108.33        | 14,990,436.91 | 14,789,400.00  | (201,036.91)           |
| <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 | (361,640.20)    | 277,517.36       | 25,208,859.80 | 25,713,000.00  | 504,140.20             |
| <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 | 12,338.54       | 22,664.58        | 28,726,401.04 | 28,325,218.75  | (401,182.29)           |
| <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 | 18,346.88       | 33,701.25        | 42,714,909.38 | 42,118,368.75  | (596,540.63)           |
| <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 | 19,714.56       | 21,006.81        | 31,750,264.19 | 31,312,514.88  | (437,749.31)           |
| <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 | 19,457.86       | 18,078.08        | 27,320,432.41 | 26,946,993.53  | (373,438.88)           |
| <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 | 48,179.17       | 10,937.50        | 29,936,279.17 | 29,503,650.00  | (432,629.17)           |
| <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 | 27,301.53       | 6,197.92         | 16,963,891.53 | 16,718,735.00  | (245,156.53)           |

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <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 | 9,283.07        | 14,756.94        | 24,986,783.07 | 24,615,000.00  | (371,783.07)           |
| <b>FREDDIE MAC / CASTLE OAK SECURITIES</b>        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1090665   | 11/5/20     | 11/06/2023    | 3137EAEZ8 | AA+ | Aaa     | AAA   | 15,000,000.00 | 0.2500 | 0.2801         | 14,986,500.00 | 5,569.84        | 8,854.17         | 14,992,069.84 | 14,769,000.00  | (223,069.84)           |
| <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 | 5,569.84        | 8,854.17         | 14,992,069.84 | 14,769,000.00  | (223,069.84)           |
| <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 | 1,773.92        | 38,402.78        | 34,985,673.92 | 34,595,050.00  | (390,623.92)           |
| <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 | 2,331.44        | 50,472.22        | 45,981,171.44 | 45,467,780.00  | (513,391.44)           |
| <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 | 22,441.77       | 22,222.22        | 49,965,441.77 | 49,207,500.00  | (757,941.77)           |
| <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 | 6,732.53        | 6,666.67         | 14,989,632.53 | 14,762,250.00  | (227,382.53)           |
| <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 | 5,856.55        | 40,277.78        | 49,933,356.55 | 49,416,500.00  | (516,856.55)           |
| <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 | 5,856.55        | 40,277.78        | 49,933,356.55 | 49,416,500.00  | (516,856.55)           |
| <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 | 11,467.50       | 11,875.00        | 29,981,767.50 | 29,511,450.00  | (470,317.50)           |
| <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 | 11,467.50       | 11,875.00        | 29,981,767.50 | 29,511,450.00  | (470,317.50)           |
| <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 | (17,038.41)     | 13,562.50        | 15,016,657.14 | 15,121,650.00  | 104,992.86             |
| <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 | 7,290.94        | 99,504.17        | 14,992,440.94 | 15,054,300.00  | 61,859.06              |
| <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 | 11,567.31       | 126,038.61       | 18,988,007.31 | 19,068,780.00  | 80,772.69              |
| <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 | (233,721.63)    | 146,602.81       | 22,353,804.37 | 22,180,002.00  | (173,802.37)           |
| <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  | 893.33          | 8,611.11         | 7,998,013.33  | 7,850,080.00   | (147,933.33)           |
| <b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1104042  | 2/26/21     | 02/26/2024    | 3133EMRZ7 | AA+ | Aaa     | AAA   | 20,000,000.00 | 0.2500 | 0.2621         | 19,992,800.00 | 2,233.33        | 21,527.78        | 19,995,033.33 | 19,625,200.00  | (369,833.33)           |
| <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 | (155,293.12)    | 100,450.00       | 20,175,053.48 | 19,990,600.00  | (184,453.48)           |
| <b>FED HM LN BK BD / MORGAN STANLEY _1</b>         |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1008111  | 4/3/19      | 03/08/2024    | 3130AB3H7 | AA+ | Aaa     | NR    | 10,000,000.00 | 2.3750 | 2.3843         | 9,995,600.00  | 2,523.49        | 94,340.28        | 9,998,123.49  | 10,239,100.00  | 240,976.51             |
| <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  | (125,983.53)    | 41,509.72        | 4,540,663.03  | 4,505,204.00   | (35,459.03)            |
| <b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1071327  | 6/12/20     | 06/10/2024    | 3133ELG99 | AA+ | Aaa     | AAA   | 15,000,000.00 | 0.3750 | 0.3880         | 14,992,290.00 | 3,157.99        | 7,968.75         | 14,995,447.99 | 14,675,625.00  | (319,822.99)           |
| <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  | (13,428.16)     | 22,033.65        | 4,623,317.97  | 4,639,169.10   | 15,851.13              |
| <b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1056550  | 2/7/20      | 10/15/2024    | 3135G0W66 | AA+ | Aaa     | AAA   | 5,000,000.00  | 1.6250 | 1.4705         | 5,034,839.55  | (14,736.63)     | 23,923.61        | 5,020,102.92  | 5,037,100.00   | 16,997.08              |
| <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 | (78,581.79)     | 191,388.89       | 40,107,197.01 | 40,296,800.00  | 189,602.99             |
| <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 | 1,046.51        | 15,625.00        | 24,944,796.51 | 24,803,125.00  | (141,671.51)           |
| <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            | 551.11           | 7,750,000.00  | 7,750,000.00   | 0.00                   |
| <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            | 408.89           | 5,750,000.00  | 5,750,000.00   | 0.00                   |
| <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            | 19,687.50        | 25,000,000.00 | 25,000,000.00  | 0.00                   |
| <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 | 85,237.23       | 40,625.00        | 24,661,162.23 | 24,013,750.00  | (647,412.23)           |
| <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  | 30,199.39       | 13,333.33        | 9,881,726.59  | 9,595,150.00   | (286,576.59)           |
| <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            | 1,333.33         | 20,000,000.00 | 20,000,000.00  | 0.00                   |
| <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 | 95,244.66       | 58,333.33        | 49,606,244.66 | 48,110,750.00  | (1,495,494.66)         |
| <b>FED FARM CR BK / FTN FINANCIAL</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1148918  | 11/17/21    | 11/17/2025    | 3133ENEG1 | AA+ | Aaa     | AAA   | 25,000,000.00 | 1.0500 | 1.0900         | 24,960,963.44 | 2,006.05        | 53,958.33        | 24,962,969.49 | 24,532,875.00  | (430,094.49)           |



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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value              | Coupon        | Purchase Yield | Capital                 | Capital Accrual       | Interest Accrual    | Book Value              | Market Value *          | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|-------------------------|---------------|----------------|-------------------------|-----------------------|---------------------|-------------------------|-------------------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <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           | 2,017.01              | 53,958.33           | 24,962,767.01           | 24,532,875.00           | (429,892.01)           |
| <b>Subtotal for GOVT AGENCY-FIX-30/360:</b>       |             |               |           |     |         |       | <b>2,567,282,000.00</b> | <b>0.9954</b> | <b>0.9831</b>  | <b>2,568,490,414.82</b> | <b>(1,897,600.32)</b> | <b>8,121,543.18</b> | <b>2,566,592,814.50</b> | <b>2,555,938,870.56</b> | <b>(10,653,943.94)</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              | 5,333.33            | 20,000,000.00           | 20,000,000.00           | 0.00                   |
| <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             | 4,000.00            | 15,000,000.00           | 15,000,000.00           | 0.00                   |
| <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                  | 25,437.50           | 15,000,000.00           | 15,000,000.00           | 0.00                   |
| <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                  | 29,195.83           | 15,000,000.00           | 15,000,000.00           | 0.00                   |
| <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                  | 29,111.11           | 20,000,000.00           | 20,000,000.00           | 0.00                   |
| <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                  | 39,611.11           | 20,000,000.00           | 20,000,000.00           | 0.00                   |
| <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                  | 35,650.00           | 20,000,000.00           | 20,000,000.00           | 0.00                   |
| <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                  | 69,511.11           | 40,000,000.00           | 40,000,000.00           | 0.00                   |
| <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                  | 21,216.67           | 15,000,000.00           | 15,000,000.00           | 0.00                   |
| <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                  | 34,562.50           | 25,000,000.00           | 25,000,000.00           | 0.00                   |
| <b>Subtotal for GOV'T AGY - CALLABLE:</b>         |             |               |           |     |         |       | <b>205,000,000.00</b>   | <b>0.5474</b> | <b>0.5496</b>  | <b>204,985,440.00</b>   | <b>14,560.00</b>      | <b>293,629.16</b>   | <b>205,000,000.00</b>   | <b>205,000,000.00</b>   | <b>0.00</b>            |
| <b>Subtotal for GOVERNMENT AGENCY:</b>            |             |               |           |     |         |       | <b>3,553,282,000.00</b> | <b>0.7508</b> | <b>0.7629</b>  | <b>3,553,962,124.72</b> | <b>(1,883,040.32)</b> | <b>8,583,314.46</b> | <b>3,552,247,226.52</b> | <b>3,541,006,784.24</b> | <b>(11,240,442.28)</b> |
| <b>MUNICIPAL DEBT</b>                             |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <b>ORANGE COUNTY POB 2021A</b>                    |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| <b>COUNTY OF ORANGE /</b>                         |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |
| 1098792   | 1/14/21     | 04/29/2022    | 68428LEM2 | NR  | NR      | NR    | 121,200,000.00          | 0.3880        | 0.3035         | 121,200,000.00          | 0.00                  | 1,306.27            | 121,200,000.00          | 121,200,000.00          | 0.00                   |
| <b>Subtotal for ORANGE COUNTY POB 2021A:</b>      |             |               |           |     |         |       | <b>121,200,000.00</b>   | <b>0.3880</b> | <b>0.3035</b>  | <b>121,200,000.00</b>   | <b>0.00</b>           | <b>1,306.27</b>     | <b>121,200,000.00</b>   | <b>121,200,000.00</b>   | <b>0.00</b>            |
| <b>ORANGE COUNTY POB 2022</b>                     |             |               |           |     |         |       |                         |               |                |                         |                       |                     |                         |                         |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual | Interest Accrual  | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|-------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>MUNICIPAL DEBT</b>                              |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>ORANGE COUNTY POB 2022</b>                      |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>COUNTY OF ORANGE /</b>                          |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1156097  | 1/13/22     | 07/29/2022    | 68428LENO | NR  | NR      | NR    | 130,446,000.00        | 0.5500        | 0.5500         | 130,446,000.00        | 0.00            | 35,872.65         | 130,446,000.00        | 130,446,000.00        | 0.00                   |
| <b>Subtotal for ORANGE COUNTY POB 2022:</b>        |             |               |           |     |         |       | <b>130,446,000.00</b> | <b>0.5500</b> | <b>0.5500</b>  | <b>130,446,000.00</b> | <b>0.00</b>     | <b>35,872.65</b>  | <b>130,446,000.00</b> | <b>130,446,000.00</b> | <b>0.00</b>            |
| <b>ORANGE COUNTY POB 2022A</b>                     |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>COUNTY OF ORANGE /</b>                          |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1156098  | 1/13/22     | 10/31/2022    | 68428LEP5 | NR  | NR      | NR    | 130,446,000.00        | 0.5980        | 0.5981         | 130,446,000.00        | 0.00            | 39,003.35         | 130,446,000.00        | 130,446,000.00        | 0.00                   |
| <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            | 39,655.58         | 130,446,000.00        | 130,446,000.00        | 0.00                   |
| <b>COUNTY OF ORANGE /</b>                          |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1156100  | 1/13/22     | 04/28/2023    | 68428LER1 | NR  | NR      | NR    | 130,446,000.00        | 0.6780        | 0.6770         | 130,446,000.00        | 0.00            | 44,221.19         | 130,446,000.00        | 130,446,000.00        | 0.00                   |
| <b>Subtotal for ORANGE COUNTY POB 2022A:</b>       |             |               |           |     |         |       | <b>391,338,000.00</b> | <b>0.6280</b> | <b>0.6748</b>  | <b>391,338,000.00</b> | <b>0.00</b>     | <b>122,880.12</b> | <b>391,338,000.00</b> | <b>391,338,000.00</b> | <b>0.00</b>            |
| <b>Subtotal for MUNICIPAL DEBT:</b>                |             |               |           |     |         |       | <b>642,984,000.00</b> | <b>0.5669</b> | <b>0.5795</b>  | <b>642,984,000.00</b> | <b>0.00</b>     | <b>160,059.04</b> | <b>642,984,000.00</b> | <b>642,984,000.00</b> | <b>0.00</b>            |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>TREASURY BILL</b>                               |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1144181  | 10/12/21    | 02/10/2022    | 912796L72 | AA+ | Aaa     | AAA   | 30,000,000.00         |               | 0.0475         | 29,995,210.42         | 0.00            | 4,433.33          | 29,995,210.42         | 29,999,760.30         | 4,549.88               |
| <b>US TREASURY N/B / BNP PARIBAS</b>               |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1144182  | 10/12/21    | 02/10/2022    | 912796L72 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0480         | 49,991,933.33         | 0.00            | 7,466.67          | 49,991,933.33         | 49,999,600.50         | 7,667.17               |
| <b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>   |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1148547  | 11/15/21    | 02/10/2022    | 912796L72 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0460         | 49,994,441.67         | 0.00            | 4,983.33          | 49,994,441.67         | 49,999,600.50         | 5,158.83               |
| <b>US TREASURY N/B / BARCLAY CAPITAL</b>           |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1144818  | 10/15/21    | 03/10/2022    | 912796M97 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0490         | 49,990,063.89         | 0.00            | 7,418.05          | 49,990,063.89         | 49,998,350.50         | 8,286.61               |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1145195  | 10/19/21    | 03/10/2022    | 912796M97 | AA+ | Aaa     | AAA   | 30,000,000.00         |               | 0.0486         | 29,994,249.00         | 0.00            | 4,252.50          | 29,994,249.00         | 29,999,010.30         | 4,761.30               |
| <b>US TREASURY N/B / BNP PARIBAS</b>               |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1145197  | 10/19/21    | 03/31/2022    | 912796N39 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0490         | 49,988,906.94         | 0.00            | 7,145.84          | 49,988,906.94         | 49,992,010.50         | 3,103.56               |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1146092  | 10/26/21    | 03/31/2022    | 912796N39 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0500         | 49,989,166.67         | 0.00            | 6,805.55          | 49,989,166.67         | 49,992,010.50         | 2,843.83               |
| <b>US TREASURY N/B / BANK OF AMERICA</b>           |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1146093  | 10/26/21    | 03/31/2022    | 912796N39 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0510         | 49,988,950.00         | 0.00            | 6,941.67          | 49,988,950.00         | 49,992,010.50         | 3,060.50               |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1146242  | 10/27/21    | 03/31/2022    | 912796N39 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0465         | 49,989,989.58         | 0.00            | 6,264.59          | 49,989,989.58         | 49,992,010.50         | 2,020.92               |

