

Treasurer's Monthly
INVESTMENT
March 2024
REPORT

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



COUNTY OF ORANGE

TREASURER’S INVESTMENT REPORT

For March 31, 2024

Table of Contents

| | | |
|--------------|---|-----------|
| I. | Memo to Board of Supervisors-Executive Summary | 3 |
| II. | Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants | 5 |
| III. | Investment Objectives | 11 |
| | - <i>Safety - Investment Type/Credit Quality</i> | |
| | - <i>Liquidity - Maturities Distribution</i> | |
| | - <i>Yield - Interest Rate Yield</i> | |
| IV. | Cash Availability Projection per California Government Code Section 53646(b)(3) | 16 |
| V. | Statement of Accountability | 17 |
| VI. | Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary | 18 |
| | - <i>OCTP Investment Policy (IPS) Compliance Summary</i> | |
| | - <i>IPS Compliance Summary for Specific Investment Accounts</i> | |
| | - <i>Compliance Summary for the CCCD Bond Proceeds Account</i> | |
| | - <i>Investment Policy (IPS) and Treasury Oversight Committee (TOC) Compliance Summary</i> | |
| | - <i>Noncompliance Detail</i> | |
| VII. | Portfolio Investment Inventory with Market Values | 23 |
| | - <i>OCTP</i> | |
| | - <i>Non-pooled Investments</i> | |
| | - <i>Investments with Trustees - CEO/Public Finance</i> | |
| | - <i>Temporary Transfers to School Districts</i> | |
| VIII. | Detailed Transaction Reports | 51 |
| | - <i>Transaction Report by Fund for all Funds</i> | |
| | - <i>Money Market Mutual Fund and LAIF Transactions</i> | |
| IX. | Distribution List | 59 |




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



INTERDEPARTMENTAL COMMUNICATION

Date: April 16, 2024

To: Chairman Don P. Wagner
Vice Chairman Doug Chaffee
Supervisor Andrew Do
Supervisor Katrina Foley
Supervisor Vicente Sarmiento

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

Subject: Treasurer's Investment Report for the Month Ended March 31, 2024

The Treasurer's Investment Report for the month ended March 31, 2024, is attached, is online at octreasurer.com/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS) approved by the Board of Supervisors on December 19, 2023. This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), Specific Investment Accounts and a Bond Proceeds Account that by law, are called the County Treasury.

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors. 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 includes OCIF statistics such as cost, book value, market value, daily and monthly yields, the weighted average maturity and the net asset value. The report also contains pooled fund information on balances, balance trends and top participants for the two reporting entities, the Orange County Investment Pool (OCIP) that includes the County's and the Voluntary Participants' funds and the Orange County Educational Investment Pool (OCEIP) that includes all funds of the Educational Districts.

All investments in OCTP, the Specific Investments and Bond Proceeds Account are marked to market daily to calculate their daily fair value. The current market values for Specific Investment Accounts (Pension Prepayment-CEO and Fountain Valley School District) and Bond Proceeds Account (CCCD Series 2017E Bonds) continue to be below book values. Each of these has sufficient liquidity to meet their projected cash flow needs. The maximum maturity of the OCTP is five years, with duration not to exceed 1.5 years. The duration is currently at 0.94 year. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. On November 1, 2023, Fitch Ratings assigned the OCTP their highest credit rating of AA Af for credit risk and a rating of S1, indicating a very low sensitivity to market risk.

ECONOMIC UPDATE

The U.S. economy continues to experience employment gains yet, inflation remains above the Federal Open Market Committee's (FOMC) target of 2%. Job gains were 303,000 in March after increasing 207,000 (revised) in February, while February's headline inflation increased to 3.2% year over year, higher than

January's 3.1%. The FOMC held interest rates at a range of 5.25-5.50% on March 20, 2024. Neither the financial market nor the FOMC are pricing a change at the next FOMC meeting on May 1, 2024. Other recent U.S. economic releases include:

- Gross Domestic Product (revised) rose 3.4% (survey: +3.2%) in the fourth quarter compared to the third quarter's rise of 4.9% (revised).
- The Unemployment Rate decreased to 3.8% (survey: 3.8%) in March from 3.9% in February.
- The Empire State Manufacturing Index decreased to -20.9 (survey: -7.0) from the prior month's -2.4 while the Philadelphia Fed Index decreased to 3.2 (survey: -2.5) from 5.2 in March. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury par yield curve remained inverted in March. The 90-day Treasury Bill rate increased to 5.46% from 5.45%. The 2-year Treasury Note rate decreased to 4.59% from 4.64% while the 10-year Treasury Bond rate decreased to 4.20% from 4.25%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for fiscal year 2023-2024 are 4.21% and 4.16%. The daily gross yield for OCTP as of March 31, 2024, is 4.37%. The forecasts for the OCTP gross and net yields for the fiscal year 2023/2024 are expected to be slightly higher than the existing forecast of 4.05% and 4.00%, respectively. The investment administration fee for fiscal year 2023/2024 is estimated to be lower than the 5.0 basis points, primarily due to higher average balances than originally estimated and higher cost savings expected for the remainder of the fiscal year. The monthly investment administrative fee charged for March 2024 was 2.0 basis points.

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 January 2024, February 2024 and March 2024 interest apportionments are expected to be paid in April 2024, May 2024 and June 2024 respectively.

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 March 2024.

COMPLIANCE SUMMARY

The investments in OCIF had no compliance exceptions in the month of March 2024.

CREDIT UPDATE

During March, there were no credit rating changes and no changes to the Treasurer's Approved Issuer List. Credit analysis occurs for all issuers owned on a daily, monthly, quarterly and annual basis.

I certify that this report includes the OCTP, the Specific Investment Accounts and the Bond Proceeds Account as of March 31, 2024, and is in conformity with all State laws, the IPS and bond documents. The OCTP herein shown provides adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR
ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURER'S POOL (OCTP), SPECIFIC INVESTMENT AND BOND PROCEEDS ACCOUNTS ⁽¹⁾
FOR THE MONTH AND QUARTER ENDED: MARCH 31, 2024

OCTP INVESTMENT STATISTICS⁽²⁾

| DESCRIPTION | CURRENT BALANCES | Duration | Daily Yield as of 03/31/2024 | MONTHLY Gross Yield | QUARTERLY Gross Yield | Current NAV |
|---------------------------------------|--------------------------------|----------------|------------------------------|---------------------|-----------------------|-------------|
| Orange County Treasurer's Pool (OCTP) | MARKET Value ⁽³⁾ \$ | 15,253,194,723 | 0.94 | 4.369% | 4.320% | 4.488% |
| | COST (Capital) \$ | 15,165,079,232 | | | | |
| | MONTHLY AVG Balance \$ | 14,963,608,044 | | | | |
| | QUARTERLY AVG Balance \$ | 15,268,451,500 | | | | |
| | BOOK Value \$ | 15,205,518,068 | | | | |

SPECIFIC INVESTMENT ACCOUNTS STATISTICS⁽²⁾

| DESCRIPTION | CURRENT BALANCE | Fund | MONTHLY Gross Yield | QUARTERLY Gross Yield | Market Value | Book Value | Current NAV | |
|--|--------------------------------|-------------|---------------------|-----------------------|--------------|----------------|-------------|--------|
| Pension Prepayment-CEO (PP-CEO) | MARKET Value ⁽³⁾ \$ | 556,863,065 | PP-CEO | 4.597% | 4.652% | \$ 523,834,717 | 524,558,040 | 0.9986 |
| Fountain Valley School District Fund 40 (FVSD) | COST (Capital) \$ | 532,583,784 | FVSD | 2.624% | 2.614% | 33,028,348 | 33,868,706 | 0.9752 |
| | MONTHLY AVG Balance \$ | 532,583,784 | | | | | | |
| | QUARTERLY AVG Balance \$ | 532,613,793 | | | | | | |
| | BOOK Value \$ | 558,426,746 | | | | | | |

BOND PROCEEDS ACCOUNT STATISTICS⁽²⁾

| DESCRIPTION | CURRENT BALANCE | Fund | MONTHLY Gross Yield | QUARTERLY Gross Yield | Market Value | Book Value | Current NAV | |
|--------------------------------|--------------------------------|------------|---------------------|-----------------------|--------------|---------------|-------------|--------|
| CCCD Series 2017E Bonds (CCCD) | MARKET Value ⁽³⁾ \$ | 22,673,803 | CCCD | 3.269% | 3.348% | \$ 22,673,803 | 23,834,887 | 0.9513 |
| | COST (Capital) \$ | 24,773,009 | | | | | | |
| | MONTHLY AVG Balance \$ | 24,704,731 | | | | | | |
| | QUARTERLY AVG Balance \$ | 24,618,003 | | | | | | |
| | BOOK Value \$ | 23,834,887 | | | | | | |

OCIF TOTALS

| INVESTMENTS & CASH | | YEAR-TO-DATE EARNINGS | |
|--|--------------------------|---|-----------------------|
| OCTP | \$ 15,165,079,232 | OCTP | \$ 466,195,954 |
| | | OCIP | 200,878,174 |
| | | OCEIP | 265,317,780 |
| Specific Investment Accounts | 532,583,784 | Specific Investment Accounts | 17,919,191 |
| Bond Proceeds Account | 24,773,009 | Bond Proceeds Account | 599,760 |
| Cash | 86,830,056 | | |
| Total Assets in the County Treasury | \$ 15,809,266,081 | Total OCIF Year-To-Date Earnings | \$ 484,714,905 |

KEY POOL STATISTICS

| INTEREST RATE YIELD | | WEIGHTED AVERAGE MATURITY (WAM) | |
|-----------------------------------|--------|---------------------------------|-----|
| OCTP - YTD NET YIELD | 4.161% | OCTP | 361 |
| 90-DAY T-BILL YIELD - YTD AVERAGE | 5.408% | LGIP (Standard & Poors) | 40 |

(1) Reported in compliance with the 2024 IPS Section XII that requires at least quarterly reporting per Government Code Section (GCS) 53641 and 27134, and GCS 53607 which requires monthly investment transactions as reported in the pages following.
(2) Due to the longer term nature of PP-CEO, FVSD, and CCCD, they continue to stay below book values. The PP-CEO, FVSD, and CCCD have sufficient liquidity to meet projected cash flow needs.
(3) Market values provided by Northern Trust.

ORANGE COUNTY TREASURER-TAX COLLECTOR
SUMMARY OF INVESTMENT DATA
INVESTMENT TRENDS

| | MARCH 2024 | FEBRUARY 2024 | INCREASE (DECREASE) | NET CHANGE % | MARCH 2023 | INCREASE (DECREASE) | NET CHANGE % |
|---|------------------|------------------|------------------------|-----------------|-----------------|------------------------|--------------|
| <u>Orange County Investment Pool (OCIP)</u> | | | | | | | |
| End Of Month Market Value ¹ | \$ 6,836,732,691 | \$ 6,789,751,281 | \$ 46,981,410 | 0.69% | \$6,429,770,777 | \$ 406,961,914 | 6.33% |
| End Of Month Book Value ¹ | \$ 6,815,363,230 | \$ 6,784,783,253 | \$ 30,579,977 | 0.45% | \$6,499,594,982 | \$ 315,768,248 | 4.86% |
| Monthly Average Balance | \$ 6,545,169,419 | \$ 6,578,000,490 | \$ (32,831,071) | -0.50% | \$6,176,679,359 | \$ 368,490,060 | 5.97% |
| Year-To-Date Average Balance | \$ 6,300,047,434 | \$ 6,269,407,185 | \$ 30,640,249 | 0.49% | \$6,072,566,798 | \$ 227,480,636 | 3.75% |
| Monthly Accrued Earnings ³ | \$ 24,187,833 | \$ 23,752,669 | \$ 435,164 | 1.83% | \$17,327,338 | \$ 6,860,495 | 39.59% |
| <u>Orange County Educational Investment Pool (OCEIP)</u> | | | | | | | |
| End Of Month Market Value ¹ | \$ 8,416,462,032 | \$ 8,558,858,044 | \$ (142,396,012) | -1.66% | \$7,736,339,489 | \$ 680,122,543 | 8.79% |
| End Of Month Book Value ¹ | \$ 8,390,154,838 | \$ 8,552,595,570 | \$ (162,440,732) | -1.90% | \$7,820,846,376 | \$ 569,308,462 | 7.28% |
| Monthly Average Balance | \$ 8,418,438,625 | \$ 8,661,483,978 | \$ (243,045,353) | -2.81% | \$7,727,459,084 | \$ 690,979,541 | 8.94% |
| Year-To-Date Average Balance ² | \$ 8,279,328,244 | \$ 8,261,939,446 | \$ 17,388,798 | 0.21% | \$6,975,465,901 | \$ 1,303,862,343 | 18.69% |
| Monthly Accrued Earnings ³ | \$ 31,341,496 | \$ 31,507,806 | \$ (166,310) | -0.53% | \$21,713,979 | \$ 9,627,517 | 44.34% |
| <u>Orange County Treasurer's Pool (OCTP)</u> | | | | | | | |
| Monthly Net Yield ³ | 4.300% | 4.498% | -0.198% | -4.40% | 3.253% | 1.047% | 32.19% |
| Year-To-Date Net Yield ³ | 4.161% | 4.143% | 0.018% | 0.43% | 2.185% | 1.976% | 90.43% |
| Annual Estimated Gross Yield ⁴ | 4.050% | 4.050% | 0.000% | 0.00% | 2.615% | 1.435% | 54.88% |
| Weighted Average Maturity (WAM) ⁵ | 361 | 358 | 3 | 0.75% | 199 | 162 | 81.24% |

¹ Market values provided by Bloomberg and Northern Trust.