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual | Interest Accrual  | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|-------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>TREASURY BILL</b>                               |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1146243  | 10/27/21    | 03/31/2022    | 912796N39 | AA+ | Aaa     | AAA   | 30,000,000.00         |               | 0.0465         | 29,993,993.75         | 0.00            | 3,758.75          | 29,993,993.75         | 29,995,206.30         | 1,212.55               |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1145030  | 10/18/21    | 04/07/2022    | 912796N47 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0510         | 49,987,887.50         | 0.00            | 7,508.33          | 49,987,887.50         | 49,988,427.00         | 539.50                 |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1145196  | 10/19/21    | 04/07/2022    | 912796N47 | AA+ | Aaa     | AAA   | 30,000,000.00         |               | 0.0500         | 29,992,916.67         | 0.00            | 4,375.00          | 29,992,916.67         | 29,993,056.20         | 139.53                 |
| <b>US TREASURY N/B / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1152609  | 12/15/21    | 04/07/2022    | 912796N47 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0450         | 49,992,937.50         | 0.00            | 3,000.00          | 49,992,937.50         | 49,988,427.00         | (4,510.50)             |
| <b>US TREASURY N/B / BANK OF AMERICA</b>           |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1138752  | 8/31/21     | 06/16/2022    | 912796J42 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0585         | 49,976,518.75         | 0.00            | 12,512.50         | 49,976,518.75         | 49,938,847.00         | (37,671.75)            |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1138754  | 8/31/21     | 07/14/2022    | 912796K57 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0570         | 49,974,904.17         | 0.00            | 12,191.67         | 49,974,904.17         | 49,904,048.50         | (70,855.67)            |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1138753  | 8/31/21     | 08/11/2022    | 912796L64 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0610         | 49,970,770.83         | 0.00            | 13,047.22         | 49,970,770.83         | 49,880,000.00         | (90,770.83)            |
| <b>US TREASURY N/B / BNP PARIBAS</b>               |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1138760  | 8/31/21     | 08/11/2022    | 912796L64 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.0630         | 49,969,812.50         | 0.00            | 13,475.00         | 49,969,812.50         | 49,880,000.00         | (89,812.50)            |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1152871  | 12/16/21    | 09/08/2022    | 912796M71 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.1600         | 49,940,888.89         | 0.00            | 10,444.44         | 49,940,888.89         | 49,854,861.00         | (86,027.89)            |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1152872  | 12/16/21    | 09/08/2022    | 912796M71 | AA+ | Aaa     | AAA   | 50,000,000.00         |               | 0.1650         | 49,939,041.67         | 0.00            | 10,770.83         | 49,939,041.67         | 49,854,861.00         | (84,180.67)            |
| <b>Subtotal for TREASURY BILL:</b>                 |             |               |           |     |         |       | <b>870,000,000.00</b> | <b>0.0000</b> | <b>0.0641</b>  | <b>869,662,583.73</b> | <b>0.00</b>     | <b>146,795.27</b> | <b>869,662,583.73</b> | <b>869,242,098.10</b> | <b>(420,485.63)</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         | 23,311.74       | 13,466.85         | 49,962,764.87         | 49,490,234.50         | (472,530.37)           |
| <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         | 18,923.84       | 13,466.85         | 49,968,142.59         | 49,490,234.50         | (477,908.09)           |
| <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         | 15,673.23       | 28,872.28         | 49,964,891.98         | 49,301,758.00         | (663,133.98)           |
| <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         | 44,163.65       | 23,998.62         | 49,915,257.40         | 49,253,906.50         | (661,350.90)           |
| <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         | 33,112.14       | 9,150.55          | 49,630,768.39         | 49,253,906.50         | (376,861.89)           |
| <b>US TREASURY N/B / BANK OF AMERICA</b>           |             |               |           |     |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual   | Interest Accrual  | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|-------------------|-------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| <b>TREASURY BOND</b>                               |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1146450  | 10/28/21    | 11/15/2023    | 91282CAW1 | AA+ | Aaa     | AAA   | 50,000,000.00         | 0.2500        | 0.4975         | 49,748,046.88         | 32,336.23         | 26,933.70         | 49,780,383.11         | 49,230,469.00         | (549,914.11)           |
| <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         | 32,336.21         | 26,933.70         | 49,780,383.21         | 49,230,469.00         | (549,914.21)           |
| <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         | 42,886.55         | 47,997.24         | 49,896,402.18         | 48,992,187.50         | (904,214.68)           |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1108210  | 3/30/21     | 03/15/2024    | 91282CBR1 | AA+ | Aaa     | AAA   | 50,000,000.00         | 0.2500        | 0.3350         | 49,875,000.00         | 35,615.17         | 47,997.24         | 49,910,615.17         | 48,992,187.50         | (918,427.67)           |
| <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         | 35,615.17         | 47,997.24         | 49,910,615.17         | 48,992,187.50         | (918,427.67)           |
| <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         | 11,208.66         | 47,997.24         | 49,966,286.79         | 48,992,187.50         | (974,099.29)           |
| <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         | 27,605.12         | 26,933.70         | 49,910,417.62         | 48,873,047.00         | (1,037,370.62)         |
| <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         | 20,720.42         | 26,933.70         | 49,930,876.67         | 48,873,047.00         | (1,057,829.67)         |
| <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         | 25,010.90         | 26,933.70         | 49,876,573.40         | 48,873,047.00         | (1,003,526.40)         |
| <b>Subtotal for TREASURY BOND:</b>                 |             |               |           |     |         |       | <b>700,000,000.00</b> | <b>0.2054</b> | <b>0.3313</b>  | <b>698,005,859.52</b> | <b>398,519.03</b> | <b>415,612.61</b> | <b>698,404,378.55</b> | <b>687,838,869.00</b> | <b>(10,565,509.55)</b> |
| <b>TREASURY BOND - ME</b>                          |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1111298  | 4/22/21     | 02/28/2022    | 912828ZA1 | AA+ | Aaa     | AAA   | 50,000,000.00         | 1.1250        | 0.0567         | 50,457,031.25         | (417,480.47)      | 239,295.58        | 50,039,550.78         | 50,040,039.00         | 488.22                 |
| <b>US TREASURY N/B / MORGAN STANLEY _1</b>         |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1111299  | 4/22/21     | 02/28/2022    | 912828ZA1 | AA+ | Aaa     | AAA   | 50,000,000.00         | 1.1250        | 0.0567         | 50,457,031.25         | (417,480.47)      | 239,295.58        | 50,039,550.78         | 50,040,039.00         | 488.22                 |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1111302  | 4/22/21     | 02/28/2022    | 912828ZA1 | AA+ | Aaa     | AAA   | 50,000,000.00         | 1.1250        | 0.0567         | 50,457,031.25         | (417,480.47)      | 239,295.58        | 50,039,550.78         | 50,040,039.00         | 488.22                 |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1146090  | 10/26/21    | 02/28/2022    | 912828W55 | AA+ | Aaa     | AAA   | 50,000,000.00         | 1.8750        | 0.0532         | 50,314,453.13         | (246,531.25)      | 253,798.35        | 50,067,921.88         | 50,066,406.50         | (1,515.38)             |
| <b>US TREASURY N/B / RBC</b>                       |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 1107666  | 3/25/21     | 03/31/2022    | 912828ZG8 | AA+ | Aaa     | AAA   | 50,000,000.00         | 0.3750        | 0.0674         | 50,156,250.00         | (131,822.78)      | 63,873.63         | 50,024,427.22         | 50,015,625.00         | (8,802.22)             |
| <b>US TREASURY N/B / BANK OF AMERICA</b>           |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 939579   | 1/24/18     | 04/30/2022    | 912828X47 | AA+ | Aaa     | AAA   | 50,000,000.00         | 1.8750        | 2.3812         | 48,978,515.63         | 963,751.15        | 240,849.45        | 49,942,266.78         | 50,199,219.00         | 256,952.22             |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |     |         |       |                       |               |                |                       |                   |                   |                       |                       |                        |
| 940195   | 1/29/18     | 05/31/2022    | 912828XD7 | AA+ | Aaa     | AAA   | 16,000,000.00         | 1.8750        | 2.4410         | 15,629,375.00         | 342,763.74        | 51,923.08         | 15,972,138.74         | 16,081,250.08         | 109,111.34             |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>U. S. TREASURIES</b>                           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>TREASURY BOND - ME</b>                         |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1145199   | 10/19/21    | 05/31/2022    | 912828ZR4 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0678         | 50,017,578.13 | (8,239.75)      | 10,817.31        | 50,009,338.38 | 49,968,750.00  | (40,588.38)            |
| <b>US TREASURY N/B / CITI GLOBAL MARKETS</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1146244   | 10/27/21    | 05/31/2022    | 912828ZR4 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0723         | 50,015,625.00 | (7,016.78)      | 10,817.31        | 50,008,608.22 | 49,968,750.00  | (39,858.22)            |
| <b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1146452   | 10/28/21    | 05/31/2022    | 912828ZR4 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0720         | 50,015,625.00 | (6,976.74)      | 10,817.31        | 50,008,648.26 | 49,968,750.00  | (39,898.26)            |
| <b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>    |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1150663   | 12/2/21     | 05/31/2022    | 912828ZR4 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0776         | 50,011,718.75 | (3,971.35)      | 10,473.90        | 50,007,747.40 | 49,968,750.00  | (38,997.40)            |
| <b>US TREASURY N/B / DEUTSCHE</b>                 |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1157930   | 1/27/22     | 05/31/2022    | 912828ZR4 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2627         | 49,976,562.50 | 945.06          | 858.52           | 49,977,507.56 | 49,968,750.00  | (8,757.56)             |
| <b>US TREASURY N/B / DEUTSCHE</b>                 |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1107668   | 3/25/21     | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0880         | 50,023,437.50 | (15,878.65)     | 5,524.86         | 50,007,558.85 | 49,946,289.00  | (61,269.85)            |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1107669   | 3/25/21     | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 7,000,000.00  | 0.1250 | 0.0911         | 7,003,007.81  | (2,037.76)      | 773.48           | 7,000,970.05  | 6,992,480.46   | (8,489.59)             |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1148544   | 11/15/21    | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0812         | 50,013,671.88 | (4,697.83)      | 5,524.86         | 50,008,974.05 | 49,946,289.00  | (62,685.05)            |
| <b>US TREASURY N/B / FTN FINANCIAL</b>            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1148546   | 11/15/21    | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.0750         | 50,015,625.00 | (5,368.94)      | 5,524.86         | 50,010,256.06 | 49,946,289.00  | (63,967.06)            |
| <b>US TREASURY N/B / DEUTSCHE</b>                 |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1150664   | 12/2/21     | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1115         | 50,003,906.25 | (1,134.67)      | 5,524.86         | 50,002,771.58 | 49,946,289.00  | (56,482.58)            |
| <b>US TREASURY N/B / CITI GLOBAL MARKETS</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1151217   | 12/6/21     | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1112         | 50,003,906.25 | (1,080.86)      | 5,524.86         | 50,002,825.39 | 49,946,289.00  | (56,536.39)            |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1152310   | 12/13/21    | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1464         | 49,994,140.63 | 1,472.20        | 5,524.86         | 49,995,612.83 | 49,946,289.00  | (49,323.83)            |
| <b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1152311   | 12/13/21    | 06/30/2022    | 912828ZX1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1321         | 49,998,046.88 | 490.73          | 5,524.86         | 49,998,537.61 | 49,946,289.00  | (52,248.61)            |
| <b>US TREASURY N/B / DEUTSCHE</b>                 |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1149694   | 11/23/21    | 08/31/2022    | 91282CAG6 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1352         | 49,996,093.75 | 973.09          | 12,085.64        | 49,997,066.84 | 49,888,672.00  | (108,394.84)           |
| <b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>    |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1149695   | 11/23/21    | 08/31/2022    | 91282CAG6 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1352         | 49,996,093.75 | 973.09          | 12,085.64        | 49,997,066.84 | 49,888,672.00  | (108,394.84)           |
| <b>US TREASURY N/B / BNP PARIBAS</b>              |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1150327   | 11/30/21    | 08/31/2022    | 91282CAG6 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1511         | 49,990,234.38 | 2,245.38        | 10,877.07        | 49,992,479.76 | 49,888,672.00  | (103,807.76)           |
| <b>US TREASURY N/B / MORGAN STANLEY</b>           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>TREASURY BOND - ME</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1150328  | 11/30/21    | 08/31/2022    | 91282CAG6 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1511         | 49,990,234.38 | 2,245.38        | 10,877.07        | 49,992,479.76 | 49,888,672.00  | (103,807.76)           |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1151216  | 12/6/21     | 08/31/2022    | 91282CAG6 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1944         | 49,974,609.38 | 5,400.24        | 9,841.16         | 49,980,009.62 | 49,888,672.00  | (91,337.62)            |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1150329  | 11/30/21    | 09/30/2022    | 91282CAN1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1767         | 49,978,515.63 | 4,452.35        | 10,817.31        | 49,982,967.98 | 49,861,328.00  | (121,639.98)           |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1150330  | 11/30/21    | 09/30/2022    | 91282CAN1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1767         | 49,978,515.63 | 4,452.35        | 10,817.31        | 49,982,967.98 | 49,861,328.00  | (121,639.98)           |
| <b>US TREASURY N/B / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1151078  | 12/3/21     | 09/30/2022    | 91282CAN1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2104         | 49,964,843.75 | 7,007.89        | 10,302.20        | 49,971,851.64 | 49,861,328.00  | (110,523.64)           |
| <b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1151079  | 12/3/21     | 09/30/2022    | 91282CAN1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2104         | 49,964,843.75 | 7,007.89        | 10,302.20        | 49,971,851.64 | 49,861,328.00  | (110,523.64)           |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1152107  | 12/10/21    | 09/30/2022    | 91282CAN1 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2027         | 49,968,750.00 | 5,633.50        | 9,100.28         | 49,974,383.50 | 49,861,328.00  | (113,055.50)           |
| <b>US TREASURY N/B / MORGAN STANLEY _1</b>         |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1119501  | 6/22/21     | 10/31/2022    | 91282CAR2 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1394         | 49,990,234.38 | 4,410.28        | 16,056.63        | 49,994,644.66 | 49,822,265.50  | (172,379.16)           |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1146665  | 10/29/21    | 10/31/2022    | 91282CAR2 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.1367         | 49,994,140.63 | 1,516.73        | 16,056.63        | 49,995,657.36 | 49,822,265.50  | (173,391.86)           |
| <b>US TREASURY N/B / Mizuho Securities USA Inc</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1152452  | 12/14/21    | 10/31/2022    | 91282CAR2 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2363         | 49,951,171.88 | 7,453.51        | 8,459.94         | 49,958,625.39 | 49,822,265.50  | (136,359.89)           |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1152453  | 12/14/21    | 10/31/2022    | 91282CAR2 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2363         | 49,951,171.88 | 7,453.51        | 8,459.94         | 49,958,625.39 | 49,822,265.50  | (136,359.89)           |
| <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 | 8,457.46        | 172.65           | 49,988,926.21 | 49,659,179.50  | (329,746.71)           |
| <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 | 8,457.46        | 172.65           | 49,988,926.21 | 49,659,179.50  | (329,746.71)           |
| <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 | 13,805.26       | 172.65           | 49,890,758.39 | 49,659,179.50  | (231,578.89)           |
| <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 | 13,805.26       | 172.65           | 49,890,758.39 | 49,659,179.50  | (231,578.89)           |
| <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 | 13,805.26       | 172.65           | 49,890,758.39 | 49,659,179.50  | (231,578.89)           |
| <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 | 12,793.69       | 172.65           | 49,891,699.94 | 49,659,179.50  | (232,520.44)           |

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>TREASURY BOND - ME</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <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 | 14,696.78       | 172.65           | 49,866,259.28 | 49,659,179.50  | (207,079.78)           |
| <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 | 19,811.99       | 16,401.94        | 49,918,249.49 | 49,619,140.50  | (299,108.99)           |
| <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 | 16,637.73       | 6,906.08         | 49,836,950.23 | 49,619,140.50  | (217,809.73)           |
| <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 | 16,637.73       | 6,906.08         | 49,836,950.23 | 49,619,140.50  | (217,809.73)           |
| <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 | 16,428.15       | 6,215.47         | 49,821,115.65 | 49,619,140.50  | (201,975.15)           |
| <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 | 15,368.85       | 6,042.82         | 49,827,868.85 | 49,619,140.50  | (208,728.35)           |
| <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 | 13,722.91       | 5,006.91         | 49,814,504.16 | 49,619,140.50  | (195,363.66)           |
| <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 | (579,764.99)    | 255,494.51       | 50,783,516.26 | 50,367,187.50  | (416,328.76)           |
| <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 | 22,399.39       | 9,100.28         | 49,821,227.52 | 49,565,429.50  | (255,798.02)           |
| <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 | 18,107.33       | 4,979.40         | 49,697,794.83 | 49,448,242.00  | (249,552.83)           |
| <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 | 4,322.49        | 686.81           | 49,476,978.74 | 49,448,242.00  | (28,736.74)            |
| <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 | 17,061.78       | 2,762.43         | 24,907,686.78 | 24,698,730.50  | (208,956.28)           |
| <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 | 31,431.08       | 5,524.86         | 49,820,493.58 | 49,397,461.00  | (423,032.58)           |
| <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 | 31,431.08       | 5,524.86         | 49,820,493.58 | 49,397,461.00  | (423,032.58)           |
| <b>US TREASURY N/B / BARCLAY CAPITAL</b>           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1146854  | 11/1/21     | 07/31/2023    | 91282CCN9 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.4440         | 49,722,656.25 | 40,055.93       | 172.65           | 49,762,712.18 | 49,329,101.50  | (433,610.68)           |
| <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 | 23,180.80       | 21,408.84        | 49,892,321.43 | 49,275,390.50  | (616,930.93)           |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>TREASURY BOND - ME</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1142904  | 9/30/21     | 08/31/2023    | 91282CCU3 | AA+ | Aaa     | AAA   | 50,000,000.00 | 0.1250 | 0.2599         | 49,871,093.75 | 22,834.82       | 21,408.84        | 49,893,928.57 | 49,275,390.50  | (618,538.07)           |
| <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 | (361,151.82)    | 3,453.04         | 52,123,223.18 | 51,300,781.50  | (822,441.68)           |
| <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 | (361,719.67)    | 3,453.04         | 52,126,561.58 | 51,300,781.50  | (825,780.08)           |
| <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 | (214,341.79)    | 2,417.13         | 51,574,720.71 | 50,572,265.50  | (1,002,455.21)         |
| <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 | (159,667.54)    | 192,679.56       | 51,291,504.34 | 50,208,984.50  | (1,082,519.84)         |
| <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 | 1,913.30        | 7,769.34         | 49,570,272.68 | 49,585,937.50  | 15,664.82              |
| <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 | 66,570.56       | 85,164.84        | 49,759,929.94 | 48,593,750.00  | (1,166,179.94)         |
| <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 | 62,542.75       | 85,164.84        | 49,765,667.75 | 48,593,750.00  | (1,171,917.75)         |
| <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 | 53,550.08       | 48,169.89        | 49,762,534.46 | 48,333,984.50  | (1,428,549.96)         |
| <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 | 57,924.57       | 48,169.89        | 49,727,846.45 | 48,333,984.50  | (1,393,861.95)         |
| <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 | 115,195.62      | 11,049.72        | 49,462,851.87 | 47,994,140.50  | (1,468,711.37)         |
| <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 | 124,250.50      | 11,049.72        | 49,395,734.88 | 47,994,140.50  | (1,401,594.38)         |
| <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 | 122,344.36      | 345.30           | 49,415,313.11 | 47,916,015.50  | (1,499,297.61)         |
| <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 | 115,575.88      | 345.30           | 49,412,450.88 | 47,916,015.50  | (1,496,435.38)         |
| <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 | 131,199.37      | 53,176.80        | 49,357,761.87 | 47,830,078.00  | (1,527,683.87)         |
| <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 | 131,199.37      | 53,176.80        | 49,357,761.87 | 47,830,078.00  | (1,527,683.87)         |
| <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 | 129,350.25      | 42,582.42        | 49,310,990.88 | 47,789,062.50  | (1,521,928.38)         |



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value               | Coupon        | Purchase Yield | Capital                  | Capital Accrual       | Interest Accrual     | Book Value               | Market Value *           | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|--------------------------|---------------|----------------|--------------------------|-----------------------|----------------------|--------------------------|--------------------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |                          |               |                |                          |                       |                      |                          |                          |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |                          |               |                |                          |                       |                      |                          |                          |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |                          |               |                |                          |                       |                      |                          |                          |                        |
| <b>U. S. TREASURIES</b>                           |             |               |           |     |         |       |                          |               |                |                          |                       |                      |                          |                          |                        |
| <b>TREASURY BOND - ME</b>                         |             |               |           |     |         |       |                          |               |                |                          |                       |                      |                          |                          |                        |
| <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            | 129,350.25            | 42,582.42            | 49,310,990.88            | 47,789,062.50            | (1,521,928.38)         |
| <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            | 129,658.97            | 42,582.42            | 49,309,346.47            | 47,789,062.50            | (1,520,283.97)         |
| <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            | 91,651.35             | 42,582.42            | 49,365,088.85            | 47,789,062.50            | (1,576,026.35)         |
| <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            | 138,682.73            | 32,113.26            | 49,244,151.48            | 47,712,890.50            | (1,531,260.98)         |
| <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            | 138,682.73            | 32,113.26            | 49,244,151.48            | 47,712,890.50            | (1,531,260.98)         |
| <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            | 118,071.58            | 16,574.59            | 49,325,102.83            | 47,802,734.50            | (1,522,368.33)         |
| <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            | 97,568.73             | 517.96               | 49,396,396.86            | 47,722,656.50            | (1,673,740.36)         |
| <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            | 125,354.27            | 517.96               | 49,152,698.02            | 47,722,656.50            | (1,430,041.52)         |
| <b>Subtotal for TREASURY BOND - ME:</b>           |             |               |           |     |         |       | <b>3,948,000,000.00</b>  | <b>0.3901</b> | <b>0.3925</b>  | <b>3,940,536,679.83</b>  | <b>482,693.94</b>     | <b>2,801,205.37</b>  | <b>3,941,019,373.77</b>  | <b>3,900,648,434.54</b>  | <b>(40,370,939.23)</b> |
| <b>Subtotal for U. S. TREASURIES:</b>             |             |               |           |     |         |       | <b>5,518,000,000.00</b>  | <b>0.3052</b> | <b>0.3330</b>  | <b>5,508,205,123.08</b>  | <b>881,212.97</b>     | <b>3,363,613.25</b>  | <b>5,509,086,336.05</b>  | <b>5,457,729,401.64</b>  | <b>(51,356,934.41)</b> |
| <b>Total Extended Fund :</b>                      |             |               |           |     |         |       | <b>11,145,903,932.25</b> | <b>0.4855</b> | <b>0.4462</b>  | <b>11,136,789,180.05</b> | <b>(1,001,827.35)</b> | <b>12,106,986.75</b> | <b>11,135,955,494.82</b> | <b>11,073,358,118.13</b> | <b>(62,597,376.69)</b> |
| <b>Net Asset Value (NAV):</b>                     |             |               |           |     |         |       |                          |               |                |                          |                       |                      |                          | <b>0.994379</b>          |                        |
| <b>Total Investments:</b>                         |             |               |           |     |         |       | <b>11,975,845,203.74</b> | <b>0.4507</b> | <b>0.4177</b>  | <b>11,966,691,955.02</b> | <b>(1,001,827.35)</b> | <b>12,130,693.70</b> | <b>11,965,868,580.91</b> | <b>11,903,288,421.62</b> | <b>(62,580,159.29)</b> |

**Report Parameters**

Query: Month End -Pools  
 Settlement Date: not greater than 31 Jan 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 31-Jan-2022