² The OCEIP Year-To-Date Average Balance is higher than the prior year primarily due to an increase in property assessed values of 6.41% in FY 23-24.

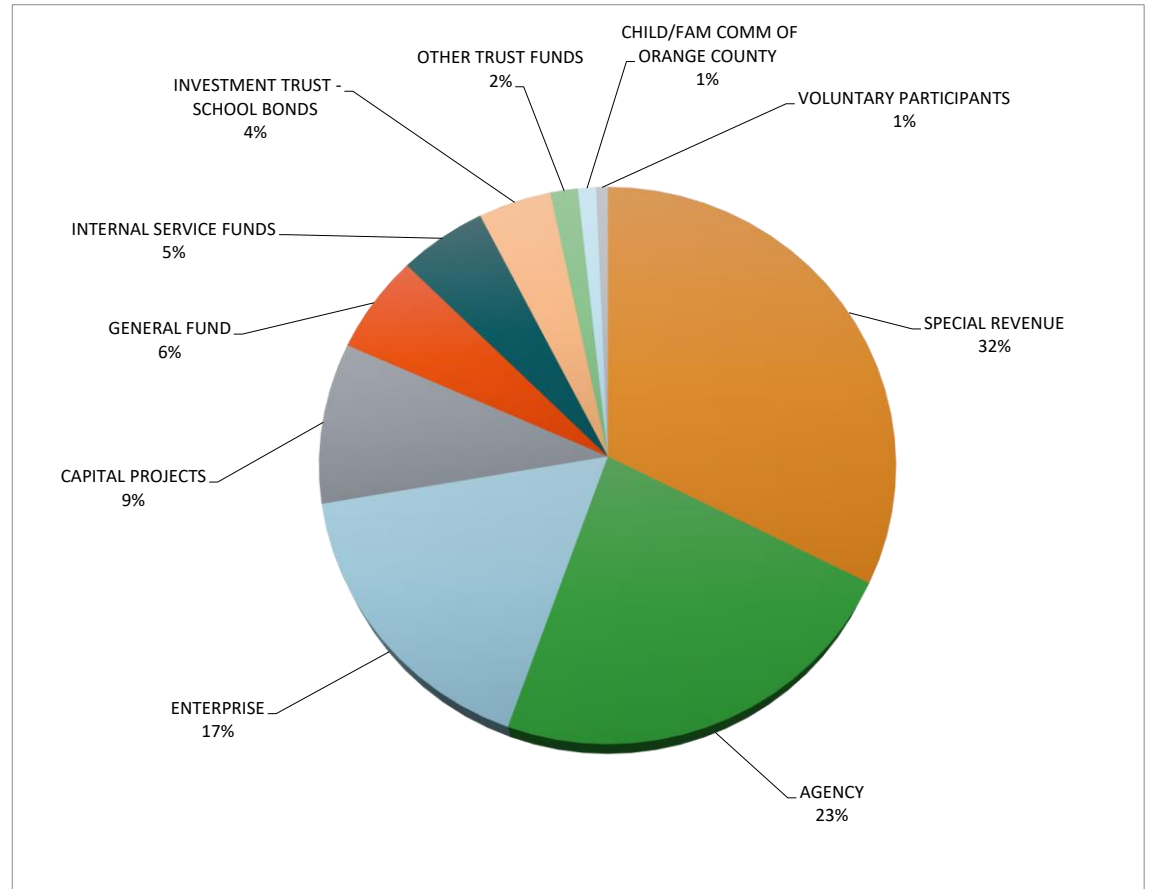
³ The OCIP and OCEIP Monthly Accrued Earnings, OCTP Monthly Net Yield and Year-To-Date Net Yield are higher than prior year due to the FOMC target rate range of 5.25% -5.50%, and reinvestment yields that are higher than the current portfolio yield and the maturing securities, respectively.

⁴ The OCTP Annual Estimated Gross Yield is higher than the prior year due to continued higher yields from short-term rate increases. The OCTP Annual Estimated Gross Yield for March 2023 is reported at the actual annual gross yields for FY 22-23.

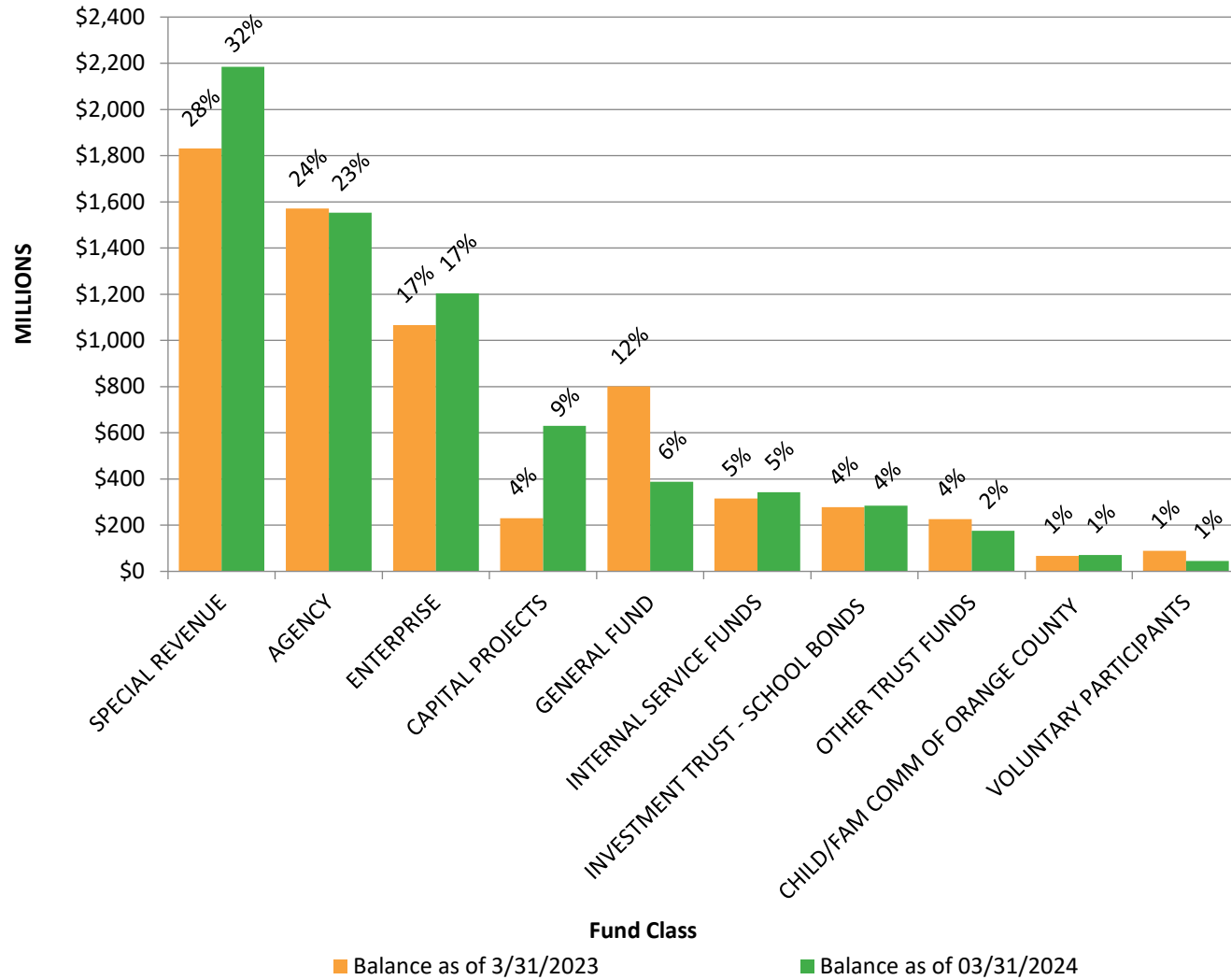
⁵ The OCTP WAM is higher than the prior year due to longer term purchases. The financial market is not pricing a change in rates at the next FOMC meeting on May 1, 2024.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF MARCH 31, 2024**

| FUNDS | BALANCE |
|--|-------------------------|
| ■ SPECIAL REVENUE | \$ 2,183,905,407 |
| ■ AGENCY | 1,553,192,154 |
| ■ ENTERPRISE | 1,203,770,599 |
| ■ CAPITAL PROJECTS | 629,409,079 |
| ■ GENERAL FUND | 387,876,557 |
| ■ INTERNAL SERVICE FUNDS | 343,153,018 |
| ■ INVESTMENT TRUST - SCHOOL BONDS | 284,095,913 |
| ■ OTHER TRUST FUNDS | 176,103,643 |
| ■ CHILD/FAM COMM OF ORANGE COUNTY | 70,410,785 |
| ■ VOLUNTARY PARTICIPANTS | 45,551,241 |
| TOTAL | \$ 6,877,468,396 |