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P  | Moodys | Fitch | Face Value           | Coupon        | Purchase Yield | Capital             | Capital Accrual | Interest Accrual | Book Value          | Market Value *      | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|------|--------|-------|----------------------|---------------|----------------|---------------------|-----------------|------------------|---------------------|---------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b><u>283-John Wayne Airport</u></b>               |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>FUNDS</b>                                       |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>        |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
|  |             | 2/1/21        |           | AAAm | Aaa-mf | AAAmf | 6,090.68             |               | 0.0259         | 6,090.68            |                 |                  | 6,090.68            | 6,090.68            | 0.00                   |
| <b>MORGAN STANLEY GOVT 8302-JWA MMF</b>            |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
|  |             | 2/1/21        |           | AAAm | Aaa-mf | NR    | 50,689.67            |               | 0.0260         | 50,689.67           |                 |                  | 50,689.67           | 50,689.67           | 0.00                   |
| <b>GOLDMAN SACHS - JWA MMF</b>                     |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
|  |             | 2/1/21        |           | AAAm | Aaa-mf | NR    | 816,192.71           |               | 0.0261         | 816,192.71          |                 |                  | 816,192.71          | 816,192.71          | 0.00                   |
| <b>Subtotal for FUNDS:</b>                         |             |               |           |      |        |       | <b>872,973.06</b>    |               | <b>0.0261</b>  | <b>872,973.06</b>   |                 |                  | <b>872,973.06</b>   | <b>872,973.06</b>   | <b>0.00</b>            |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>DISCOUNT NOTES</b>                              |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>FHLB DISC CORP / MORGAN STANLEY</b>             |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1153836  | 12/23/21    | 2/16/22       | 313385TD8 | A-1+ | P-1    | NR    | 5,000,000.00         |               | 0.0450         | 4,999,656.25        | 0.00            | 250.00           | 4,999,906.25        | 4,999,958.35        | 52.10                  |
| <b>FHLB DISC CORP / BARCLAY CAPITAL</b>            |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1154990  | 1/4/22      | 3/7/22        | 313385TY2 | A-1+ | P-1    | NR    | 5,000,000.00         |               | 0.0500         | 4,999,569.44        | 0.00            | 194.45           | 4,999,763.89        | 5,000,000.00        | 236.11                 |
| <b>Subtotal for DISCOUNT NOTES:</b>                |             |               |           |      |        |       | <b>10,000,000.00</b> | <b>0.0000</b> | <b>0.0475</b>  | <b>9,999,225.69</b> | <b>0.00</b>     | <b>444.45</b>    | <b>9,999,670.14</b> | <b>9,999,958.35</b> | <b>288.21</b>          |
| <b>Subtotal for GOVERNMENT AGENCY:</b>             |             |               |           |      |        |       | <b>10,000,000.00</b> |               | <b>0.0475</b>  | <b>9,999,225.69</b> | <b>0.00</b>     | <b>444.45</b>    | <b>9,999,670.14</b> | <b>9,999,958.35</b> | <b>288.21</b>          |
| <b>U. S. TREASURIES</b>                            |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>CASH MANAGEMENT BILL</b>                        |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1147471  | 11/4/21     | 3/1/22        | 912796S26 | AA+  | Aaa    | AAA   | 4,000,000.00         |               | 0.0455         | 3,999,408.50        | 0.00            | 449.94           | 3,999,408.50        | 3,999,891.24        | 482.74                 |
| <b>Subtotal for CASH MANAGEMENT BILL:</b>          |             |               |           |      |        |       | <b>4,000,000.00</b>  | <b>0.0000</b> | <b>0.0455</b>  | <b>3,999,408.50</b> | <b>0.00</b>     | <b>449.94</b>    | <b>3,999,408.50</b> | <b>3,999,891.24</b> | <b>482.74</b>          |
| <b>TREASURY BILL</b>                               |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1154597  | 12/30/21    | 2/8/22        | 912796R76 | AA+  | Aaa    | AAA   | 5,000,000.00         |               | 0.0200         | 4,999,888.89        | 0.00            | 91.67            | 4,999,888.89        | 4,999,968.05        | 79.16                  |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>  |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1154598  | 12/30/21    | 2/8/22        | 912796R76 | AA+  | Aaa    | AAA   | 5,000,000.00         |               | 0.0200         | 4,999,888.89        | 0.00            | 91.67            | 4,999,888.89        | 4,999,968.05        | 79.16                  |
| <b>US TREASURY N/B / Mizuho Securities USA Inc</b> |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1152450  | 12/14/21    | 2/24/22       | 912796D30 | AA+  | Aaa    | AAA   | 5,000,000.00         |               | 0.0395         | 4,999,605.00        | 0.00            | 268.82           | 4,999,605.00        | 4,999,887.50        | 282.50                 |
| <b>US TREASURY N/B / MORGAN STANLEY</b>            |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1151908  | 12/9/21     | 3/10/22       | 912796M97 | AA+  | Aaa    | AAA   | 5,000,000.00         |               | 0.0615         | 4,999,222.71        | 0.00            | 461.25           | 4,999,222.71        | 4,999,835.05        | 612.34                 |
| <b>US TREASURY N/B / DEUTSCHE</b>                  |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1146853  | 11/1/21     | 4/28/22       | 912796P37 | AA+  | Aaa    | AAA   | 5,000,000.00         |               | 0.0575         | 4,998,578.47        | 0.00            | 734.72           | 4,998,578.47        | 4,997,809.90        | (768.57)               |
| <b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>   |             |               |           |      |        |       |                      |               |                |                     |                 |                  |                     |                     |                        |
| 1150665  | 12/2/21     | 6/2/22        | 912796Q44 | AA+  | Aaa    | AAA   | 5,000,000.00         |               | 0.0860         | 4,997,826.11        | 0.00            | 728.61           | 4,997,826.11        | 4,994,874.30        | (2,951.81)             |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P  | Moodys | Fitch | Face Value           | Coupon        | Purchase Yield | Capital              | Capital Accrual | Interest Accrual | Book Value           | Market Value *       | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|------|--------|-------|----------------------|---------------|----------------|----------------------|-----------------|------------------|----------------------|----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b><u>283-John Wayne Airport</u></b>               |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b>TREASURY BILL</b>                               |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b>US TREASURY N/B / BNY Mellon Capital Market</b> |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| 1141779  | 9/22/21     | 6/16/22       | 912796J42 | AA+  | Aaa    | AAA   | 4,500,000.00         |               | 0.0520         | 4,498,264.50         | 0.00            | 858.00           | 4,498,264.50         | 4,494,496.23         | (3,768.27)             |
| <b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| 1142437  | 9/28/21     | 8/11/22       | 912796L64 | AA+  | Aaa    | AAA   | 4,000,000.00         |               | 0.0725         | 3,997,446.39         | 0.00            | 1,015.00         | 3,997,446.39         | 3,990,400.00         | (7,046.39)             |
| <b>Subtotal for TREASURY BILL:</b>                 |             |               |           |      |        |       | <b>38,500,000.00</b> | <b>0.0000</b> | <b>0.0506</b>  | <b>38,490,720.96</b> | <b>0.00</b>     | <b>4,249.74</b>  | <b>38,490,720.96</b> | <b>38,477,239.08</b> | <b>(13,481.88)</b>     |
| <b>Subtotal for U. S. TREASURIES:</b>              |             |               |           |      |        |       | <b>42,500,000.00</b> |               | <b>0.0501</b>  | <b>42,490,129.46</b> | <b>0.00</b>     | <b>4,699.68</b>  | <b>42,490,129.46</b> | <b>42,477,130.32</b> | <b>(12,999.14)</b>     |
| <b>Total 283-John Wayne Airport :</b>              |             |               |           |      |        |       | <b>53,372,973.06</b> |               | <b>0.0492</b>  | <b>53,362,328.21</b> | <b>0.00</b>     | <b>5,144.13</b>  | <b>53,362,772.66</b> | <b>53,350,061.73</b> | <b>(12,710.93)</b>     |
| <b>Net Asset Value (NAV):</b>                      |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      | <b>0.999762</b>      |                        |
| <b><u>650-CCCD SERIES 2017E</u></b>                |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b>FUNDS</b>                                       |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
| <b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>       |             |               |           |      |        |       |                      |               |                |                      |                 |                  |                      |                      |                        |
|  | 2/1/21      |               |           | AAAm | NR     | NR    | 1,899,730.85         |               | 0.0100         | 1,899,730.85         |                 |                  | 1,899,730.85         | 1,899,730.85         | 0.00                   |
| <b>Subtotal for FUNDS:</b>                         |             |               |           |      |        |       | <b>1,899,730.85</b>  |               | <b>0.0100</b>  | <b>1,899,730.85</b>  |                 |                  | <b>1,899,730.85</b>  | <b>1,899,730.85</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           | 705.40          | 1,671.01         | 383,930.55           | 412,691.13           | 28,760.58              |
| <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           | (984.47)        | 898.44           | 226,794.51           | 241,722.00           | 14,927.49              |
| <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            | (332.29)        | 577.58           | 94,709.23            | 99,057.67            | 4,348.44               |
| <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           | 3,626.36        | 701.25           | 173,567.70           | 189,973.80           | 16,406.10              |
| <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           | (1,444.05)      | 425.96           | 140,396.16           | 144,094.55           | 3,698.39               |
| <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            | (2,671.44)      | 216.56           | 50,505.96            | 53,561.48            | 3,055.52               |
| <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         | 976.74          | 2,076.39         | 1,998,556.74         | 2,112,160.00         | 113,603.26             |
| <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            | 271.34          | 575.52           | 84,425.59            | 92,921.58            | 8,495.99               |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Jan-2022

Run Date: 07-Feb-2022 02:21:24 PM  
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\* Market values provided by Bloomberg & Northern Trust

| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moodys | Fitch | Face Value           | Coupon        | Purchase Yield | Capital              | Capital Accrual     | Interest Accrual  | Book Value           | Market Value *       | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|--------|-------|----------------------|---------------|----------------|----------------------|---------------------|-------------------|----------------------|----------------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |        |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |        |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>650-CCCD SERIES 2017E</b>                      |             |               |           |     |        |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |        |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |        |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <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         | (180,650.09)        | 19,791.67         | 1,822,028.41         | 1,953,712.50         | 131,684.09             |
| <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         | 1,162.17            | 4,635.56          | 1,997,742.17         | 2,159,880.00         | 162,137.83             |
| <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         | (179,200.74)        | 38,250.00         | 1,908,961.26         | 2,103,120.00         | 194,158.74             |
| <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         | (189,976.65)        | 5,555.56          | 2,507,143.35         | 2,806,350.00         | 299,206.65             |
| <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           | 2,322.15            | 259.25            | 248,700.60           | 279,501.68           | 30,801.08              |
| <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           | 969.73              | 1,057.42          | 144,293.26           | 160,254.99           | 15,961.73              |
| <b>FED FARM CR BK / MORGAN STANLEY</b>            |             |               |           |     |        |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| 948855  | 3/22/18     | 3/23/33       | 3133EEUG3 | AA+ | Aaa    | AAA   | 500,000.00           | 3.3500        | 3.3496         | 500,023.74           | (6.11)              | 5,955.56          | 500,017.63           | 551,085.00           | 51,067.37              |
| <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           | (8,454.52)          | 1,102.85          | 289,087.90           | 324,482.83           | 35,394.93              |
| <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         | 8,967.93            | 31,080.00         | 1,972,427.93         | 2,000,000.00         | 27,572.07              |
| <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         | (32,468.49)         | 19,332.78         | 2,115,151.51         | 2,475,780.00         | 360,628.49             |
| <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>(577,187.03)</b> | <b>134,163.36</b> | <b>16,658,440.46</b> | <b>18,160,349.18</b> | <b>1,501,908.72</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>(577,187.03)</b> | <b>134,163.36</b> | <b>16,658,440.46</b> | <b>18,160,349.18</b> | <b>1,501,908.72</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         | (71,943.32)         | 31,182.07         | 1,759,755.90         | 1,998,632.82         | 238,876.92             |
| <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>(71,943.32)</b>  | <b>31,182.07</b>  | <b>1,759,755.90</b>  | <b>1,998,632.82</b>  | <b>238,876.92</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         | 40,554.42           | 20,788.04         | 1,948,679.42         | 2,060,937.50         | 112,258.08             |
| <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>40,554.42</b>    | <b>20,788.04</b>  | <b>1,948,679.42</b>  | <b>2,060,937.50</b>  | <b>112,258.08</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>(31,388.90)</b>  | <b>51,970.11</b>  | <b>3,708,435.32</b>  | <b>4,059,570.32</b>  | <b>351,135.00</b>      |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Jan-2022