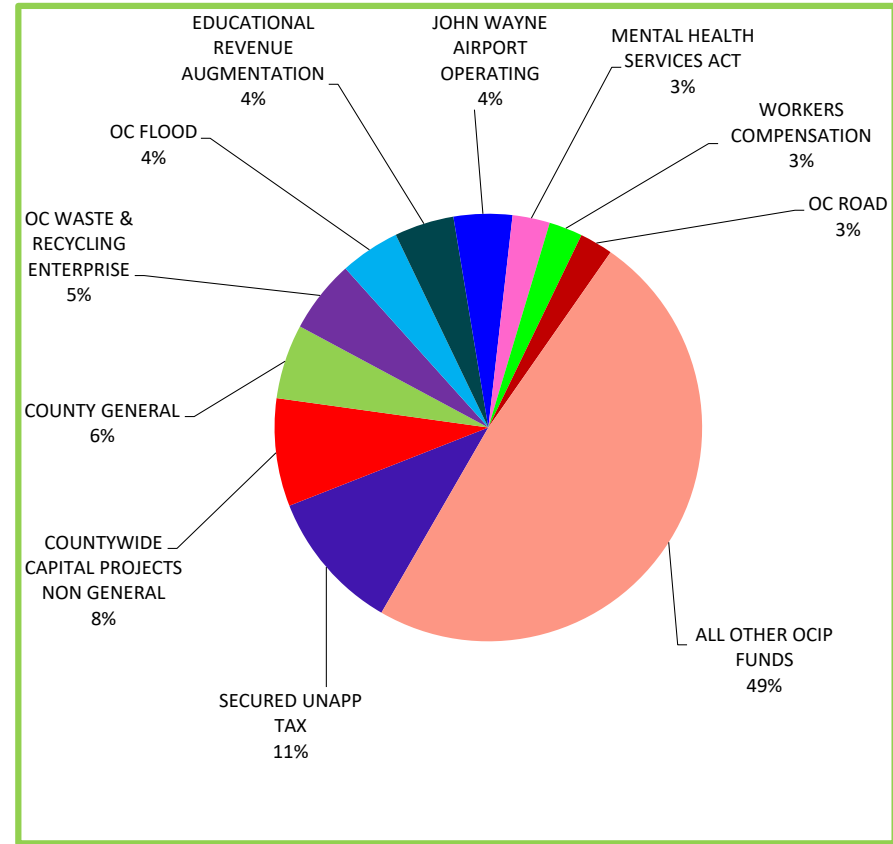


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF MARCH 31, 2024



**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MARCH 31, 2024**

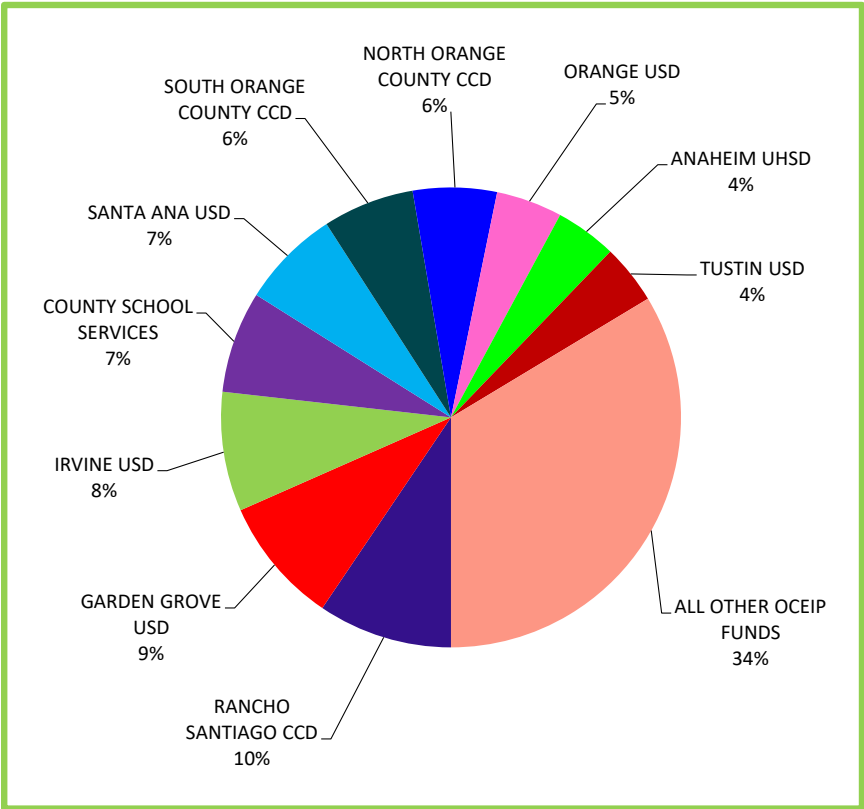
| FUND # | FUND NAME | BALANCE |
|--------------|---|-------------------------|
| 673 | SECURED UNAPP TAX | \$ 736,217,810 |
| 15D | COUNTYWIDE CAPITAL PROJECTS NON GENERAL | 561,244,055 |
| 100 | COUNTY GENERAL | 387,859,426 |
| 299 | OC WASTE & RECYCLING ENTERPRISE | 379,338,369 |
| 400 | OC FLOOD | 311,018,364 |
| 664 | EDUCATIONAL REVENUE AUGMENTATION | 309,875,552 |
| 280 | JOHN WAYNE AIRPORT OPERATING | 304,804,581 |
| 13Y | MENTAL HEALTH SERVICES ACT | 194,337,403 |
| 293 | WORKERS COMPENSATION | 174,267,712 |
| 115 | OC ROAD | 173,479,755 |
| | ALL OTHER OCIP FUNDS | 3,345,025,369 |
| TOTAL | | \$ 6,877,468,396 |



**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MARCH 31, 2024**

| DISTRICT # | SCHOOL DISTRICT | BALANCE ⁽¹⁾ |
|--------------|-------------------------|-------------------------|
| 92 | RANCHO SANTIAGO CCD | \$ 791,310,602 |
| 72 | GARDEN GROVE USD | 748,662,752 (1) |
| 75 | IRVINE USD | 703,012,480 (1) |
| 94 | COUNTY SCHOOL SERVICES | 599,025,015 |
| 84 | SANTA ANA USD | 582,759,861 (1) |
| 96 | SOUTH ORANGE COUNTY CCD | 538,547,789 |
| 88 | NORTH ORANGE COUNTY CCD | 493,695,491 (1) |
| 80 | ORANGE USD | 389,293,357 (1) |
| 64 | ANAHEIM UHSD | 361,219,133 (1) |
| 87 | TUSTIN USD | 350,503,831 (1) |
| | ALL OTHER OCEIP FUNDS | 2,816,410,581 (1) |
| TOTAL | | \$ 8,374,440,892 |

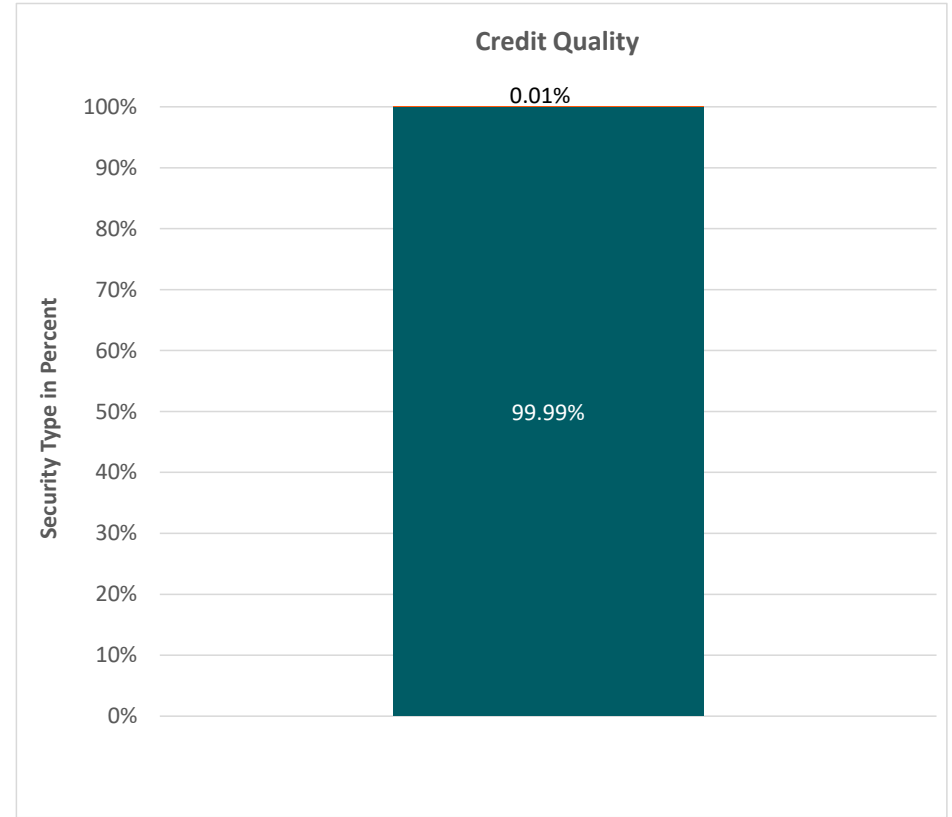
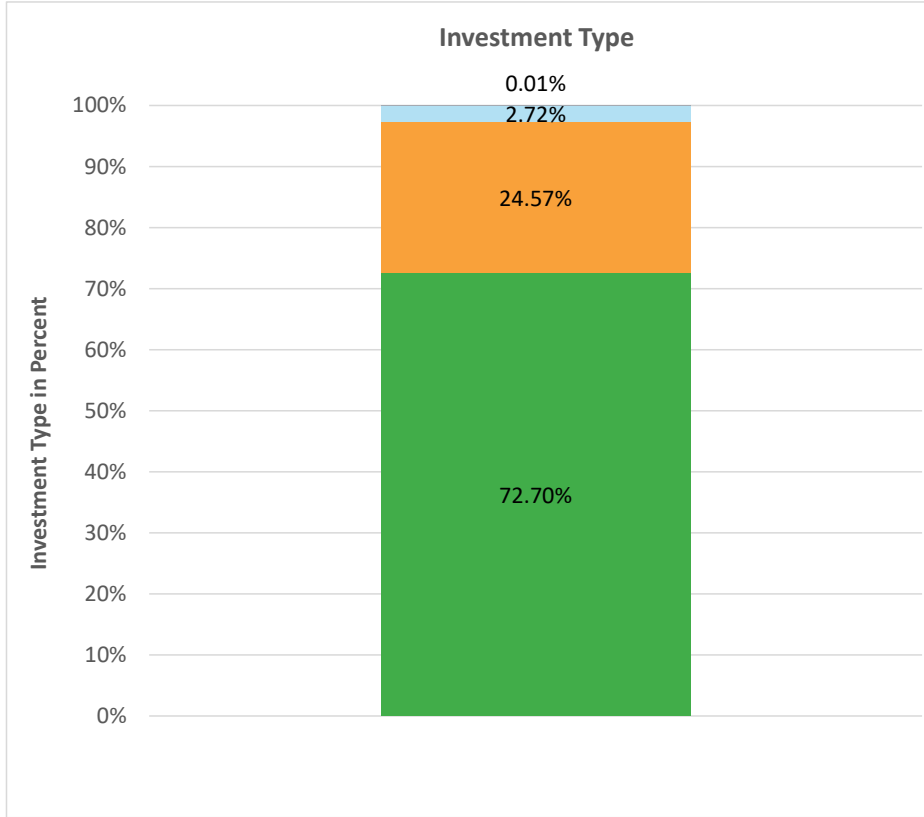
(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR

OCTP INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE PERCENT

March 31, 2024



| | In Thousands | % |
|------------------------------|----------------------|----------------|
| U. S. GOVERNMENT AGENCIES | \$ 11,088,586 | 72.70% |
| U. S. TREASURIES | 3,747,887 | 24.57% |
| MONEY MARKET MUTUAL FUNDS | 415,360 | 2.72% |
| LOCAL AGENCY INVESTMENT FUND | 1,362 | 0.01% |
| | <u>\$ 15,253,195</u> | <u>100.00%</u> |

| | In Thousands | % |
|---------------|----------------------|----------------|
| US GOVERNMENT | \$ 15,251,833 | 99.99% |
| NR | 1,362 | 0.01% |
| | <u>\$ 15,253,195</u> | <u>100.00%</u> |

**ORANGE COUNTY TREASURER-TAX COLLECTOR
APPROVED ISSUER LIST - COUNTY TREASURY**

March 31, 2024

| <u>DEBT SECURITIES</u> | | | | | | |
|--|--------------------|---------|-------|--------------------|---------|-------|
| ISSUER (Rating Action Date) | <u>S/T Ratings</u> | | | <u>L/T Ratings</u> | | |
| | S&P | Moody's | Fitch | S&P | Moody's | Fitch |
| U.S. TREASURY SECURITIES* | | | | | | |
| U.S. GOVERNMENT | A-1+ | P-1 | F1+ | AA+ | Aaa | AA+ |
| U.S. GOVERNMENT AGENCY SECURITIES** | | | | | | |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | A-1+ | P-1 | F1+ | AA+ | Aaa | AA+ |
| FEDERAL HOME LOAN MORTGAGE CORPORATION | A-1+ | P-1 | F1+ | AA+ | Aaa | AA+ |
| FEDERAL HOME LOAN BANKS | A-1+ | P-1 | NR | AA+ | Aaa | NR |
| FEDERAL FARM CREDIT BANKS | A-1+ | P-1 | F1+ | AA+ | Aaa | AA+ |
| MEDIUM-TERM NOTES | | | | | | |
| APPLE INC | A-1+ | P-1 | NR | AA+ | Aaa | NR |
| MICROSOFT CORPORATION | A-1+ | P-1 | WD | AAA | Aaa | WD |
| ISSUERS ON HOLD | | | | | | |
| JOHNSON & JOHNSON | A-1+ | P-1 | WD | AAA | Aaa | WD |
| WALMART INC | A-1+ | P-1 | F1+ | AA | Aa2 | AA |

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

| <u>MONEY MARKET MUTUAL FUNDS***</u> | | | | |
|--|--------|------|---------|-------|
| NAME OF FUND | Ticker | S&P | Moody's | Fitch |
| INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST | AGPXX | AAAm | Aaa-mf | 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 downgraded the US Government L/T issuer credit rating to AA+ from AAA on August 1, 2023, and Moody's changed the credit outlook for US Government to negative from stable on November 10, 2023.

** Fitch downgraded the US Government Agencies L/T issuer credit rating to AA+ from AAA on August 2, 2023, and Moody's changed the credit outlook for US Government Agencies to negative from stable on November 14, 2023.

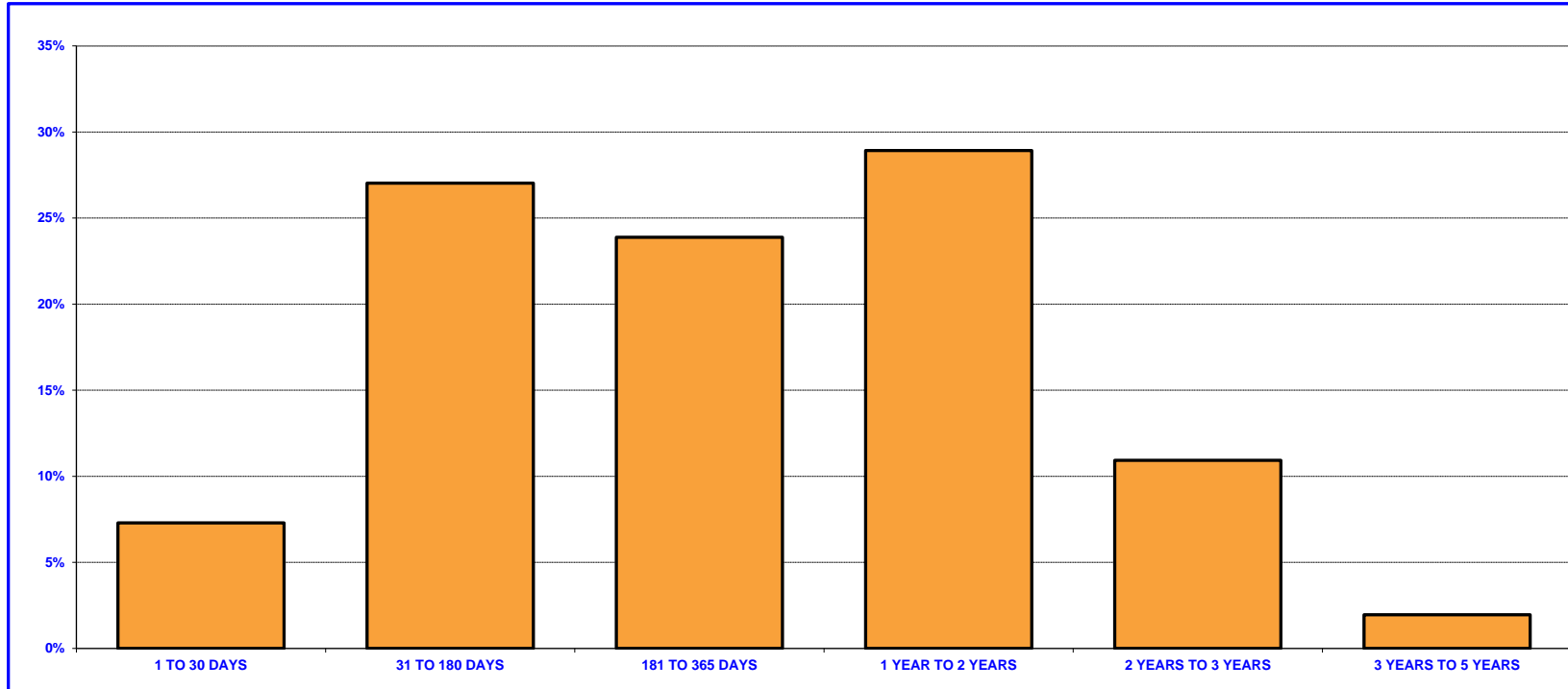
*** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies, which was downgraded to AA+ from AAA on August 1 and August 2, 2023.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended March 31, 2024**

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

An ongoing credit analysis of all issuers owned occurs on a daily, monthly, quarterly, and annual basis.

ORANGE COUNTY TREASURER - TAX COLLECTOR
OCTP MATURITIES DISTRIBUTION
March 31, 2024

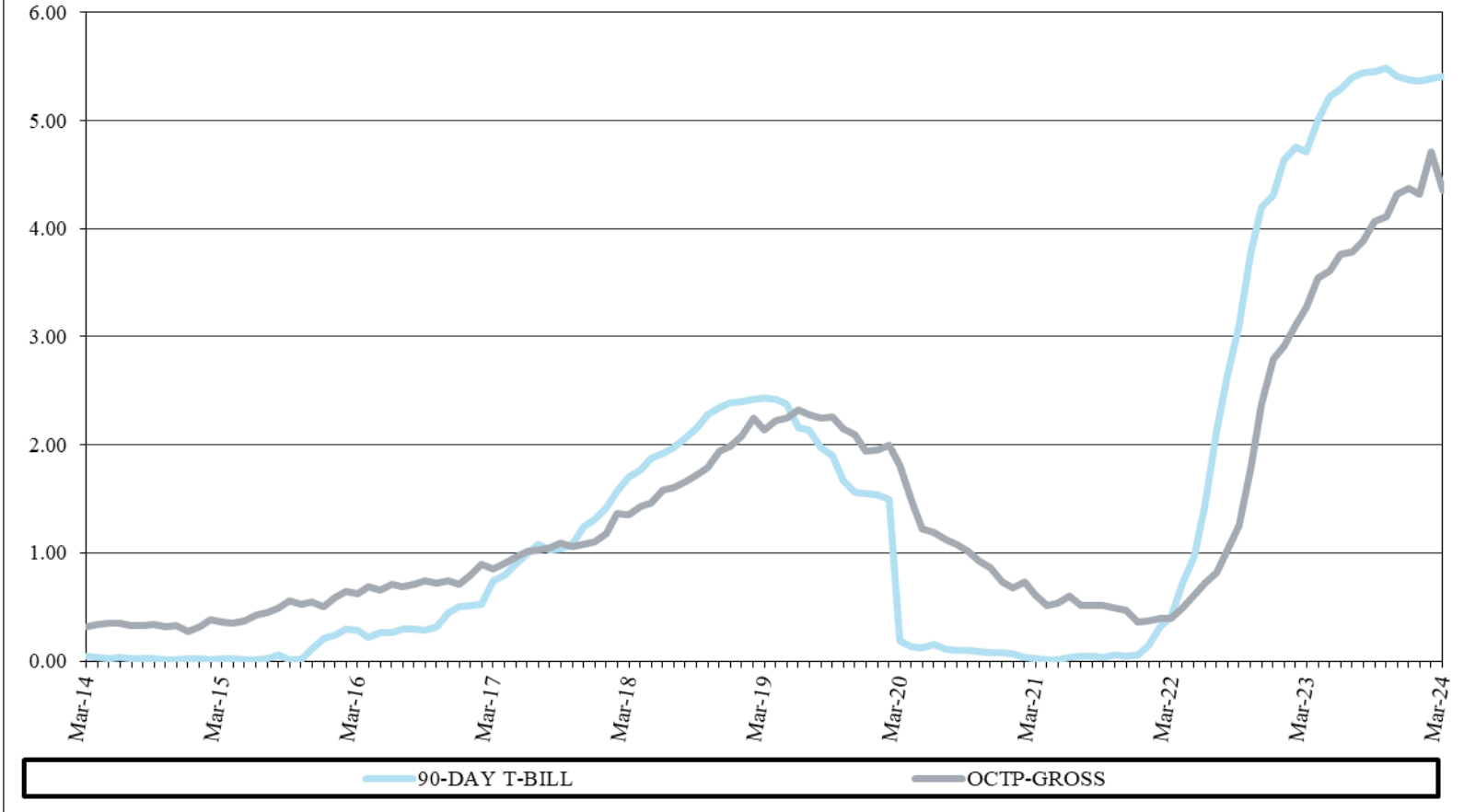


| ORANGE COUNTY TREASURER'S POOL | | |
|---------------------------------------|--------------------------------|----------------|
| | In Thousands ⁽¹⁾⁽²⁾ | % |
| 1 TO 30 DAYS | \$ 1,116,722 | 7.29% |
| 31 TO 180 DAYS | 4,140,000 | 27.03% |
| 181 TO 365 DAYS | 3,658,105 | 23.88% |
| 1 YEAR TO 2 YEARS | 4,430,000 | 28.92% |
| 2 YEARS TO 3 YEARS | 1,673,000 | 10.92% |
| 3 YEARS TO 5 YEARS | 300,000 | 1.96% |
| TOTAL | <u>\$ 15,317,827</u> | <u>100.00%</u> |

(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 03/31/2024, Floating Rate Notes comprise 0.00% of the Orange County Treasurer's Pool

**ORANGE COUNTY TREASURER'S POOL vs 90-DAY T-BILL
(INTEREST RATE YIELD)
For The Period March 2014 to March 2024**



- For the Month Ended March 31, 2024, 90-Day T-Bill – 5.381%; OCTP – Net – 4.300%
- OCIP rate from Feb 2014 – Nov 2022; OCTP rate beginning Dec-2022 and on a go-forward basis

**ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING SEPTEMBER 30, 2024**

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 Treasurer's Pool (OCTP) to meet expenditure requirements for the next six months.

The OCTP consists 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 September 30, 2024, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

| ORANGE COUNTY TREASURER'S POOL | | | | |
|---------------------------------------|----------------------------------|-------------------------------|------------------------------------|--------------------------------------|
| Month | Investment Maturities | Projected Deposits | Projected Disbursements | Cumulative Available Cash |
| March 2024 - Ending Cash | | | | \$ 86,830,057 |
| April | \$ 740,850,499 | \$ 3,156,712,387 | \$ 2,130,017,078 | 1,854,375,865 |
| May | 968,982,653 | \$ 912,053,177 | \$ 1,887,910,304 | 1,847,501,391 |
| June | 896,017,597 | \$ 903,277,394 | \$ 1,446,262,542 | 2,200,533,840 |
| July | 966,028,012 | \$ 750,424,227 | \$ 1,659,677,781 | 2,257,308,298 |
| August | 832,229,861 | \$ 903,826,017 | \$ 1,376,550,883 | 2,616,813,293 |
| September | 764,816,369 | \$ 1,060,680,453 | \$ 1,442,251,726 | 3,000,058,389 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY

FOR THE MONTH AND QUARTER ENDED MARCH 31, 2024

| | Month | Quarter |
|--|--------------------------|--------------------------|
| Treasurer's Accountability at the Beginning of the Period: | \$ 15,850,896,112 | \$ 16,911,093,764 |
| OCTP Cash Receipts: | | |
| County | 1,145,973,835 | 2,729,516,067 |
| School and Community College Districts | 876,883,381 | 2,425,910,419 |
| Total Cash Receipts | 2,022,857,216 | 5,155,426,486 |
| OCTP Cash Disbursements: | | |
| County | 1,035,187,786 | 3,043,727,315 |
| School and Community College Districts | 1,029,406,695 | 3,213,771,452 |
| Total Cash Disbursements | 2,064,594,481 | 6,257,498,767 |
| Net Change in Cost Value of OCTP and Cash | (41,737,265) | (1,102,072,281) |
| Net Increase in Specific Investment Accounts and the CCCD Bond Proceeds Account | 107,234 | 244,598 |
| Treasurer's Accountability at the End of the Period: | \$ 15,809,266,081 | \$ 15,809,266,081 |
| Assets in the Treasury at the End of the Period (at Cost Value): | | |
| Pooled Investments: | | |
| Orange County Treasurer's Pool | | \$ 15,165,079,232 |
| Total Pooled Investments | | 15,165,079,232 |
| Specific Investment Accounts: | | |
| Fountain Valley School District Fund 40 | | 33,670,659 |
| Pension Prepayment - CEO | | 498,913,125 |
| Total Specific Investment Accounts | | 532,583,784 |
| Bond Proceeds Account: | | |
| CCCD Series 2017E Bonds | | 24,773,009 |
| Total Bond Proceeds Account | | 24,773,009 |
| OCTP Cash: | | |
| Cash in Banks | | 86,665,003 |
| Cash - Other | | 165,053 |
| Total Cash | | 86,830,056 |
| Total Assets in the County Treasury at the End of the Period: | | \$ 15,809,266,081 |

ORANGE COUNTY TREASURER-TAX COLLECTOR
OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
March 31, 2024

| Investment Type | IPS Diversification Limit | Market Value of Investments ⁽²⁾ | Percent of Portfolio |
|-------------------------------------|---------------------------|--|----------------------|
| U.S. Government Agency Securities | 100% | \$ 11,088,585,791 | 72.70% |
| U.S. Treasury Securities | 100% | 3,747,886,726 | 24.57% |
| Municipal Debt | 20% | - | - |
| Medium-Term Notes | 20% | - | - |
| Banker Acceptances | 40% | - | - |
| Commercial Paper | 40% | - | - |
| Certificates of Deposits | 20% | - | - |
| Local Agency Investment Fund (LAIF) | \$75MM | 1,361,861 | 0.01% |
| Repurchase Agreements | 20% | - | - |
| Money Market Mutual Funds (MMMFs) | 20% | 415,360,345 | 2.72% |
| JPA Investment Pools (JPA) | 20% | - | - |
| Supranationals | 30% | - | - |
| | | \$ 15,253,194,723 | 100.00% |

| Compliance Category | IPS Limitations | Compliance (Yes/No) |
|--|-----------------------------|---------------------|
| Percentage Limits | | |
| Issuer Limit | 5% | Yes |
| MMMFs, JPA, Repurchase Agreements ⁽⁴⁾ | 20% | Yes |
| Government Agencies Issuer | 100% | Yes |
| Diversification Limit | <i>See Above</i> | Yes |
| Maturity/Duration Limits | | |
| Duration ⁽⁵⁾ | 1.5 Years | Yes/ 0.94 |
| Final Maturity | 5 Years/1826 days | Yes/ 1690 |
| Rating Limits | | |
| Short Term/Long Term | A-1/≥ AA ⁽³⁾ | Yes |
| Authorized Issuer | <i>Approved Issuer List</i> | Yes |
| Authorized Broker/Dealer | <i>Broker/Dealer List</i> | Yes |
| Net Asset Value | >0.9975 | 1.0031 |

(1) The 2024 IPS compliance effective January 1, 2024.