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.                                      | Settle Date | Maturity Date | CUSIP     | S&P | Moodys | Fitch | Face Value           | Coupon        | Purchase Yield | Capital              | Capital Accrual    | Interest Accrual  | Book Value           | Market Value *       | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|--------|-------|----------------------|---------------|----------------|----------------------|--------------------|-------------------|----------------------|----------------------|------------------------|
| <b>Issuer / Broker</b>                        |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>UNITED STATES DOLLAR</b>                   |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>Total 650-CCCD SERIES 2017E :</b>          |             |               |           |     |        |       | 20,715,730.85        | 4.0960        | 2.8049         | 22,875,182.56        | (608,575.93)       | 186,133.47        | 22,266,606.63        | 24,119,650.35        | 1,853,043.72           |
| <b>Net Asset Value (NAV):</b>                 |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      | <b>1.083221</b>      |                        |
| <b><u>650-Fountain Valley SD40</u></b>        |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>GOVERNMENT AGENCY</b>                      |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                 |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>FED HM LN BK BD / FTN FINANCIAL</b>        |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| 963950  | 6/25/18     | 6/9/23        | 313383QR5 | AA+ | Aaa    | NR    | 3,430,000.00         | 3.2500        | 2.8430         | 3,494,072.40         | (46,545.87)        | 16,101.94         | 3,447,526.53         | 3,532,934.30         | 85,407.77              |
| <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         | 6,801.46           | 42,900.00         | 3,505,358.86         | 3,602,172.60         | 96,813.74              |
| <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         | (17,278.01)        | 12,058.20         | 3,480,362.29         | 3,531,164.18         | 50,801.89              |
| <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         | 647.44             | 3,575.00          | 3,299,063.44         | 3,320,658.00         | 21,594.56              |
| <b>FANNIE MAE / MORGAN STANLEY _1</b>         |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| 1077257                                       | 7/29/20     | 6/17/25       | 3135G04Z3 | AA+ | Aaa    | AAA   | 3,500,000.00         | 0.5000        | 0.4363         | 3,510,760.09         | (3,317.39)         | 2,138.89          | 3,507,442.70         | 3,388,927.50         | (118,515.20)           |
| <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>(59,692.37)</b> | <b>76,774.03</b>  | <b>17,239,753.82</b> | <b>17,375,856.58</b> | <b>136,102.76</b>      |
| <b>Subtotal for GOVERNMENT AGENCY:</b>        |             |               |           |     |        |       | <b>17,205,000.00</b> | <b>2.0064</b> | <b>1.8883</b>  | <b>17,299,446.19</b> | <b>(59,692.37)</b> | <b>76,774.03</b>  | <b>17,239,753.82</b> | <b>17,375,856.58</b> | <b>136,102.76</b>      |
| <b>U. S. TREASURIES</b>                       |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>TREASURY BOND - ME</b>                     |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| <b>US TREASURY N/B / DEUTSCHE</b>             |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| 911416  | 7/27/17     | 6/30/22       | 912828XW5 | AA+ | Aaa    | AAA   | 3,500,000.00         | 1.7500        | 1.8449         | 3,484,414.06         | 14,295.05          | 5,414.36          | 3,498,709.11         | 3,519,208.98         | 20,499.87              |
| <b>US TREASURY N/B / BANK OF AMERICA</b>      |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| 937819  | 1/12/18     | 10/31/22      | 9128283C2 | AA+ | Aaa    | AAA   | 3,500,000.00         | 2.0000        | 2.3398         | 3,446,269.53         | 45,393.51          | 17,983.43         | 3,491,663.04         | 3,535,273.46         | 43,610.42              |
| <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         | 1,025.39           | 324.52            | 3,483,935.55         | 3,469,580.07         | (14,355.49)            |
| <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         | 1,531.25           | 36.26             | 3,493,875.00         | 3,340,585.96         | (153,289.05)           |
| <b>US TREASURY N/B / BARCLAYS CAPITAL</b>     |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      |                      |                        |
| 1113406                                       | 5/6/21      | 4/30/26       | 91282CBW0 | AA+ | Aaa    | AAA   | 3,500,000.00         | 0.7500        | 0.7965         | 3,492,070.31         | 1,180.74           | 6,743.78          | 3,493,251.05         | 3,381,328.13         | (111,922.93)           |
| <b>Subtotal for TREASURY BOND - ME:</b>       |             |               |           |     |        |       | <b>17,500,000.00</b> | <b>1.0000</b> | <b>1.1846</b>  | <b>17,398,007.81</b> | <b>63,425.94</b>   | <b>30,502.35</b>  | <b>17,461,433.75</b> | <b>17,245,976.58</b> | <b>(215,457.17)</b>    |
| <b>Subtotal for U. S. TREASURIES:</b>         |             |               |           |     |        |       | <b>17,500,000.00</b> | <b>1.0000</b> | <b>1.1846</b>  | <b>17,398,007.81</b> | <b>63,425.94</b>   | <b>30,502.35</b>  | <b>17,461,433.75</b> | <b>17,245,976.58</b> | <b>(215,457.17)</b>    |
| <b>Total 650-Fountain Valley SD40 :</b>       |             |               |           |     |        |       | <b>34,705,000.00</b> | <b>1.4989</b> | <b>1.5335</b>  | <b>34,697,454.00</b> | <b>3,733.57</b>    | <b>107,276.38</b> | <b>34,701,187.57</b> | <b>34,621,833.16</b> | <b>(79,354.42)</b>     |
| <b>Net Asset Value (NAV):</b>                 |             |               |           |     |        |       |                      |               |                |                      |                    |                   |                      | <b>0.997713</b>      |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Jan-2022

Run Date: 07-Feb-2022 02:21:24 PM  
 Print Date: 07-Feb-2022  
 As at date: 07-Feb-2022

Page 5 of 5

User: SNong

12195

\* 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>Total Investments:</b> |             |               |       |     |        |       | 108,793,703.91 | 1.2176 | 1.0474         | 110,934,964.77 | (604,842.36)    | 298,553.98       | 110,330,566.86 | 112,091,545.24 | 1,760,978.37           |

**Report Parameters**

Query: Month End Specific  
 Settlement Date: not greater than 31 Jan 2022  
 Entity Name: one of 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40  
 Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA  
 Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M  
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res, 483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita 87-9 Con, 529-Ladera CFD 04-1 Const, County Money Mkt Fnd, Educational Mone, Extended Fund

**COUNTY OF ORANGE**  
**CEO / PUBLIC FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**January 31, 2022**

|  | TRUSTEE    | CUSIP #   | MOODY'S | S & P | FITCH | INTEREST RATE | BOOK VALUE              | MARKET VALUE            | ACCRUED INTEREST |
|--|------------|-----------|---------|-------|-------|---------------|-------------------------|-------------------------|------------------|
| <b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b> |            |           |         |       |       |               |                         |                         |                  |
| 2014 NDAPP   | U.S. BANK  | 31846V567 | Aaa-mf  | AAAm  | AAAmf | 0.02%         | \$ 1,612,587.50         | \$ 1,612,587.50         | \$ 10.61         |
| 2014 SANTA ANA HEIGHTS   | U.S. BANK  | 31846V567 |         |       |       |               | 4,991,114.22            | 4,991,114.22            | 56.53            |
| 2014 SOCPFA SERIES A&B   | U.S. BANK  | 31846V567 |         |       |       |               | 6,663,752.88            | 6,663,752.88            | 113.22           |
| 2016-1 VILLAGE OF ESENCIA                                      | U.S. BANK  | 31846V567 |         |       |       |               | 11,699,189.05           | 11,699,189.05           | 197.22           |
| 2017-1 NEWPORT COAST   | U.S. BANK  | 31846V567 |         |       |       |               | 932,273.46              | 932,273.46              | 15.84            |
| 2017-1 VILLAGE OF ESENCIA IA2                                  | U.S. BANK  | 31846V567 |         |       |       |               | 2,325,400.38            | 2,325,400.38            | 39.55            |
| 2017-1 VILLAGE OF ESENCIA IA1                                  | U.S. BANK  | 31846V567 |         |       |       |               | 16,306,202.51           | 16,306,202.51           | 278.11           |
| 2018 SOCPFA SERIES A   | U.S. BANK  | 31846V567 |         |       |       |               | 20,612.12               | 20,612.12               | 0.34             |
| 2021A PREPAID POBs   | U.S. BANK  | 31846V567 |         |       |       |               | 0.16                    | 0.16                    | 199.78           |
| 2022A PREPAID POBs   | U.S. BANK  | 31846V567 |         |       |       |               | 12,514.65               | 12,514.65               | 0.13             |
| NEWPORT COAST - Group 4  | U.S. BANK  | 31846V567 |         |       |       |               | 445,714.58              | 445,714.58              | 7.57             |
| OBLIGATION NOTES   | U.S. BANK  | 31846V567 |         |       |       |               | 27,703.49               | 27,703.49               | 0.13             |
| <b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>                      |            |           |         |       |       |               |                         |                         |                  |
| 2016 CUF LEASE REVENUE BONDS                                   | ZIONS BANK | 60934N104 | Aaa-mf  | AAAm  | AAAmf | 0.03%         | 7.18                    | 7.18                    | -                |
| <b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>                      |            |           |         |       |       |               | <b>\$ 45,037,072.18</b> | <b>\$ 45,037,072.18</b> | <b>\$ 919.03</b> |

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

**COUNTY OF ORANGE**  
**CEO / PUBLIC FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**SUMMARY BY INVESTMENT TYPE**  
**January 31, 2022**

2/17/2022

| DESCRIPTION                               | CUSIP #   | INTEREST<br>RATE | BOOK VALUE              | MARKET VALUE            | ACCRUED<br>INTEREST |
|---|-----------|------------------|-------------------------|-------------------------|---------------------|
| <b>MONEY MARKET FUNDS</b>                 |           |                  |                         |                         |                     |
| FIRST AMERICAN GOVT OBLIGATION FUND CL Z  | 31846V567 | 0.02%            | \$ 45,037,065.00        | \$ 45,037,065.00        | \$ 919.03           |
| FED GOVT OBLI FD-IS                       | 60934N104 | 0.03%            | 7.18                    | 7.18                    | -                   |
| <b>SUB-TOTAL MONEY MARKET FUNDS</b>       |           |                  | <u>45,037,072.18</u>    | <u>45,037,072.18</u>    | <u>919.03</u>       |
| <b>TOTAL OF INVESTMENTS WITH TRUSTEES</b> |           |                  | <u>\$ 45,037,072.18</u> | <u>\$ 45,037,072.18</u> | <u>\$ 919.03</u>    |
|   |           |                  | -                       | -                       | -                   |

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



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

Prepared by: JWA Accounting  
Date: 2/8/2022

| 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)<br>Interest Rate: 0.01%<br>8AMMF0FP1 |          | \$ 9,721,573.61 | \$ 9,721,573.61 |                 |                 |                |               |
|  |          | \$ 9,721,573.61 | \$ 9,721,573.61 |                 |                 |                |               |
| <b><u>2019A AIRPORT REVENUE REFUNDING BONDS</u></b>                              |          |                 |                 |                 |                 |                |               |
| US Bank Money Market Deposit #0155 (Note 1)<br>Interest Rate: 0.01%<br>8AMMF0FP1 |          |                 |                 | \$ 1,919,188.09 | \$ 1,919,188.09 | \$ 116,183.65  | \$ 116,183.65 |
|  |          |                 |                 | \$ 1,919,188.09 | \$ 1,919,188.09 | \$ 116,183.65  | \$ 116,183.65 |
| <b><u>2019B AIRPORT REVENUE REFUNDING BONDS</u></b>                              |          |                 |                 |                 |                 |                |               |
| US Bank Money Market Deposit #0155 (Note 1)<br>Interest Rate: 0.01%<br>8AMMF0FP1 |          |                 |                 | \$ 2,018,354.11 | \$ 2,018,354.11 | \$ 133,894.58  | \$ 133,894.58 |
|  |          |                 |                 | \$ 2,018,354.11 | \$ 2,018,354.11 | \$ 133,894.58  | \$ 133,894.58 |

**WELLS FARGO BANK**

Cash - Checking Accounts N/A \$ 8,790,024.55 \$ 8,790,024.55  
(Interest rate is variable)

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

**Orange County Treasurer-Tax Collector  
Portfolio Holdings of Debt Issued by Pool Participants  
For the Month Ended January 31, 2022**

|   | <u>Purchase Date</u> | <u>Maturity</u> | <u>Yield</u> | <u>S&amp;P<br/>Rating</u> | <u>Purchase Amount</u> | <u>Account Held In</u> | <u>Current<br/>Outstanding</u> | <u>Market Value**</u> |
|---|----------------------|-----------------|--------------|---------------------------|------------------------|------------------------|--------------------------------|-----------------------|
| <b>COUNTY OF ORANGE</b>                         |                      |                 |              |                           |                        |                        |                                |                       |
| Taxable Pension Obligation Bonds, 2021 Series A | 1/14/2021            | 4/29/2022       | 0.30%        | NR                        | 121,200,000            | Extended Fund*         | 121,200,000                    | 121,200,000           |
| Taxable Pension Obligation Bonds, 2022          | 1/13/2022            | 7/29/2022       | 0.55%        | NR                        | 130,446,000            | Extended Fund*         | 130,446,000                    | 130,446,000           |
| Taxable Pension Obligation Bonds, 2022 Series A | 1/13/2022            | 10/31/2022      | 0.60%        | NR                        | 130,446,000            | Extended Fund*         | 130,446,000                    | 130,446,000           |
| Taxable Pension Obligation Bonds, 2022 Series A | 1/13/2022            | 1/31/2023       | 0.75%        | NR                        | 130,446,000            | Extended Fund*         | 130,446,000                    | 130,446,000           |
| Taxable Pension Obligation Bonds, 2022 Series A | 1/13/2022            | 4/28/2023       | 0.68%        | NR                        | 130,446,000            | Extended Fund*         | 130,446,000                    | 130,446,000           |
|   |                      |                 |              |                           | <b>\$ 642,984,000</b>  |                        | <b>\$ 642,984,000</b>          | <b>\$ 642,984,000</b> |