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

(3) Excludes US Government Debt per the 2024 IPS policy approved by the Board of Supervisors on December 19, 2023 effective on January 1, 2024.

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

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
IPS COMPLIANCE SUMMARY FOR SPECIFIC INVESTMENT ACCOUNTS
March 31, 2024

| Investment Type ⁽¹⁾ | Diversification Limit | CEO - PP | | FVSD | |
|-----------------------------------|-----------------------|--|----------------|--|----------------|
| | | Market Value of Investments ⁽²⁾ | % of Portfolio | Market Value of Investments ⁽²⁾ | % of Portfolio |
| U.S. Government Agency Securities | 100% | - | 0.00% | 13,304,116 | 40.28% |
| U.S. Treasury Securities | 100% | \$ 523,834,717 | 100.00% | \$ 19,724,232 | 59.72% |
| | | \$ 523,834,717 | 100.00% | \$ 33,028,348 | 100.00% |

| Compliance Category | IPS Limitations ⁽³⁾ | Compliance (Yes, No) | Compliance (Yes, No) |
|--------------------------|---------------------------------|----------------------|----------------------|
| Final Maturity Limits | <i>Limit in Days/Actual</i> | Yes, 547 / 76 | Yes, 1826 / 1232 |
| Authorized Issuer | <i>Approved Issuer List</i> | Yes | Yes |
| Authorized Broker/Dealer | <i>Auth. Broker/Dealer List</i> | Yes | Yes |

(1) Local Agency Agreements limit Investment options.

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

(3) Only includes IPS restrictions/limits that apply based on Agreement Restriction.

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
COMPLIANCE SUMMARY FOR THE CCCD BOND PROCEEDS ACCOUNT⁽¹⁾
March 31, 2024**

| Investment Type | Diversification Limit |
|--|-----------------------|
| U.S. Government Agency Securities | 100% |
| U.S. Treasury Securities | 100% |
| Money Market Mutual Funds (MMMFs) ⁽³⁾ | 20% |

| CCCD | |
|--|----------------|
| Market Value of Investments ⁽²⁾ | % of Portfolio |
| 18,977,580 | 83.69% |
| 3,459,146 | 15.26% |
| 237,077 | 1.05% |
| \$ 22,673,803 | 100.00% |

| Compliance Category | Limitations |
|----------------------------------|---------------------------------|
| Final Maturity Limits | <i>Limit in Days/Actual</i> |
| MMMF Rating Minimum | <i>AAAmmf/Aaa-mf/AAAm</i> |
| MMMF Rating Limits | <i>One NRSRO</i> |
| MMMF Issuer Limit ⁽³⁾ | <i>10%</i> |
| Authorized Issuer | <i>Approved Issuer List</i> |
| Authorized Broker/Dealer | <i>Auth. Broker/Dealer List</i> |

| Compliance (Yes, No) |
|-------------------------|
| <i>Yes, 6940 / 4338</i> |
| Yes |
| Yes |
| Yes |
| Yes |
| Yes |

(1) CCCD compliance is governed by a bond indenture and separate resolution/agreement.

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

(3) Limit is for the total Agency funds per CA Code 53601(L)(5).

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
March 31, 2024**

| COMPLIANCE CATEGORY | RESPONSIBLE PARTY | REGULATORY/POLICY GUIDELINES | CURRENT STATUS |
|---|-------------------|---|--|
| Annual Compliance Audit of County Treasurer's Compliance with CGC Article 6 | TOC | Performance Evaluation-Cal Govt. Code 27134 | Annual Compliance Audit as of June 30, 2023 not yet started. Alternative procurement options are in process to procure the annual compliance audit. |
| Quarterly Compliance Monitoring of County Treasury | TOC | TOC Directive | December 31, 2023 in progress |
| Annual Schedule of Assets Audit of County Treasury | AC | Performance Evaluation-Cal Govt. Code 26920(b) | June 30, 2023 in progress. |
| Quarterly Schedule of Assets Review of County Treasury | AC | Performance Evaluation-Cal Govt. Code 26920(a) | December 31, 2023 in progress. |
| Investment Administrative Fee Recalculation of Estimate to Actual | TTC | Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI. | FY 22/23 refunds totaling approximately \$1.1 million complete. |
| Annual Broker/Dealer/Financial Institutions Review | TTC | Authorized Financial Dealers and Qualified Institutions | Calendar year 2023 in progress. |
| Annual Broker/Dealer IPS Acknowledgement of Receipt | TTC | Authorized Financial Dealers and Qualified Institutions, IPS Section XI | 2024 IPS Acknowledgement of Receipt requests in progress. |
| IPS Compliance Findings | TTC | Investment/Diversification/Maturity Restrictions | FY 23/24 identified six compliance incidents as of March 31, 2023. |
| TOC Bylaw Changes | BOS | TOC Review and BOS Annual Approval | The TOC reviewed Bylaws and made no changes at the October 25, 2023 meeting. No BOS approval required. |
| Annual IPS Approval | BOS | TOC Review and BOS Annual Approval | The TOC reviewed proposed IPS changes at the October 25, 2023 meeting and provided input on the proposed IPS changes. BOS approved on December 19, 2023. |
| TOC Annual Report | BOS | TOC Bylaws Rule 34 - Oral and Written Report | The 2023 Annual Report was approved by TOC on January 31, 2024 and received by the BOS on March 26, 2024. |
| 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 25, 2023. |
| TOC Certificates of Compliance | TTC | TOC Bylaws Rule 40 - Annual | The TOC members are in compliance for calendar year 2023. |
| TOC Ethics Training | TTC | TOC Bylaws Rule 40 - Every Two Years | The TOC members are in compliance for calendar year 2022. |
| TOC Conflict of Interest Form 700 Filing | TTC | TOC Bylaws Rule 40 / IPS - Every Year | All current TOC members and designated employees are in compliance for calendar year 2022. |

| 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 March 31, 2024**

During March, the Orange County Treasurer's Pool (OCTP), Specific Investment Accounts and the CCCD Bond Proceeds Account were free of investment noncompliance incidents.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|------|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|----------------------|-----------------------|-----------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| FUNDS | | | | | | | | | | | | | | | |
| LAIF - EXTENDED FUND | | | | | | | | | | | | | | | |
| | | 04/01/2024 | | | | NR | 1,361,860.60 | | 4.2320 | 1,361,860.60 | | | 1,361,860.60 | 1,361,860.60 | 0.00 |
| OC Treasurer Extended Fund | | | | | | | | | | | | | | | |
| | | 04/01/2024 | | | | NR | 1,472,069.40 | | 5.2219 | 1,472,069.40 | | | 1,472,069.40 | 1,472,069.40 | 0.00 |
| OC Treasurer X FUND MMF | | | | | | | | | | | | | | | |
| | | 04/01/2024 | | | | NR | 413,888,275.91 | | 5.2447 | 413,888,275.91 | | | 413,888,275.91 | 413,888,275.91 | 0.00 |
| Subtotal for FUNDS: | | | | | | | 416,722,205.91 | | 5.2413 | 416,722,205.91 | | | 416,722,205.91 | 416,722,205.91 | 0.00 |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| DISCOUNT NOTES | | | | | | | | | | | | | | | |
| FHLB DISC CORP / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1216981 | 4/17/23 | 04/15/2024 | 313384VQ9 | A-1+ | P-1 | NR | 50,000,000.00 | | 4.6500 | 47,649,166.67 | 0.00 | 2,260,416.66 | 49,909,583.33 | 49,870,500.00 | (39,083.33) |
| FHLB DISC CORP / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1247679 | 11/28/23 | 04/18/2024 | 313384VT3 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.2400 | 48,966,555.56 | 0.00 | 909,722.22 | 49,876,277.78 | 49,848,916.50 | (27,361.28) |
| FHLB DISC CORP / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1247905 | 11/29/23 | 04/18/2024 | 313384VT3 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.2400 | 48,973,833.33 | 0.00 | 902,444.45 | 49,876,277.78 | 49,848,916.50 | (27,361.28) |
| FHLB DISC CORP / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1249452 | 12/11/23 | 04/18/2024 | 313384VT3 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.2050 | 49,067,437.50 | 0.00 | 809,666.67 | 49,877,104.17 | 49,848,916.50 | (28,187.67) |
| FHLB DISC CORP / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1249453 | 12/11/23 | 04/18/2024 | 313384VT3 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.2050 | 49,067,437.50 | 0.00 | 809,666.67 | 49,877,104.17 | 49,848,916.50 | (28,187.67) |
| FHLB DISC CORP / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1249651 | 12/12/23 | 04/18/2024 | 313384VT3 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.2050 | 49,074,666.67 | 0.00 | 802,437.50 | 49,877,104.17 | 49,848,916.50 | (28,187.67) |
| FHLB DISC CORP / TD SECURITIES | | | | | | | | | | | | | | | |
| 1225706 | 6/20/23 | 05/03/2024 | 313384WJ4 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.0250 | 47,780,625.00 | 0.00 | 1,996,041.67 | 49,776,666.67 | 49,739,000.00 | (37,666.67) |
| FHLB DISC CORP / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1263440 | 3/26/24 | 05/30/2024 | 313384XM6 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.2200 | 49,528,750.00 | 0.00 | 43,500.00 | 49,572,250.00 | 49,543,250.00 | (29,000.00) |
| FHLB DISC CORP / TD SECURITIES | | | | | | | | | | | | | | | |
| 1225764 | 6/21/23 | 06/05/2024 | 313384XT1 | A-1+ | P-1 | NR | 50,000,000.00 | | 5.0000 | 47,569,444.44 | 0.00 | 1,979,166.67 | 49,548,611.11 | 49,505,021.00 | (43,590.11) |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1232036 | 8/3/23 | 08/01/2024 | 313312A42 | A-1+ | P-1 | F1+ | 50,000,000.00 | | 5.1000 | 47,421,666.67 | 0.00 | 1,714,166.66 | 49,135,833.33 | 49,110,125.00 | (25,708.33) |
| Subtotal for DISCOUNT NOTES: | | | | | | | 500,000,000.00 | 0.0000 | 5.1090 | 485,099,583.34 | 0.00 | 12,227,229.17 | 497,326,812.51 | 497,012,478.50 | (314,334.01) |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1215864 | 4/10/23 | 04/26/2024 | 3130AVMC3 | AA+ | Aaa | NR | 50,000,000.00 | 4.4500 | 4.4477 | 50,000,000.00 | 0.00 | 957,986.11 | 50,000,000.00 | 50,920,952.50 | 920,952.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1215865 | 4/10/23 | 04/26/2024 | 3130AVMC3 | AA+ | Aaa | NR | 50,000,000.00 | 4.4500 | 4.4477 | 50,000,000.00 | 0.00 | 957,986.11 | 50,000,000.00 | 50,920,952.50 | 920,952.50 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1216176 | 4/12/23 | 04/30/2024 | 3130AVNV0 | AA+ | Aaa | NR | 50,000,000.00 | 4.7000 | 4.7023 | 50,000,000.00 | 0.00 | 1,103,194.44 | 50,000,000.00 | 51,070,316.50 | 1,070,316.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1215862 | 4/10/23 | 05/07/2024 | 3130AVMB5 | AA+ | Aaa | NR | 50,000,000.00 | 4.4400 | 4.4430 | 50,000,000.00 | 0.00 | 888,000.00 | 50,000,000.00 | 50,837,350.00 | 837,350.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1215863 | 4/10/23 | 05/07/2024 | 3130AVMB5 | AA+ | Aaa | NR | 50,000,000.00 | 4.4400 | 4.4430 | 50,000,000.00 | 0.00 | 888,000.00 | 50,000,000.00 | 50,837,350.00 | 837,350.00 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1215866 | 4/10/23 | 05/10/2024 | 3130AVMD1 | AA+ | Aaa | NR | 50,000,000.00 | 4.4400 | 4.4356 | 50,000,000.00 | 0.00 | 869,500.00 | 50,000,000.00 | 50,815,270.50 | 815,270.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1215867 | 4/10/23 | 05/10/2024 | 3130AVMD1 | AA+ | Aaa | NR | 50,000,000.00 | 4.4400 | 4.4356 | 50,000,000.00 | 0.00 | 869,500.00 | 50,000,000.00 | 50,815,270.50 | 815,270.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1215922 | 4/11/23 | 05/10/2024 | 3130AVMV1 | AA+ | Aaa | NR | 50,000,000.00 | 4.6500 | 4.6453 | 50,000,000.00 | 0.00 | 910,625.00 | 50,000,000.00 | 50,867,182.00 | 867,182.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1220183 | 5/9/23 | 05/13/2024 | 3130AVYJ5 | AA+ | Aaa | NR | 50,000,000.00 | 4.7550 | 4.7544 | 50,000,000.00 | 0.00 | 911,375.00 | 50,000,000.00 | 50,871,044.00 | 871,044.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1219980 | 5/8/23 | 05/20/2024 | 3130AVXQ0 | AA+ | Aaa | NR | 50,000,000.00 | 4.6900 | 4.6881 | 50,000,000.00 | 0.00 | 853,319.44 | 50,000,000.00 | 50,803,521.50 | 803,521.50 |
| FED HM LN BK BD / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1220404 | 5/10/23 | 05/22/2024 | 3130AVZ70 | AA+ | Aaa | NR | 50,000,000.00 | 4.7600 | 4.7580 | 50,000,000.00 | 0.00 | 852,833.33 | 50,000,000.00 | 50,806,111.50 | 806,111.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1215921 | 4/11/23 | 05/24/2024 | 3130AVN81 | AA+ | Aaa | NR | 50,000,000.00 | 4.6500 | 4.6428 | 50,000,000.00 | 0.00 | 820,208.33 | 50,000,000.00 | 50,764,295.00 | 764,295.00 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1216982 | 4/17/23 | 05/24/2024 | 3133EPGH2 | AA+ | Aaa | AA+ | 25,000,000.00 | 4.7100 | 4.7142 | 25,000,000.00 | 0.00 | 415,395.83 | 25,000,000.00 | 25,392,346.00 | 392,346.00 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1216177 | 4/12/23 | 05/30/2024 | 3130AVNW8 | AA+ | Aaa | NR | 50,000,000.00 | 4.6200 | 4.6245 | 50,000,000.00 | 0.00 | 1,084,416.67 | 50,000,000.00 | 51,036,832.00 | 1,036,832.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1220399 | 5/10/23 | 06/04/2024 | 3130AVZ88 | AA+ | Aaa | NR | 50,000,000.00 | 4.7400 | 4.7431 | 50,000,000.00 | 0.00 | 770,250.00 | 50,000,000.00 | 50,706,093.00 | 706,093.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1215859 | 4/10/23 | 06/07/2024 | 3130AVM66 | AA+ | Aaa | NR | 50,000,000.00 | 4.3500 | 4.3543 | 50,000,000.00 | 0.00 | 1,033,125.00 | 50,000,000.00 | 50,955,730.00 | 955,730.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1215860 | 4/10/23 | 06/07/2024 | 3130AVM66 | AA+ | Aaa | NR | 50,000,000.00 | 4.3500 | 4.3543 | 50,000,000.00 | 0.00 | 1,033,125.00 | 50,000,000.00 | 50,955,730.00 | 955,730.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1215923 | 4/11/23 | 06/07/2024 | 3130AVMW9 | AA+ | Aaa | NR | 50,000,000.00 | 4.6000 | 4.6048 | 50,000,000.00 | 0.00 | 1,086,111.11 | 50,000,000.00 | 51,030,922.50 | 1,030,922.50 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1071327 | 6/12/20 | 06/10/2024 | 3133ELG99 | AA+ | Aaa | AA+ | 15,000,000.00 | 0.3750 | 0.3880 | 14,992,290.00 | 7,340.05 | 17,343.75 | 14,999,630.05 | 14,880,865.95 | (118,764.10) |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1215920 | 4/11/23 | 06/10/2024 | 3130AVN65 | AA+ | Aaa | NR | 50,000,000.00 | 4.6000 | 4.6049 | 50,000,000.00 | 0.00 | 1,086,111.11 | 50,000,000.00 | 51,028,431.00 | 1,028,431.00 |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1216617 | 4/14/23 | 06/10/2024 | 3133EPGE9 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.5500 | 4.5549 | 50,000,000.00 | 0.00 | 701,458.33 | 50,000,000.00 | 50,632,243.00 | 632,243.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1217376 | 4/19/23 | 06/14/2024 | 3133EPGM1 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.7600 | 4.7653 | 50,000,000.00 | 0.00 | 707,388.89 | 50,000,000.00 | 50,642,323.00 | 642,323.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1217377 | 4/19/23 | 06/14/2024 | 3133EPGM1 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.7600 | 4.7653 | 50,000,000.00 | 0.00 | 707,388.89 | 50,000,000.00 | 50,642,323.00 | 642,323.00 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1224318 | 6/9/23 | 06/17/2024 | 3133EPM44 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2400 | 5.2384 | 50,000,000.00 | 0.00 | 756,888.89 | 50,000,000.00 | 50,738,171.50 | 738,171.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1216984 | 4/17/23 | 06/21/2024 | 3130AVQH8 | AA+ | Aaa | NR | 50,000,000.00 | 4.6700 | 4.6754 | 50,000,000.00 | 0.00 | 648,611.11 | 50,000,000.00 | 50,564,862.00 | 564,862.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1216985 | 4/17/23 | 06/21/2024 | 3130AVQH8 | AA+ | Aaa | NR | 50,000,000.00 | 4.6700 | 4.6754 | 50,000,000.00 | 0.00 | 648,611.11 | 50,000,000.00 | 50,564,862.00 | 564,862.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1220554 | 5/11/23 | 06/25/2024 | 3130AVZV7 | AA+ | Aaa | NR | 50,000,000.00 | 4.6200 | 4.6245 | 50,000,000.00 | 0.00 | 616,000.00 | 50,000,000.00 | 50,530,037.00 | 530,037.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1216983 | 4/17/23 | 06/28/2024 | 3130AVQL9 | AA+ | Aaa | NR | 50,000,000.00 | 4.6500 | 4.6552 | 50,000,000.00 | 0.00 | 1,059,166.67 | 50,000,000.00 | 50,998,129.50 | 998,129.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1220553 | 5/11/23 | 07/02/2024 | 3130AVZW5 | AA+ | Aaa | NR | 50,000,000.00 | 4.6200 | 4.6248 | 50,000,000.00 | 0.00 | 571,083.33 | 50,000,000.00 | 50,479,184.50 | 479,184.50 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1217380 | 4/19/23 | 07/05/2024 | 3130AVRQ7 | AA+ | Aaa | NR | 50,000,000.00 | 4.7100 | 4.7154 | 50,000,000.00 | 0.00 | 1,059,750.00 | 50,000,000.00 | 51,000,667.00 | 1,000,667.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1218212 | 4/25/23 | 07/05/2024 | 3130AVTJ1 | AA+ | Aaa | NR | 50,000,000.00 | 4.6850 | 4.6906 | 50,000,000.00 | 0.00 | 559,597.22 | 50,000,000.00 | 50,473,427.00 | 473,427.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1217378 | 4/19/23 | 07/08/2024 | 3130AVRM6 | AA+ | Aaa | NR | 50,000,000.00 | 4.7000 | 4.7054 | 50,000,000.00 | 0.00 | 1,057,500.00 | 50,000,000.00 | 50,995,020.00 | 995,020.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1217690 | 4/20/23 | 07/08/2024 | 3130AVSE3 | AA+ | Aaa | NR | 50,000,000.00 | 4.7700 | 4.7756 | 50,000,000.00 | 0.00 | 1,066,625.00 | 50,000,000.00 | 51,013,253.00 | 1,013,253.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1217379 | 4/19/23 | 07/10/2024 | 3130AVRN4 | AA+ | Aaa | NR | 50,000,000.00 | 4.7000 | 4.7057 | 50,000,000.00 | 0.00 | 528,750.00 | 50,000,000.00 | 50,440,943.00 | 440,943.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1217689 | 4/20/23 | 07/10/2024 | 3130AVSB9 | AA+ | Aaa | NR | 50,000,000.00 | 4.7700 | 4.7759 | 50,000,000.00 | 0.00 | 536,625.00 | 50,000,000.00 | 50,458,097.50 | 458,097.50 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1217691 | 4/20/23 | 07/15/2024 | 3130AVSF0 | AA+ | Aaa | NR | 50,000,000.00 | 4.7700 | 4.7758 | 50,000,000.00 | 0.00 | 503,500.00 | 50,000,000.00 | 50,421,943.00 | 421,943.00 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | | | |
| 1221197 | 5/16/23 | 07/16/2024 | 3133EPKE4 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.6000 | 4.6051 | 50,000,000.00 | 0.00 | 479,166.67 | 50,000,000.00 | 50,380,207.00 | 380,207.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1218428 | 4/26/23 | 07/19/2024 | 3130AVU26 | AA+ | Aaa | NR | 50,000,000.00 | 4.5500 | 4.5553 | 50,000,000.00 | 0.00 | 455,000.00 | 50,000,000.00 | 50,339,191.00 | 339,191.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1218430 | 4/26/23 | 07/19/2024 | 3130AVU26 | AA+ | Aaa | NR | 50,000,000.00 | 4.5500 | 4.5553 | 50,000,000.00 | 0.00 | 455,000.00 | 50,000,000.00 | 50,339,191.00 | 339,191.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1221198 | 5/16/23 | 07/23/2024 | 3130AW317 | AA+ | Aaa | NR | 50,000,000.00 | 4.6000 | 4.6053 | 50,000,000.00 | 0.00 | 434,444.44 | 50,000,000.00 | 50,322,555.50 | 322,555.50 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1226193 | 6/22/23 | 07/26/2024 | 3133EPNM3 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2600 | 5.2649 | 50,000,000.00 | 0.00 | 474,861.11 | 50,000,000.00 | 50,472,168.00 | 472,168.00 |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1231337 | 7/28/23 | 07/29/2024 | 3130AWRQ5 | AA+ | Aaa | NR | 50,000,000.00 | 5.4300 | 5.4298 | 50,000,000.00 | 0.00 | 467,583.33 | 50,000,000.00 | 50,482,326.00 | 482,326.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1230093 | 7/20/23 | 07/30/2024 | 3133EPQW8 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3000 | 5.3018 | 50,000,000.00 | 0.00 | 449,027.78 | 50,000,000.00 | 50,453,697.00 | 453,697.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1230094 | 7/20/23 | 07/30/2024 | 3133EPQW8 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3000 | 5.3018 | 50,000,000.00 | 0.00 | 449,027.78 | 50,000,000.00 | 50,453,697.00 | 453,697.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1230095 | 7/20/23 | 07/30/2024 | 3133EPQW8 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3000 | 5.3018 | 50,000,000.00 | 0.00 | 449,027.78 | 50,000,000.00 | 50,453,697.00 | 453,697.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1221553 | 5/18/23 | 08/02/2024 | 3130AW5F3 | AA+ | Aaa | NR | 50,000,000.00 | 4.6800 | 4.6853 | 50,000,000.00 | 0.00 | 864,500.00 | 50,000,000.00 | 50,779,561.50 | 779,561.50 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1221554 | 5/18/23 | 08/02/2024 | 3130AW5F3 | AA+ | Aaa | NR | 50,000,000.00 | 4.6800 | 4.7037 | 49,989,377.50 | 7,660.93 | 864,500.00 | 49,997,038.43 | 50,779,561.50 | 782,523.07 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1221706 | 5/19/23 | 08/07/2024 | 3133EPKRS | AA+ | Aaa | AA+ | 50,000,000.00 | 4.7000 | 4.7057 | 50,000,000.00 | 0.00 | 352,500.00 | 50,000,000.00 | 50,262,972.50 | 262,972.50 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1221707 | 5/19/23 | 08/07/2024 | 3133EPKRS | AA+ | Aaa | AA+ | 50,000,000.00 | 4.7000 | 4.7057 | 50,000,000.00 | 0.00 | 352,500.00 | 50,000,000.00 | 50,262,972.50 | 262,972.50 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1221708 | 5/19/23 | 08/09/2024 | 3133EPKS3 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.7000 | 4.7057 | 50,000,000.00 | 0.00 | 339,444.44 | 50,000,000.00 | 50,248,305.00 | 248,305.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1221709 | 5/19/23 | 08/09/2024 | 3133EPKS3 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.7000 | 4.7057 | 50,000,000.00 | 0.00 | 339,444.44 | 50,000,000.00 | 50,248,305.00 | 248,305.00 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