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 47.61%

Orange County Educational Investment Pool – 52.39%

\*\*Market values provided by Bloomberg and Northern Trust

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

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

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

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

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

Transaction Date From 01-Jan-2022 To 31-Jan-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> |                 |                           |           |               |            |            |                 |                         |                        |                    |   |                       |
| 1140202                           | US TREASURY N/B | /JP MORGAN CHASE & CO     | TBILL     |               |            |            | 0.0365 / 0.0365 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/6/2022      | 1/6/2022   | MAT        |                 | (50,000,000.00)         | (49,994,018.06)        | 0.00               | (5,981.94)                                | 50,000,000.00         |
| 1142444                           | US TREASURY N/B | /BARCLAY CAPITAL          | TBILL     |               |            |            | 0.0300 / 0.0300 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/20/2022     | 1/20/2022  | MAT        |                 | (50,000,000.00)         | (49,995,250.00)        | 0.00               | (4,750.00)                                | 50,000,000.00         |
| 1157023                           | FHLB DISC CORP  | /JEFFERIES & COMPANY      | AGDN      |               |            |            | 0.0200 / 0.0200 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/28/2022     | 1/20/2022  | PURC       |                 | 50,000,000.00           | 49,999,777.80          | 0.00               | 0.00                                      | (49,999,777.78)       |
| 1153837                           | FHLB DISC CORP  | /UBS                      | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/21/2022     | 1/21/2022  | MAT        |                 | (50,000,000.00)         | (49,998,791.67)        | 0.00               | (1,208.33)                                | 50,000,000.00         |
| 1153853                           | US TREASURY N/B | /JEFFERIES & COMPANY      | TBILL     |               |            |            | 0.0100 / 0.0100 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/25/2022     | 1/25/2022  | MAT        |                 | (50,000,000.00)         | (49,999,541.67)        | 0.00               | (458.33)                                  | 50,000,000.00         |
| 1157568                           | FHLB DISC CORP  | /BARCLAY CAPITAL          | AGDN      |               |            |            | 0.0310 / 0.0310 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 2/18/2022     | 1/25/2022  | PURC       |                 | 50,000,000.00           | 49,998,966.65          | 0.00               | 0.00                                      | (49,998,966.67)       |
| 1157929                           | FHLB DISC CORP  | /MORGAN STANLEY           | AGDN      |               |            |            | 0.0310 / 0.0310 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 2/18/2022     | 1/27/2022  | PURC       |                 | 50,000,000.00           | 49,999,052.80          | 0.00               | 0.00                                      | (49,999,052.78)       |
| 1157023                           | FHLB DISC CORP  | /JEFFERIES & COMPANY      | AGDN      |               |            |            | 0.0200 / 0.0200 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/28/2022     | 1/28/2022  | MAT        |                 | (50,000,000.00)         | (49,999,777.78)        | 0.00               | (222.22)                                  | 50,000,000.00         |
| <b>Sub Total:</b>                 |                 |                           |           |               |            |            |                 | <b>(100,000,000.00)</b> | <b>(99,989,581.93)</b> | <b>0.00</b>        | <b>(12,620.82)</b>                        | <b>100,002,202.77</b> |
| <b>Fund: Extended Fund</b>        |                 |                           |           |               |            |            |                 |                         |                        |                    |   |                       |
| 1150615                           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/3/2022      | 1/3/2022   | MAT        |                 | (50,000,000.00)         | (49,998,625.00)        | 0.00               | (1,375.00)                                | 50,000,000.00         |
| 1150616                           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/3/2022      | 1/3/2022   | MAT        |                 | (50,000,000.00)         | (49,998,625.00)        | 0.00               | (1,375.00)                                | 50,000,000.00         |
| 1151654                           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/3/2022      | 1/3/2022   | MAT        |                 | (50,000,000.00)         | (49,998,916.67)        | 0.00               | (1,083.33)                                | 50,000,000.00         |
| 1151655                           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                        |                    |   |                       |
|                                   |                 |                           |           | 1/3/2022      | 1/3/2022   | MAT        |                 | (50,000,000.00)         | (49,998,916.67)        | 0.00               | (1,083.33)                                | 50,000,000.00         |

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

Transaction Date From 01-Jan-2022 To 31-Jan-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> |                            |           |               |            |            |                 |                 |                 |                    |   |                 |
| 1154828      | US TREASURY N/B      | /MORGAN STANLEY            | TRBDME    |               |            |            | 0.1250 / 0.4714 |                 |                 |                    |   |                 |
|              |                      |                            |           | 2/28/2023     | 1/3/2022   | PURC       |                 | 50,000,000.00   | 49,800,781.25   | 21,581.49          | 0.00                                      | (49,822,362.74) |
| 1154829      | US TREASURY N/B      | /DAIWA CAPITAL MARKETS     | TRBDME    |               |            |            | 0.1250 / 0.5830 |                 |                 |                    |   |                 |
|              |                      |                            |           | 5/31/2023     | 1/3/2022   | PURC       |                 | 50,000,000.00   | 49,679,687.50   | 5,837.91           | 0.00                                      | (49,685,525.41) |
| 1137203      | US TREASURY N/B      | /DEUTSCHE                  | TBILL     |               |            |            | 0.0300 / 0.0300 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/6/2022      | 1/6/2022   | MAT        |                 | (50,000,000.00) | (49,994,125.00) | 0.00               | (5,875.00)                                | 50,000,000.00   |
| 1137592      | US TREASURY N/B      | /BNY Mellon Capital Market | TBILL     |               |            |            | 0.0350 / 0.0350 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/6/2022      | 1/6/2022   | MAT        |                 | (50,000,000.00) | (49,993,243.06) | 0.00               | (6,756.94)                                | 50,000,000.00   |
| 1137641      | FHLB DISC CORP       | /GREAT PACIFIC SECURITIES  | AGDN      |               |            |            | 0.0400 / 0.0400 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/7/2022      | 1/7/2022   | MAT        |                 | (50,000,000.00) | (49,992,388.89) | 0.00               | (7,611.11)                                | 50,000,000.00   |
| 1137642      | FHLB DISC CORP       | /GREAT PACIFIC SECURITIES  | AGDN      |               |            |            | 0.0400 / 0.0400 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/7/2022      | 1/7/2022   | MAT        |                 | (50,000,000.00) | (49,992,388.89) | 0.00               | (7,611.11)                                | 50,000,000.00   |
| 1155553      | FHLB DISC CORP       | /TD SECURITIES             | AGDN      |               |            |            | 0.3050 / 0.3057 |                 |                 |                    |   |                 |
|              |                      |                            |           | 10/7/2022     | 1/7/2022   | PURC       |                 | 50,000,000.00   | 49,884,354.15   | 0.00               | 0.00                                      | (49,884,354.17) |
| 1056506      | FED FARM CR BK       | /DEUTSCHE                  | AGNF1     |               |            |            | 1.5500 / 1.4908 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/10/2024     | 1/10/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (116,250.00)                              | 116,250.00      |
| 1075019      | FANNIE MAE           | /BARCLAYS CAPITAL          | AGNF1     |               |            |            | 0.2500 / 0.3221 |                 |                 |                    |   |                 |
|              |                      |                            |           | 7/10/2023     | 1/10/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (62,500.00)                               | 62,500.00       |
| 1075020      | FANNIE MAE           | /BARCLAYS CAPITAL          | AGNF1     |               |            |            | 0.2500 / 0.3221 |                 |                 |                    |   |                 |
|              |                      |                            |           | 7/10/2023     | 1/10/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (62,500.00)                               | 62,500.00       |
| 1137930      | FHLB DISC CORP       | /GREAT PACIFIC SECURITIES  | AGDN      |               |            |            | 0.0400 / 0.0400 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/10/2022     | 1/10/2022  | MAT        |                 | (50,000,000.00) | (49,992,333.33) | 0.00               | (7,666.67)                                | 50,000,000.00   |
| 1137931      | FHLB DISC CORP       | /GREAT PACIFIC SECURITIES  | AGDN      |               |            |            | 0.0400 / 0.0400 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/10/2022     | 1/10/2022  | MAT        |                 | (50,000,000.00) | (49,992,333.33) | 0.00               | (7,666.67)                                | 50,000,000.00   |
| 1138549      | FHLB DISC CORP       | /Mizuho Securities USA Inc | AGDN      |               |            |            | 0.0450 / 0.0450 |                 |                 |                    |   |                 |
|              |                      |                            |           | 1/10/2022     | 1/10/2022  | MAT        |                 | (50,000,000.00) | (49,991,687.50) | 0.00               | (8,312.50)                                | 50,000,000.00   |
| 1138550      | FHLB DISC CORP       | /Mizuho Securities USA Inc | AGDN      |               |            |            | 0.0450 / 0.0450 |                 |                 |                    |   |                 |

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| Deal         | Issuer               | Broker                    | Inst Type  | Maturity Date | Trans Date | Trans Type | Coupon/Yield(%) | Par Value       | Cost            | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement       |
|--------------|----------------------|---------------------------|------------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|------------------|
| <b>Fund:</b> | <b>Extended Fund</b> |                           |            |               |            |            |                 |                 |                 |                    |   |                  |
| 996192       | FANNIE MAE           | /CASTLE OAK SECURITIES    | AGNF1      | 1/10/2022     | 1/10/2022  | MAT        | 2.6250 / 2.6502 | (50,000,000.00) | (49,991,687.50) | 0.00               | (8,312.50)                                | 50,000,000.00    |
|              |                      |                           |            | 1/11/2022     | 1/11/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (288,750.00)                              | 288,750.00       |
| 1155884      | FED FARM CR BK       | /JP MORGAN CHASE & CO     | AGNF1      | 1/11/2022     | 1/11/2022  | MAT        | 1.1250 / 1.2020 | (22,000,000.00) | (21,984,160.00) | 0.00               | (15,840.00)                               | 22,000,000.00    |
| 1142891      | FHLB DISC CORP       | /GREAT PACIFIC SECURITIES | AGDN       | 1/6/2025      | 1/11/2022  | PURC       | 0.0300 / 0.0300 | 25,000,000.00   | 24,943,750.00   | 0.00               | 0.00                                      | (24,943,750.00)  |
| 1142894      | FHLB DISC CORP       | /GREAT PACIFIC SECURITIES | AGDN       | 1/13/2022     | 1/13/2022  | MAT        | 0.0300 / 0.0300 | (50,000,000.00) | (49,995,625.00) | 0.00               | (4,375.00)                                | 50,000,000.00    |
| 1145782      | US TREASURY N/B      | /MORGAN STANLEY           | TBILL      | 1/13/2022     | 1/13/2022  | MAT        | 0.0500 / 0.0500 | (50,000,000.00) | (49,995,625.00) | 0.00               | (4,375.00)                                | 50,000,000.00    |
| 1145783      | US TREASURY N/B      | /BNP PARIBAS              | TBILL      | 1/13/2022     | 1/13/2022  | MAT        | 0.0510 / 0.0510 | (50,000,000.00) | (49,994,236.11) | 0.00               | (5,763.89)                                | 50,000,000.00    |
| 1145784      | US TREASURY N/B      | /BNP PARIBAS              | TBILL      | 1/13/2022     | 1/13/2022  | MAT        | 0.0470 / 0.0470 | (50,000,000.00) | (49,994,120.83) | 0.00               | (5,879.17)                                | 50,000,000.00    |
| 1156097      | COUNTY OF ORANGE     | /                         | OCPOB2022M | 1/13/2022     | 1/13/2022  | MAT        | 0.5500 / 0.5500 | (25,000,000.00) | (24,997,290.97) | 0.00               | (2,709.03)                                | 25,000,000.00    |
|              |                      |                           |            | 7/29/2022     | 1/13/2022  | PURC       |                 | 130,446,000.00  | 130,446,000.00  | 0.00               | 0.00                                      | (130,446,000.00) |
| 1156098      | COUNTY OF ORANGE     | /                         | OCPOB2022A | 10/31/2022    | 1/13/2022  | PURC       | 0.6080 / 0.7492 | 130,446,000.00  | 130,446,000.00  | 0.00               | 0.00                                      | (130,446,000.00) |
| 1156099      | COUNTY OF ORANGE     | /                         | OCPOB2022A | 1/31/2023     | 1/13/2022  | PURC       | 0.6780 / 0.6770 | 130,446,000.00  | 130,446,000.00  | 0.00               | 0.00                                      | (130,446,000.00) |
| 1156100      | COUNTY OF ORANGE     | /                         | OCPOB2022A | 4/28/2023     | 1/13/2022  | PURC       | 2.8000 / 2.8779 | 130,446,000.00  | 130,446,000.00  | 0.00               | 0.00                                      | (130,446,000.00) |
| 968916       | FED FARM CR BK       | /FTN FINANCIAL            | AGNF1      | 7/18/2022     | 1/18/2022  | INT        | 2.8000 / 2.8727 | 0.00            | 0.00            | 0.00               | (173,600.00)                              | 173,600.00       |
| 968918       | FED FARM CR BK       | /MORGAN STANLEY_1         | AGNF1      | 7/18/2022     | 1/18/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (108,150.00)                              | 108,150.00       |

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|--------------|----------------------|----------------------------|-----------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|---------------|
| <b>Fund:</b> | <b>Extended Fund</b> |                            |           |               |            |            |                 |                 |                 |                    |   |               |
| 997717       | FED FARM CR BK       | /CASTLE OAK SECURITIES     | AGNF1     |               |            |            | 2.6000 / 2.6714 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/18/2022     | 1/18/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (182,000.00)                              | 182,000.00    |
|              |                      |                            |           | 1/18/2022     | 1/18/2022  | MAT        |                 | (14,000,000.00) | (13,971,482.00) | 0.00               | (28,518.00)                               | 14,000,000.00 |
| 999152       | FED FARM CR BK       | /BNY Mellon Capital Market | AGNF1     |               |            |            | 2.6000 / 2.5944 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/18/2022     | 1/18/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (137,800.00)                              | 137,800.00    |
|              |                      |                            |           | 1/18/2022     | 1/18/2022  | MAT        |                 | (10,600,000.00) | (10,601,590.00) | 0.00               | 1,590.00                                  | 10,600,000.00 |
| 1062782      | FED FARM CR BK       | /JP MORGAN CHASE & CO      | AGNF1     |               |            |            | 0.5300 / 0.6785 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/18/2022     | 1/18/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (111,300.00)                              | 111,300.00    |
|              |                      |                            |           | 1/18/2022     | 1/18/2022  | MAT        |                 | (42,000,000.00) | (41,886,600.00) | 0.00               | (113,400.00)                              | 42,000,000.00 |
| 1102746      | FED FARM CR BK       | /FTN FINANCIAL             | AGDN      |               |            |            | 0.0800 / 0.0801 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/19/2022     | 1/19/2022  | MAT        |                 | (20,000,000.00) | (19,985,066.67) | 0.00               | (14,933.33)                               | 20,000,000.00 |
| 1054711      | FED FARM CR BK       | /DAIWA CAPITAL MARKETS     | AGNF1     |               |            |            | 1.6000 / 1.5419 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/21/2022     | 1/21/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (400,000.00)                              | 400,000.00    |
|              |                      |                            |           | 1/21/2022     | 1/21/2022  | MAT        |                 | (50,000,000.00) | (50,056,500.00) | 0.00               | 56,500.00                                 | 50,000,000.00 |
| 1054712      | FED FARM CR BK       | /FTN FINANCIAL             | AGNF1     |               |            |            | 1.6000 / 1.5419 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/21/2022     | 1/21/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (147,600.00)                              | 147,600.00    |
|              |                      |                            |           | 1/21/2022     | 1/21/2022  | MAT        |                 | (18,450,000.00) | (18,470,848.50) | 0.00               | 20,848.50                                 | 18,450,000.00 |
| 984598       | FED FARM CR BK       | /CASTLE OAK SECURITIES     | AGNF1     |               |            |            | 3.0000 / 2.9752 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/24/2022     | 1/24/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (150,000.00)                              | 150,000.00    |
|              |                      |                            |           | 1/24/2022     | 1/24/2022  | MAT        |                 | (10,000,000.00) | (10,007,000.00) | 0.00               | 7,000.00                                  | 10,000,000.00 |
| 984604       | FED FARM CR BK       | /CASTLE OAK SECURITIES     | AGNF1     |               |            |            | 3.0000 / 2.9752 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/24/2022     | 1/24/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (750,000.00)                              | 750,000.00    |
|              |                      |                            |           | 1/24/2022     | 1/24/2022  | MAT        |                 | (50,000,000.00) | (50,035,000.00) | 0.00               | 35,000.00                                 | 50,000,000.00 |
| 985277       | FED FARM CR BK       | /CASTLE OAK SECURITIES     | AGNF1     |               |            |            | 3.0000 / 3.0224 |                 |                 |                    |   |               |
|              |                      |                            |           | 1/24/2022     | 1/24/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (150,000.00)                              | 150,000.00    |
|              |                      |                            |           | 1/24/2022     | 1/24/2022  | MAT        |                 | (10,000,000.00) | (9,993,400.00)  | 0.00               | (6,600.00)                                | 10,000,000.00 |
| 1076499      | FREDDIE MAC          | /GREAT PACIFIC SECURITIES  | AGNF1     |               |            |            | 0.1250 / 0.2380 |                 |                 |                    |   |               |
|              |                      |                            |           | 7/25/2022     | 1/25/2022  | INT        |                 | 0.00            | 0.00            | 0.00               | (6,250.00)                                | 6,250.00      |