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|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1226385 | 6/23/23 | 08/12/2024 | 3130AWHR4 | AA+ | Aaa | NR | 50,000,000.00 | 5.2600 | 5.2658 | 50,000,000.00 | 0.00 | 715,944.44 | 50,000,000.00 | 50,724,363.50 | 724,363.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1221710 | 5/19/23 | 08/15/2024 | 3130AWSY2 | AA+ | Aaa | NR | 50,000,000.00 | 4.7450 | 4.7508 | 50,000,000.00 | 0.00 | 303,152.78 | 50,000,000.00 | 50,193,071.00 | 193,071.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1221711 | 5/19/23 | 08/16/2024 | 3130AW6D7 | AA+ | Aaa | NR | 50,000,000.00 | 4.7450 | 4.7508 | 50,000,000.00 | 0.00 | 296,562.50 | 50,000,000.00 | 50,185,906.50 | 185,906.50 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1221712 | 5/19/23 | 08/16/2024 | 3130AW6B1 | AA+ | Aaa | NR | 50,000,000.00 | 4.7450 | 4.7508 | 50,000,000.00 | 0.00 | 296,562.50 | 50,000,000.00 | 50,185,906.50 | 185,906.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1222124 | 5/23/23 | 08/20/2024 | 3130AWA26 | AA+ | Aaa | NR | 50,000,000.00 | 4.8000 | 4.8059 | 50,000,000.00 | 0.00 | 273,333.33 | 50,000,000.00 | 50,170,661.50 | 170,661.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1230087 | 7/20/23 | 08/22/2024 | 3130AWP95 | AA+ | Aaa | NR | 50,000,000.00 | 5.2850 | 5.2898 | 50,000,000.00 | 0.00 | 286,270.83 | 50,000,000.00 | 50,274,464.00 | 274,464.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1222125 | 5/23/23 | 08/26/2024 | 3130AWA59 | AA+ | Aaa | NR | 50,000,000.00 | 4.7900 | 4.7958 | 50,000,000.00 | 0.00 | 232,847.22 | 50,000,000.00 | 50,125,288.00 | 125,288.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1222697 | 5/26/23 | 08/30/2024 | 3130AWAY6 | AA+ | Aaa | NR | 50,000,000.00 | 4.9050 | 4.9108 | 50,000,000.00 | 0.00 | 851,562.50 | 50,000,000.00 | 50,790,322.00 | 790,322.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1222893 | 5/30/23 | 09/03/2024 | 3130AWBX7 | AA+ | Aaa | NR | 50,000,000.00 | 5.0900 | 5.0966 | 50,000,000.00 | 0.00 | 197,944.44 | 50,000,000.00 | 50,141,111.00 | 141,111.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1224319 | 6/9/23 | 09/09/2024 | 3133EPMN2 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.0800 | 5.0866 | 50,000,000.00 | 0.00 | 155,222.22 | 50,000,000.00 | 50,106,572.50 | 106,572.50 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1224475 | 6/9/23 | 09/09/2024 | 3133EPMN2 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.0800 | 5.0866 | 50,000,000.00 | 0.00 | 155,222.22 | 50,000,000.00 | 50,106,572.50 | 106,572.50 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | | | |
| 1224269 | 6/8/23 | 09/10/2024 | 3133EPMK8 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.0600 | 5.0665 | 50,000,000.00 | 0.00 | 147,583.33 | 50,000,000.00 | 50,094,655.50 | 94,655.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1224317 | 6/9/23 | 09/10/2024 | 3130AWEG1 | AA+ | Aaa | NR | 50,000,000.00 | 5.0800 | 5.0866 | 50,000,000.00 | 0.00 | 148,166.67 | 50,000,000.00 | 50,088,760.00 | 88,760.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1226904 | 6/27/23 | 09/13/2024 | 3130AWJE1 | AA+ | Aaa | NR | 50,000,000.00 | 5.2200 | 5.2270 | 50,000,000.00 | 0.00 | 130,500.00 | 50,000,000.00 | 50,101,378.00 | 101,378.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1226905 | 6/27/23 | 09/13/2024 | 3130AWJE1 | AA+ | Aaa | NR | 50,000,000.00 | 5.2200 | 5.2270 | 50,000,000.00 | 0.00 | 130,500.00 | 50,000,000.00 | 50,101,378.00 | 101,378.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1227163 | 6/28/23 | 09/13/2024 | 3130AWJL5 | AA+ | Aaa | NR | 50,000,000.00 | 5.2500 | 5.2567 | 50,000,000.00 | 0.00 | 678,125.00 | 50,000,000.00 | 50,685,453.50 | 685,453.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |