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|--------------|----------------------|----------------------------|------------|---------------|------------|------------|-----------------|------------------|------------------|--------------------|---|-----------------|
| <b>Fund:</b> | <b>Extended Fund</b> |                            |            |               |            |            |                 |                  |                  |                    |   |                 |
| 1076500      | FREDDIE MAC          | /CITIGROUP GLOBAL MARKETS  | AGNF1      |               |            |            | 0.1250 / 0.2380 |                  |                  |                    |   |                 |
|              |                      |                            |            | 7/25/2022     | 1/25/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (4,687.50)                                | 4,687.50        |
| 1102162      | US TREASURY N/B      | /JP MORGAN CHASE & CO      | TBILL      |               |            |            | 0.0655 / 0.0655 |                  |                  |                    |   |                 |
|              |                      |                            |            | 1/27/2022     | 1/27/2022  | MAT        |                 | (50,000,000.00)  | (49,968,068.75)  | 0.00               | (31,931.25)                               | 50,000,000.00   |
| 1133939      | FED HM LN BK BD      | /JEFFERIES & COMPANY       | AGNF1      |               |            |            | 0.6400 / 0.6400 |                  |                  |                    |   |                 |
|              |                      |                            |            | 1/27/2025     | 1/27/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (24,800.00)                               | 24,800.00       |
| 1134038      | FED HM LN BK BD      | /BNY Mellon Capital Market | AGNF1      |               |            |            | 0.6400 / 0.6400 |                  |                  |                    |   |                 |
|              |                      |                            |            | 1/27/2025     | 1/27/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (18,400.00)                               | 18,400.00       |
| 1157928      | US TREASURY N/B      | /BANK OF AMERICA           | TRBDME     |               |            |            | 1.1250 / 1.4116 |                  |                  |                    |   |                 |
|              |                      |                            |            | 2/28/2025     | 1/27/2022  | PURC       |                 | 50,000,000.00    | 49,568,359.40    | 231,526.22         | 0.00                                      | (49,799,885.62) |
| 1157930      | US TREASURY N/B      | /DEUTSCHE                  | TRBDME     |               |            |            | 0.1250 / 0.2627 |                  |                  |                    |   |                 |
|              |                      |                            |            | 5/31/2022     | 1/27/2022  | PURC       |                 | 50,000,000.00    | 49,976,562.50    | 9,958.79           | 0.00                                      | (49,986,521.29) |
| 1054908      | FED FARM CR BK       | /JP MORGAN CHASE & CO      | AGNF1      |               |            |            | 1.5500 / 1.5578 |                  |                  |                    |   |                 |
|              |                      |                            |            | 1/28/2022     | 1/28/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (232,500.00)                              | 232,500.00      |
|              |                      |                            |            | 1/28/2022     | 1/28/2022  | MAT        |                 | (30,000,000.00)  | (29,995,384.50)  | 0.00               | (4,615.50)                                | 30,000,000.00   |
| 1055586      | FED FARM CR BK       | /JP MORGAN CHASE & CO      | AGNF1      |               |            |            | 1.5500 / 1.4957 |                  |                  |                    |   |                 |
|              |                      |                            |            | 1/28/2022     | 1/28/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (310,000.00)                              | 310,000.00      |
|              |                      |                            |            | 1/28/2022     | 1/28/2022  | MAT        |                 | (40,000,000.00)  | (40,040,800.00)  | 0.00               | 40,800.00                                 | 40,000,000.00   |
| 1134091      | FED HM LN BK BD      | /GREAT PACIFIC SECURITIES  | AGNF1      |               |            |            | 0.8000 / 0.8000 |                  |                  |                    |   |                 |
|              |                      |                            |            | 10/28/2025    | 1/28/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (80,000.00)                               | 80,000.00       |
| 1158162      | US TREASURY N/B      | /BANK OF AMERICA           | TRBDME     |               |            |            | 0.1250 / 0.9200 |                  |                  |                    |   |                 |
|              |                      |                            |            | 5/31/2023     | 1/28/2022  | PURC       |                 | 50,000,000.00    | 49,472,656.25    | 10,130.49          | 0.00                                      | (49,482,786.74) |
| 1098791      | COUNTY OF ORANGE     | /                          | OCPOB2021A |               |            |            | 0.4180 / 0.3520 |                  |                  |                    |   |                 |
|              |                      |                            |            | 1/31/2022     | 1/31/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (129,468.53)                              | 129,468.53      |
|              |                      |                            |            | 1/31/2022     | 1/31/2022  | MAT        |                 | (121,200,000.00) | (121,200,000.00) | 0.00               | 0.00                                      | 121,200,000.00  |
| 1098792      | COUNTY OF ORANGE     | /                          | OCPOB2021A |               |            |            | 0.3880 / 0.3035 |                  |                  |                    |   |                 |
|              |                      |                            |            | 4/29/2022     | 1/31/2022  | INT        |                 | 0.00             | 0.00             | 0.00               | (120,176.53)                              | 120,176.53      |



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| Deal         | Issuer          | Broker                     | Inst Type | Maturity Date | Trans Date | Trans Type | Coupon/Yield(%) | Par Value | Cost | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement |
|--------------|-----------------|----------------------------|-----------|---------------|------------|------------|-----------------|-----------|------|--------------------|---|------------|
| <b>Fund:</b> |                 | <b>Extended Fund</b>       |           |               |            |            |                 |           |      |                    |   |            |
| 1112317      | US TREASURY N/B | /MORGAN STANLEY_1          | TRBDME    |               |            |            | 0.1250 / 0.1473 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (31,250.00)                               | 31,250.00  |
| 1112319      | US TREASURY N/B | /BNP PARIBAS               | TRBDME    |               |            |            | 0.1250 / 0.1473 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (31,250.00)                               | 31,250.00  |
| 1113753      | US TREASURY N/B | /MORGAN STANLEY_1          | TRBDME    |               |            |            | 0.2500 / 0.5892 |           |      |                    |   |            |
|              |                 |                            |           | 7/31/2025     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (62,500.00)                               | 62,500.00  |
| 1116055      | US TREASURY N/B | /CITIGROUP GLOBAL MARKETS  | TRBDME    |               |            |            | 0.2500 / 0.5909 |           |      |                    |   |            |
|              |                 |                            |           | 7/31/2025     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (62,500.00)                               | 62,500.00  |
| 1118017      | US TREASURY N/B | /CITIGROUP GLOBAL MARKETS  | TRBDME    |               |            |            | 0.3750 / 0.6825 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2026     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (93,750.00)                               | 93,750.00  |
| 1120789      | US TREASURY N/B | /DEUTSCHE                  | TRBDME    |               |            |            | 0.3750 / 0.8080 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2026     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (93,750.00)                               | 93,750.00  |
| 1142900      | US TREASURY N/B | /BNY Mellon Capital Market | TRBDME    |               |            |            | 1.7500 / 0.4774 |           |      |                    |   |            |
|              |                 |                            |           | 7/31/2024     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (437,500.00)                              | 437,500.00 |
| 1142901      | US TREASURY N/B | /CITIGROUP GLOBAL MARKETS  | TRBDME    |               |            |            | 2.5000 / 0.3604 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2024     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (625,000.00)                              | 625,000.00 |
| 1142902      | US TREASURY N/B | /TD SECURITIES             | TRBDME    |               |            |            | 2.5000 / 0.3571 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2024     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (625,000.00)                              | 625,000.00 |
| 1146854      | US TREASURY N/B | /BARCLAY CAPITAL           | TRBDME    |               |            |            | 0.1250 / 0.4440 |           |      |                    |   |            |
|              |                 |                            |           | 7/31/2023     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (31,250.00)                               | 31,250.00  |
| 1153075      | US TREASURY N/B | /Mizuho Securities USA Inc | TRBDME    |               |            |            | 0.1250 / 0.3449 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (31,250.00)                               | 31,250.00  |
| 1153076      | US TREASURY N/B | /JEFFERIES & COMPANY       | TRBDME    |               |            |            | 0.1250 / 0.3449 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (31,250.00)                               | 31,250.00  |
| 1153077      | US TREASURY N/B | /Mizuho Securities USA Inc | TRBDME    |               |            |            | 0.1250 / 0.3449 |           |      |                    |   |            |
|              |                 |                            |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00      | 0.00 | 0.00               | (31,250.00)                               | 31,250.00  |

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

Transaction Date From 01-Jan-2022 To 31-Jan-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>             |           |               |            |            |                 |                         |                         |                    |   |                       |
| 1153209           | US TREASURY N/B | /DAIWA CAPITAL MARKETS           | TRBDME    |               |            |            | 0.1250 / 0.3430 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (31,250.00)                               | 31,250.00             |
| 1153840           | US TREASURY N/B | /MORGAN STANLEY                  | TRBDME    |               |            |            | 0.1250 / 0.3943 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/31/2023     | 1/31/2022  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (31,250.00)                               | 31,250.00             |
| 1153849           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES        | AGDN      |               |            |            | 0.0250 / 0.0250 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/31/2022     | 1/31/2022  | MAT        |                 | (50,000,000.00)         | (49,998,645.83)         | 0.00               | (1,354.17)                                | 50,000,000.00         |
| <b>Sub Total:</b> |                 |                                  |           |               |            |            |                 | <b>(516,466,000.00)</b> | <b>(517,996,563.95)</b> | <b>279,034.90</b>  | <b>(6,160,017.56)</b>                     | <b>523,877,546.59</b> |
| <b>Fund:</b>      |                 | <b>Educational Money Mkt Fnd</b> |           |               |            |            |                 |                         |                         |                    |   |                       |
| 1152606           | FHLB DISC CORP  | /TD SECURITIES                   | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/12/2022     | 1/12/2022  | MAT        |                 | (50,000,000.00)         | (49,998,833.33)         | 0.00               | (1,166.67)                                | 50,000,000.00         |
| 1152607           | FHLB DISC CORP  | /TD SECURITIES                   | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/12/2022     | 1/12/2022  | MAT        |                 | (50,000,000.00)         | (49,998,833.33)         | 0.00               | (1,166.67)                                | 50,000,000.00         |
| 1152608           | FHLB DISC CORP  | /TD SECURITIES                   | AGDN      |               |            |            | 0.0300 / 0.0300 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/12/2022     | 1/12/2022  | MAT        |                 | (50,000,000.00)         | (49,998,833.33)         | 0.00               | (1,166.67)                                | 50,000,000.00         |
| 1156084           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES        | AGDN      |               |            |            | 0.0400 / 0.0400 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 2/28/2022     | 1/12/2022  | PURC       |                 | 50,000,000.00           | 49,997,388.90           | 0.00               | 0.00                                      | (49,997,388.89)       |
| 1156085           | US TREASURY N/B | /MORGAN STANLEY                  | TBILL     |               |            |            | 0.0350 / 0.0350 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 2/10/2022     | 1/12/2022  | PURC       |                 | 50,000,000.00           | 49,998,590.30           | 0.00               | 0.00                                      | (49,998,590.28)       |
| 1154372           | FHLB DISC CORP  | /DAIWA CAPITAL MARKETS           | AGDN      |               |            |            | 0.0250 / 0.0250 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/26/2022     | 1/26/2022  | MAT        |                 | (50,000,000.00)         | (49,999,027.78)         | 0.00               | (972.22)                                  | 50,000,000.00         |
| 1153845           | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES        | AGDN      |               |            |            | 0.0250 / 0.0250 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/31/2022     | 1/31/2022  | MAT        |                 | (50,000,000.00)         | (49,998,645.83)         | 0.00               | (1,354.17)                                | 50,000,000.00         |
| <b>Sub Total:</b> |                 |                                  |           |               |            |            |                 | <b>(150,000,000.00)</b> | <b>(149,998,194.40)</b> | <b>0.00</b>        | <b>(5,826.40)</b>                         | <b>150,004,020.83</b> |
| <b>Fund:</b>      |                 | <b>283-John Wayne Airport</b>    |           |               |            |            |                 |                         |                         |                    |   |                       |
| 1147974           | US TREASURY N/B | /DEUTSCHE                        | TBILL     |               |            |            | 0.0500 / 0.0500 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 1/4/2022      | 1/4/2022   | MAT        |                 | (5,000,000.00)          | (4,999,611.11)          | 0.00               | (388.89)                                  | 5,000,000.00          |
| 1154990           | FHLB DISC CORP  | /BARCLAY CAPITAL                 | AGDN      |               |            |            | 0.0500 / 0.0500 |                         |                         |                    |   |                       |

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

Transaction Date From 01-Jan-2022 To 31-Jan-2022

| Deal                | Issuer          | Broker                          | Inst<br>Type | Maturity<br>Date | Trans<br>Date | Trans<br>Type | Coupon/<br>Yield(%) | Par Value               | Cost                    | Purchased<br>Interest | (Interest)<br>Amort / (Accret)<br>(Gain) / Loss | Settlement            |
|---------------------|-----------------|---------------------------------|--------------|------------------|---------------|---------------|---------------------|-------------------------|-------------------------|-----------------------|---|-----------------------|
| <b>Fund:</b>        |                 | <b>283-John Wayne Airport</b>   |              |                  |               |               |                     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 3/7/2022         | 1/4/2022      | PURC          |                     | 5,000,000.00            | 4,999,569.44            | 0.00                  | 0.00  | (4,999,569.44)        |
| <b>Sub Total:</b>   |                 |                                 |              |                  |               |               |                     | <b>0.00</b>             | <b>(41.67)</b>          | <b>0.00</b>           | <b>(388.89)</b>                                 | <b>430.56</b>         |
| <b>Fund:</b>        |                 | <b>650-Fountain Valley SD40</b> |              |                  |               |               |                     |                         |                         |                       |   |                       |
| 882763              | FANNIE MAE      | /TD SECURITIES                  | AGNF1        |                  |               |               | 2.0000 / 2.0592     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 1/5/2022         | 1/5/2022      | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (35,000.00)                                     | 35,000.00             |
|                     |                 |                                 |              | 1/5/2022         | 1/5/2022      | MAT           |                     | (3,500,000.00)          | (3,490,315.50)          | 0.00                  | (9,684.50)                                      | 3,500,000.00          |
| 1155200             | US TREASURY N/B | /DEUTSCHE                       | TRBDME       |                  |               |               | 0.1250 / 0.5226     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 3/31/2023        | 1/5/2022      | PURC          |                     | 3,500,000.00            | 3,482,910.16            | 1,165.87              | 0.00  | (3,484,076.03)        |
| 1053766             | FANNIE MAE      | /Mizuho Securities<br>USA Inc   | AGNF1        |                  |               |               | 1.6250 / 1.6351     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 1/7/2025         | 1/7/2022      | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (26,812.50)                                     | 26,812.50             |
| 1100898             | US TREASURY N/B | /DEUTSCHE                       | TRBDME       |                  |               |               | 0.3750 / 0.4193     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 1/31/2026        | 1/31/2022     | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (6,562.50)                                      | 6,562.50              |
| <b>Sub Total:</b>   |                 |                                 |              |                  |               |               |                     | <b>0.00</b>             | <b>(7,405.34)</b>       | <b>1,165.87</b>       | <b>(78,059.50)</b>                              | <b>84,298.97</b>      |
| <b>Fund:</b>        |                 | <b>650-CCCD SERIES 2017E</b>    |              |                  |               |               |                     |                         |                         |                       |   |                       |
| 936269              | FED FARM CR BK  | /BANK OF<br>AMERICA             | AGNF1        |                  |               |               | 2.9800 / 2.9971     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 1/3/2030         | 1/3/2022      | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (29,800.00)                                     | 29,800.00             |
| 945319              | FREDDIE MAC     | /Mizuho Securities<br>USA Inc   | AGNF1        |                  |               |               | 6.2500 / 3.2042     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 7/15/2032        | 1/15/2022     | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (62,500.00)                                     | 62,500.00             |
| 938650              | FED FARM CR BK  | /DEUTSCHE                       | AGNF1        |                  |               |               | 2.8750 / 2.8890     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 1/18/2028        | 1/18/2022     | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (28,750.00)                                     | 28,750.00             |
| 948858              | FED FARM CR BK  | /MORGAN<br>STANLEY              | AGNF1        |                  |               |               | 3.0500 / 3.3488     |                         |                         |                       |   |                       |
|                     |                 |                                 |              | 7/19/2032        | 1/19/2022     | INT           |                     | 0.00                    | 0.00                    | 0.00                  | (3,888.75)                                      | 3,888.75              |
| <b>Sub Total:</b>   |                 |                                 |              |                  |               |               |                     | <b>0.00</b>             | <b>0.00</b>             | <b>0.00</b>           | <b>(124,938.75)</b>                             | <b>124,938.75</b>     |
| <b>Grand Total:</b> |                 |                                 |              |                  |               |               |                     | <b>(766,466,000.00)</b> | <b>(767,991,787.29)</b> | <b>280,200.77</b>     | <b>(6,381,851.92)</b>                           | <b>774,093,438.47</b> |

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

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

For 01-Jan-2022 to 31-Jan-2022

| Cashflow Date                        | Transaction Description | Instrument                                      | Amount                      | Deposit Slip Code | Counterparty                       | Deal No |
|--------------------------------------|-------------------------|---|-----------------------------|-------------------|------------------------------------|---------|
| <b>AIM#51103-694</b>                 |                         | <b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>     |                             |                   |                                    |         |
| 1/11/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (30,000,000.00)             | 55876             | INVESCO STIC GOVT & AGY PORTFOLIO  | 1155875 |
| 1/25/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (20,400,000.00)             | 57566             | INVESCO STIC GOVT & AGY PORTFOLIO  | 1157565 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>(50,400,000.00)</b>      |                   |                                    |         |
| <b>GS283</b>                         |                         | <b>GOLDMAN SACHS - JWA MMF</b>                  |                             |                   |                                    |         |
| 1/4/2022                             | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 430.56                      |                   | GOLDMAN SACHS FINL SQ GOVT         | 1154993 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>430.56</b>               |                   |                                    |         |
| <b>GS694</b>                         |                         | <b>GOLDMAN SACHS - EDUCATIONAL MMF</b>          |                             |                   |                                    |         |
| 1/25/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (13,500,000.00)             |                   | GOLDMAN SACHS FINL SQ GOVT         | 1157572 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>(13,500,000.00)</b>      |                   |                                    |         |
| <b>Invesco Acct# 51105</b>           |                         | <b>OC Treasurer X FUND MMF</b>                  |                             |                   |                                    |         |
| 1/6/2022                             | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 100,000,000.00              |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1155375 |
| 1/10/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 150,241,250.00              |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1155739 |
| 1/11/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (2,655,000.00)              |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1155885 |
| 1/12/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (521,784,000.00)            |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1156086 |
| 1/24/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 71,050,000.00               |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1157430 |
| 1/28/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 21,139,713.26               |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1158163 |
| 1/31/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 173,699,645.06              |                   | INVESCO STIC GOVT & AGY PORTFOLIO  | 1158382 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>(8,308,391.68)</b>       |                   |                                    |         |
| <b>MORGAN 694</b>                    |                         | <b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b> |                             |                   |                                    |         |
| 1/20/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (36,000,000.00)             | 57020             | MORGAN STANLEY INST LIQUIDITY FUND | 1157019 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>(36,000,000.00)</b>      |                   |                                    |         |
| <b>MS 740200618</b>                  |                         | <b>OC Treasurer Extended Fund</b>               |                             |                   |                                    |         |
| 1/7/2022                             | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 50,115,645.83               | 55552             | MORGAN STANLEY INST LIQUIDITY FUND | 1155551 |
| 1/18/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 67,312,850.00               | 56609             | MORGAN STANLEY INST LIQUIDITY FUND | 1156608 |
| 1/21/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 68,997,600.00               | 57246             | MORGAN STANLEY INST LIQUIDITY FUND | 1157245 |
| 1/25/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 10,937.50                   | 57562             | MORGAN STANLEY INST LIQUIDITY FUND | 1157561 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>186,437,033.33</b>       |                   |                                    |         |
| <b>NORTHERN TRUST</b>                |                         | <b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>    |                             |                   |                                    |         |
| 1/3/2022                             | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 29,800.00                   |                   | NORTHERN TRUST COMPANY             | 1154825 |
| 1/18/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 91,250.00                   |                   | NORTHERN TRUST COMPANY             | 1156610 |
| 1/19/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | 3,888.75                    |                   | NORTHERN TRUST COMPANY             | 1156785 |
| 1/20/2022                            | ACTUAL CASHFLOW         | MONEY MARKET MUTUAL FUND                        | (1,120.20)                  |                   | NORTHERN TRUST COMPANY             | 1157024 |
| <b>Sub Total Amount Per Account:</b> |                         |   | <b>123,818.55</b>           |                   |                                    |         |
| <b>Total Amount :</b>                |                         |   | <b><u>78,352,890.76</u></b> |                   |                                    |         |



Frank Davies, CPA  
Orange County Auditor-Controller



## Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended September 30, 2021

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

Audit Number 2103  
Report Date: January 18, 2022

Internal Audit



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

**FRANK DAVIES, CPA**  
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2103

January 18, 2022

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended September 30, 2021

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended September 30, 2021. Our final report is attached for your review.

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

Frank Davies, CPA  
Auditor-Controller

Other recipients of this report:

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



# Internal Auditor's Report

Alisa Backstrom, CCMT, CPFIM, Chair  
Treasury Oversight Committee

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended September 30, 2021. The purpose of our engagement was to determine whether the pooled and non-pooled funds complied with the Treasurer's Investment Policy Statement (IPS) and compliance exceptions were reported in the Treasurer's Monthly Investment Report. The funds covered by this engagement include those of the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund and the Orange County Educational Money Market Fund (collectively referred to as Money Market Funds), and the Extended Fund.

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

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

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

The following lists the procedures performed and the results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

3. Weighted Average Maturity (WAM) Limits (IPS Section VIII.2): We confirmed that WAM did not exceed 60 days for the Money Market Funds per the IPS, and that WAM did not exceed 90 days for the JWA Investment Fund.

Results: We found no exceptions.



# Internal Auditor's Report

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

This report is intended solely for the information and use of the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector; however, this report is a matter of public record and its distribution is not limited.

Frank Davies, CPA  
Auditor-Controller  
January 18, 2022





Frank Davies, CPA  
Orange County Auditor-Controller



## Review of the Schedule of Assets Held by the County Treasury as of September 30, 2021

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

Audit Number 2106  
Report Date: January 21, 2022

Internal Audit



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

**FRANK DAVIES, CPA**  
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2106

January 21, 2022

TO: Members, Board of Supervisors  
Chairman Doug Chaffee, Fourth District  
Vice Chairman Don Wagner, Third District  
Andrew Do, First District  
Katrina Foley, Second District  
Lisa A. Bartlett, Fifth District

SUBJECT: Review of the Schedule of Assets Held by the County Treasury as of September 30, 2021

We have completed our Review of the Schedule of Assets Held by the County Treasury as of September 30, 2021. Our final report is attached for your review.

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

Frank Davies, CPA  
Auditor-Controller

Other recipients of this report:

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

## **Independent Accountant's Review Report**

The Honorable Board of Supervisors  
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of September 30, 2021, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

### ***Management's Responsibility for the Financial Schedule***

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

### ***Accountant's Responsibility***

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

### ***Accountant's Conclusion***

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

### ***Known Departure from Modified Cash-Basis of Accounting***

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

***Other Matter***

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



Frank Davies, CPA  
Auditor-Controller  
January 21, 2022

Orange County Treasury  
Schedule of Assets Held by the County Treasury  
(Dollar Amounts in Thousands)  
As of September 30, 2021

|                                   | Pooled        | Assets<br>Non-Pooled | Total         |
|-----------------------------------|---------------|----------------------|---------------|
| Cash                              |               |                      |               |
| Cash on Hand                      | \$ 36         | \$ -                 | \$ 36         |
| Cash on Deposit                   | 360,772       | 26,016               | 386,788       |
| Total Cash                        | 360,808       | 26,016               | 386,824       |
| Investments, stated at fair value | 10,162,775    | 113,133              | 10,275,908    |
| Total Assets                      | \$ 10,523,583 | \$ 139,149           | \$ 10,662,732 |

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**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**

Gary Capata  
Alisa Backstrom  
Frank Davies  
Frank Kim  
Al Mijares  
Laura Parisi  
Richard Rohm

**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  
Transportation Corridor Agencies

**State of California**

CDIAC  
Superior Court

**Orange County School Districts**

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

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

**Orange County Community College Districts (CCD)**

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

**Orange County Regional Occupational Programs (ROP)**

Capistrano-Laguna Beach ROP  
Coastline ROP  
North Orange County ROP

**Voluntary Pool Participants (date approved)**

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