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|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1226903 | 6/27/23 | 09/23/2024 | 3130AWJD3 | AA+ | Aaa | NR | 50,000,000.00 | 5.2000 | 5.2069 | 50,000,000.00 | 0.00 | 57,777.78 | 50,000,000.00 | 50,099,182.50 | 99,182.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1227369 | 6/29/23 | 09/26/2024 | 3130AWJU5 | AA+ | Aaa | NR | 50,000,000.00 | 5.2500 | 5.2571 | 50,000,000.00 | 0.00 | 36,458.33 | 50,000,000.00 | 50,079,860.00 | 79,860.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1228138 | 7/5/23 | 09/26/2024 | 3130AWKX7 | AA+ | Aaa | NR | 50,000,000.00 | 5.3450 | 5.3524 | 50,000,000.00 | 0.00 | 37,118.06 | 50,000,000.00 | 50,102,911.00 | 102,911.00 |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1227370 | 6/29/23 | 10/02/2024 | 3130AWK33 | AA+ | Aaa | NR | 50,000,000.00 | 5.2250 | 5.2316 | 50,000,000.00 | 0.00 | 667,638.89 | 50,000,000.00 | 50,703,967.00 | 703,967.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1227373 | 6/29/23 | 10/07/2024 | 3130AWK41 | AA+ | Aaa | NR | 50,000,000.00 | 5.2100 | 5.2164 | 50,000,000.00 | 0.00 | 665,722.22 | 50,000,000.00 | 50,696,944.50 | 696,944.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1230332 | 7/21/23 | 10/07/2024 | 3130AWPS3 | AA+ | Aaa | NR | 50,000,000.00 | 5.3100 | 5.3173 | 50,000,000.00 | 0.00 | 1,283,250.00 | 50,000,000.00 | 51,339,233.50 | 1,339,233.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1228521 | 7/7/23 | 10/10/2024 | 3130AWLS7 | AA+ | Aaa | NR | 50,000,000.00 | 5.4300 | 5.4371 | 50,000,000.00 | 0.00 | 633,500.00 | 50,000,000.00 | 50,719,874.50 | 719,874.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1228522 | 7/7/23 | 10/10/2024 | 3130AWLS7 | AA+ | Aaa | NR | 50,000,000.00 | 5.4300 | 5.4371 | 50,000,000.00 | 0.00 | 633,500.00 | 50,000,000.00 | 50,719,874.50 | 719,874.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1228523 | 7/7/23 | 10/11/2024 | 3130AWM56 | AA+ | Aaa | NR | 50,000,000.00 | 5.4100 | 5.4170 | 50,000,000.00 | 0.00 | 631,166.67 | 50,000,000.00 | 50,712,393.50 | 712,393.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1228524 | 7/7/23 | 10/11/2024 | 3130AWM56 | AA+ | Aaa | NR | 50,000,000.00 | 5.4100 | 5.4170 | 50,000,000.00 | 0.00 | 631,166.67 | 50,000,000.00 | 50,712,393.50 | 712,393.50 |
| FANNIE MAE / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1056549 | 2/7/20 | 10/15/2024 | 3135G0W66 | AA+ | Aaa | AA+ | 4,605,000.00 | 1.6250 | 1.4722 | 4,636,746.13 | (28,097.58) | 34,505.53 | 4,608,648.55 | 4,552,108.03 | (56,540.52) |
| FANNIE MAE / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1056550 | 2/7/20 | 10/15/2024 | 3135G0W66 | AA+ | Aaa | AA+ | 5,000,000.00 | 1.6250 | 1.4705 | 5,034,839.55 | (30,835.48) | 37,465.28 | 5,004,004.07 | 4,942,571.15 | (61,432.92) |
| FANNIE MAE / TD SECURITIES | | | | | | | | | | | | | | | |
| 1056551 | 2/7/20 | 10/15/2024 | 3135G0W66 | AA+ | Aaa | AA+ | 40,000,000.00 | 1.6250 | 1.5218 | 40,185,778.80 | (164,427.45) | 299,722.22 | 40,021,351.35 | 39,540,569.20 | (480,782.15) |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1230333 | 7/21/23 | 10/22/2024 | 3130AWPT1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3000 | 5.3072 | 50,000,000.00 | 0.00 | 1,170,416.67 | 50,000,000.00 | 51,216,940.50 | 1,216,940.50 |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1231335 | 7/28/23 | 10/25/2024 | 3133EPS82 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3674 | 50,000,000.00 | 0.00 | 1,161,333.33 | 50,000,000.00 | 51,209,953.50 | 1,209,953.50 |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1232035 | 8/3/23 | 10/25/2024 | 3133EPSQ9 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3700 | 5.3774 | 50,000,000.00 | 0.00 | 1,163,500.00 | 50,000,000.00 | 51,214,860.50 | 1,214,860.50 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1233419 | 8/14/23 | 11/05/2024 | 3133EPTL9 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2300 | 5.2371 | 50,000,000.00 | 0.00 | 1,060,527.78 | 50,000,000.00 | 51,088,477.00 | 28 1,088,477.00 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1233420 | 8/14/23 | 11/07/2024 | 3130AWVX5 | AA+ | Aaa | NR | 50,000,000.00 | 5.2450 | 5.2517 | 50,000,000.00 | 0.00 | 342,381.94 | 50,000,000.00 | 50,375,993.50 | 375,993.50 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1233421 | 8/14/23 | 11/07/2024 | 3130AWVX5 | AA+ | Aaa | NR | 50,000,000.00 | 5.2450 | 5.2517 | 50,000,000.00 | 0.00 | 342,381.94 | 50,000,000.00 | 50,375,993.50 | 375,993.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1234022 | 8/17/23 | 11/08/2024 | 3130AWXK1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3000 | 5.3072 | 50,000,000.00 | 0.00 | 1,052,638.89 | 50,000,000.00 | 51,097,793.00 | 1,097,793.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1234023 | 8/17/23 | 11/08/2024 | 3130AWXK1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3000 | 5.3072 | 50,000,000.00 | 0.00 | 1,052,638.89 | 50,000,000.00 | 51,097,793.00 | 1,097,793.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1234055 | 8/18/23 | 11/08/2024 | 3130AWXP0 | AA+ | Aaa | NR | 50,000,000.00 | 5.3400 | 5.3474 | 50,000,000.00 | 0.00 | 1,060,583.33 | 50,000,000.00 | 51,117,394.50 | 1,117,394.50 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1234021 | 8/17/23 | 11/12/2024 | 3133EPTY1 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3200 | 5.3273 | 50,000,000.00 | 0.00 | 1,027,055.56 | 50,000,000.00 | 51,080,259.00 | 1,080,259.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1234989 | 8/24/23 | 11/19/2024 | 3130AWZH6 | AA+ | Aaa | NR | 50,000,000.00 | 5.3500 | 5.3574 | 50,000,000.00 | 0.00 | 980,833.33 | 50,000,000.00 | 51,034,949.50 | 1,034,949.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1234990 | 8/24/23 | 11/22/2024 | 3130AWZF0 | AA+ | Aaa | NR | 50,000,000.00 | 5.3450 | 5.3519 | 50,000,000.00 | 0.00 | 274,673.61 | 50,000,000.00 | 50,345,917.50 | 345,917.50 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1235261 | 8/28/23 | 11/22/2024 | 3130AX2R8 | AA+ | Aaa | NR | 50,000,000.00 | 5.3750 | 5.3824 | 50,000,000.00 | 0.00 | 963,020.83 | 50,000,000.00 | 51,023,401.50 | 1,023,401.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1235259 | 8/28/23 | 12/13/2024 | 3130AX2J6 | AA+ | Aaa | NR | 50,000,000.00 | 5.3200 | 5.3268 | 50,000,000.00 | 0.00 | 798,000.00 | 50,000,000.00 | 50,863,891.00 | 863,891.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1235260 | 8/28/23 | 12/17/2024 | 3130AX2K3 | AA+ | Aaa | NR | 50,000,000.00 | 5.3100 | 5.3166 | 50,000,000.00 | 0.00 | 767,000.00 | 50,000,000.00 | 50,847,571.00 | 847,571.00 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1235219 | 8/25/23 | 12/20/2024 | 3130AX2E7 | AA+ | Aaa | NR | 50,000,000.00 | 5.2950 | 5.3013 | 50,000,000.00 | 0.00 | 742,770.83 | 50,000,000.00 | 50,818,926.50 | 818,926.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1235262 | 8/28/23 | 01/03/2025 | 3130AX2V9 | AA+ | Aaa | NR | 50,000,000.00 | 5.3500 | 5.3557 | 50,000,000.00 | 0.00 | 653,888.89 | 50,000,000.00 | 50,751,942.50 | 751,942.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1235263 | 8/28/23 | 01/03/2025 | 3130AX2V9 | AA+ | Aaa | NR | 50,000,000.00 | 5.3500 | 5.3557 | 50,000,000.00 | 0.00 | 653,888.89 | 50,000,000.00 | 50,751,942.50 | 751,942.50 |
| FED FARM CR BK / JP MORGAN CHASE & CO | | | | | | | | | | | | | | | |
| 1155884 | 1/11/22 | 01/06/2025 | 3133ENKS8 | AA+ | Aaa | AA+ | 25,000,000.00 | 1.1250 | 1.2020 | 24,943,750.00 | 41,860.47 | 66,406.25 | 24,985,610.47 | 24,314,436.50 | (671,173.97) |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1235264 | 8/28/23 | 01/08/2025 | 3133EPUZ6 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3654 | 50,000,000.00 | 0.00 | 617,888.89 | 50,000,000.00 | 50,682,070.50 | 682,070.50 |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
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As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1235265 | 8/28/23 | 01/08/2025 | 3133EPUZ6 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3654 | 50,000,000.00 | 0.00 | 617,888.89 | 50,000,000.00 | 50,682,070.50 | 682,070.50 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1235597 | 8/29/23 | 01/10/2025 | 3130AX3E6 | AA+ | Aaa | NR | 50,000,000.00 | 5.3600 | 5.3653 | 50,000,000.00 | 0.00 | 603,000.00 | 50,000,000.00 | 50,642,770.50 | 642,770.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1236866 | 9/7/23 | 01/10/2025 | 3130AXST1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3400 | 5.3459 | 50,000,000.00 | 0.00 | 600,750.00 | 50,000,000.00 | 50,697,210.50 | 697,210.50 |
| FED FARM CR BK / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1239098 | 9/26/23 | 01/13/2025 | 3133EPXG5 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3800 | 5.3869 | 50,000,000.00 | 0.00 | 582,833.33 | 50,000,000.00 | 50,668,851.50 | 668,851.50 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1235596 | 8/29/23 | 01/17/2025 | 3130AX3C0 | AA+ | Aaa | NR | 50,000,000.00 | 5.3600 | 5.3647 | 50,000,000.00 | 0.00 | 550,888.89 | 50,000,000.00 | 50,597,074.50 | 597,074.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1236867 | 9/7/23 | 01/17/2025 | 3130AXSS3 | AA+ | Aaa | NR | 50,000,000.00 | 5.3300 | 5.3353 | 50,000,000.00 | 0.00 | 547,805.56 | 50,000,000.00 | 50,642,509.50 | 642,509.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1238075 | 9/15/23 | 01/17/2025 | 3130AXAM0 | AA+ | Aaa | NR | 50,000,000.00 | 5.3050 | 5.3109 | 50,000,000.00 | 0.00 | 545,236.11 | 50,000,000.00 | 50,630,377.00 | 630,377.00 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1239099 | 9/26/23 | 01/21/2025 | 3130AXD96 | AA+ | Aaa | NR | 50,000,000.00 | 5.3750 | 5.3814 | 50,000,000.00 | 0.00 | 522,569.44 | 50,000,000.00 | 50,635,862.50 | 635,862.50 |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1133939 | 7/27/21 | 01/27/2025 | 3130ANSP1 | AA+ | Aaa | NR | 7,750,000.00 | 0.6400 | 0.6400 | 7,750,000.00 | 0.00 | 8,817.78 | 7,750,000.00 | 7,486,269.44 | (263,730.56) |
| FED HM LN BK BD / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1134038 | 7/27/21 | 01/27/2025 | 3130ANSP1 | AA+ | Aaa | NR | 5,750,000.00 | 0.6400 | 0.6400 | 5,750,000.00 | 0.00 | 6,542.22 | 5,750,000.00 | 5,554,328.94 | (195,671.06) |
| FED FARM CR BK / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1238076 | 9/15/23 | 01/30/2025 | 3133EPWH4 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2900 | 5.2949 | 50,000,000.00 | 0.00 | 448,180.56 | 50,000,000.00 | 50,516,757.00 | 516,757.00 |
| FED FARM CR BK / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1238077 | 9/15/23 | 01/30/2025 | 3133EPWH4 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2900 | 5.2949 | 50,000,000.00 | 0.00 | 448,180.56 | 50,000,000.00 | 50,516,757.00 | 516,757.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1238268 | 9/18/23 | 01/30/2025 | 3130AXAY4 | AA+ | Aaa | NR | 50,000,000.00 | 5.3250 | 5.3302 | 50,000,000.00 | 0.00 | 451,145.83 | 50,000,000.00 | 50,547,838.50 | 547,838.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1238270 | 9/18/23 | 02/03/2025 | 3130AXB23 | AA+ | Aaa | NR | 50,000,000.00 | 5.3200 | 5.3249 | 50,000,000.00 | 0.00 | 428,555.56 | 50,000,000.00 | 50,524,013.50 | 524,013.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1238271 | 9/18/23 | 02/03/2025 | 3130AXB23 | AA+ | Aaa | NR | 50,000,000.00 | 5.3200 | 5.3249 | 50,000,000.00 | 0.00 | 428,555.56 | 50,000,000.00 | 50,524,013.50 | 524,013.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1238269 | 9/18/23 | 02/07/2025 | 3130AXB56 | AA+ | Aaa | NR | 50,000,000.00 | 5.3150 | 5.3196 | 50,000,000.00 | 0.00 | 398,625.00 | 50,000,000.00 | 50,493,221.50 | 493,221.50 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1239394 | 9/27/23 | 02/07/2025 | 3130AXDM7 | AA+ | Aaa | NR | 50,000,000.00 | 5.3950 | 5.4005 | 50,000,000.00 | 0.00 | 404,625.00 | 50,000,000.00 | 50,531,936.50 | 30 531,936.50 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1239395 | 9/27/23 | 02/07/2025 | 3130AXDM7 | AA+ | Aaa | NR | 50,000,000.00 | 5.3950 | 5.4005 | 50,000,000.00 | 0.00 | 404,625.00 | 50,000,000.00 | 50,531,936.50 | 531,936.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1241615 | 10/12/23 | 02/07/2025 | 3130AXHN1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3100 | 5.3163 | 50,000,000.00 | 0.00 | 398,250.00 | 50,000,000.00 | 50,490,802.00 | 490,802.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1242012 | 10/16/23 | 02/10/2025 | 3130AXJM1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3300 | 5.3364 | 50,000,000.00 | 0.00 | 377,541.67 | 50,000,000.00 | 50,479,205.00 | 479,205.00 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1239837 | 9/29/23 | 02/14/2025 | 3130AXDZ8 | AA+ | Aaa | NR | 50,000,000.00 | 5.3900 | 5.3950 | 50,000,000.00 | 0.00 | 351,847.22 | 50,000,000.00 | 50,479,545.50 | 479,545.50 |
| FED HM LN BK BD / TD SECURITIES | | | | | | | | | | | | | | | |
| 1239838 | 9/29/23 | 02/14/2025 | 3130AXDZ8 | AA+ | Aaa | NR | 50,000,000.00 | 5.3900 | 5.3950 | 50,000,000.00 | 0.00 | 351,847.22 | 50,000,000.00 | 50,479,545.50 | 479,545.50 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1241872 | 10/13/23 | 02/18/2025 | 3130AXJ74 | AA+ | Aaa | NR | 50,000,000.00 | 5.3400 | 5.3454 | 50,000,000.00 | 0.00 | 1,246,000.00 | 50,000,000.00 | 51,359,663.00 | 1,359,663.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1241866 | 10/13/23 | 02/28/2025 | 3130AXJG4 | AA+ | Aaa | NR | 50,000,000.00 | 5.3350 | 5.3399 | 50,000,000.00 | 0.00 | 244,520.83 | 50,000,000.00 | 50,354,713.50 | 354,713.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1241867 | 10/13/23 | 02/28/2025 | 3130AXJC3 | AA+ | Aaa | NR | 50,000,000.00 | 5.3400 | 5.3450 | 50,000,000.00 | 0.00 | 244,750.00 | 50,000,000.00 | 50,357,126.50 | 357,126.50 |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1241868 | 10/13/23 | 02/28/2025 | 3133EPYV1 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3200 | 5.3249 | 50,000,000.00 | 0.00 | 243,833.33 | 50,000,000.00 | 50,365,542.50 | 365,542.50 |
| FED FARM CR BK / DEUTSCHE | | | | | | | | | | | | | | | |
| 1242010 | 10/16/23 | 03/04/2025 | 3133EPYYS | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3100 | 5.3146 | 50,000,000.00 | 0.00 | 199,125.00 | 50,000,000.00 | 50,318,936.00 | 318,936.00 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1242474 | 10/18/23 | 03/07/2025 | 3130AXKH0 | AA+ | Aaa | NR | 50,000,000.00 | 5.3750 | 5.3797 | 50,000,000.00 | 0.00 | 179,166.67 | 50,000,000.00 | 50,310,573.50 | 310,573.50 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1242191 | 10/17/23 | 03/10/2025 | 3133EPZD0 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3200 | 5.3200 | 50,002,799.00 | (912.60) | 155,166.67 | 50,001,886.40 | 50,281,451.50 | 279,565.10 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1242192 | 10/17/23 | 03/10/2025 | 3133EPZD0 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3200 | 5.3200 | 50,002,799.00 | (912.60) | 155,166.67 | 50,001,886.40 | 50,281,451.50 | 279,565.10 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1242477 | 10/18/23 | 03/10/2025 | 3130AXKL1 | AA+ | Aaa | NR | 50,000,000.00 | 5.3650 | 5.3694 | 50,000,000.00 | 0.00 | 156,479.17 | 50,000,000.00 | 50,284,545.00 | 284,545.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1242475 | 10/18/23 | 03/14/2025 | 3130AXKJ6 | AA+ | Aaa | NR | 50,000,000.00 | 5.3550 | 5.3588 | 50,000,000.00 | 0.00 | 1,212,312.50 | 50,000,000.00 | 51,339,062.50 | 1,339,062.50 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1242672 | 10/19/23 | 03/14/2025 | 3130AXLA4 | AA+ | Aaa | NR | 50,000,000.00 | 5.3900 | 5.3941 | 50,000,000.00 | 0.00 | 127,263.89 | 50,000,000.00 | 50,267,383.00 | 267,383.00 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 10 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1242673 | 10/19/23 | 03/14/2025 | 3130AXLA4 | AA+ | Aaa | NR | 50,000,000.00 | 5.3900 | 5.3941 | 50,000,000.00 | 0.00 | 127,263.89 | 50,000,000.00 | 50,267,383.00 | 267,383.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1242476 | 10/18/23 | 03/17/2025 | 3130AXKM9 | AA+ | Aaa | NR | 50,000,000.00 | 5.3600 | 5.3637 | 50,000,000.00 | 0.00 | 104,222.22 | 50,000,000.00 | 50,245,237.00 | 245,237.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1242674 | 10/19/23 | 03/24/2025 | 3130AXLC0 | AA+ | Aaa | NR | 50,000,000.00 | 5.3800 | 5.3831 | 50,000,000.00 | 0.00 | 52,305.56 | 50,000,000.00 | 50,205,666.50 | 205,666.50 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1242670 | 10/19/23 | 03/28/2025 | 3133EP2P3 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3800 | 5.3826 | 50,000,000.00 | 0.00 | 22,416.67 | 50,000,000.00 | 50,253,533.50 | 253,533.50 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1242671 | 10/19/23 | 03/28/2025 | 3133EP2P3 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3800 | 5.3826 | 50,000,000.00 | 0.00 | 22,416.67 | 50,000,000.00 | 50,253,533.50 | 253,533.50 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | | | |
| 1242730 | 10/20/23 | 04/07/2025 | 3133EP2R9 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3617 | 50,000,000.00 | 0.00 | 1,198,555.55 | 50,000,000.00 | 51,435,729.00 | 1,435,729.00 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | | | |
| 1242731 | 10/20/23 | 04/07/2025 | 3133EP2R9 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3617 | 50,000,000.00 | 0.00 | 1,198,555.55 | 50,000,000.00 | 51,435,729.00 | 1,435,729.00 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1242733 | 10/20/23 | 04/10/2025 | 3133EP2T5 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3613 | 50,000,000.00 | 0.00 | 1,198,555.56 | 50,000,000.00 | 51,440,909.50 | 1,440,909.50 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1245006 | 11/6/23 | 04/10/2025 | 3130AXR26 | AA+ | Aaa | NR | 50,000,000.00 | 5.0750 | 5.0778 | 50,000,000.00 | 0.00 | 1,022,048.61 | 50,000,000.00 | 51,031,482.00 | 1,031,482.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1245166 | 11/7/23 | 04/11/2025 | 3130AXRE0 | AA+ | Aaa | NR | 50,000,000.00 | 5.0950 | 5.0977 | 50,000,000.00 | 0.00 | 1,019,000.00 | 50,000,000.00 | 51,038,180.00 | 1,038,180.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1245167 | 11/7/23 | 04/11/2025 | 3130AXRE0 | AA+ | Aaa | NR | 50,000,000.00 | 5.0950 | 5.0977 | 50,000,000.00 | 0.00 | 1,019,000.00 | 50,000,000.00 | 51,038,180.00 | 1,038,180.00 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1242732 | 10/20/23 | 04/15/2025 | 3133EP2S7 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.3600 | 5.3607 | 50,000,000.00 | 0.00 | 1,198,555.56 | 50,000,000.00 | 51,449,644.00 | 1,449,644.00 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1245443 | 11/8/23 | 04/21/2025 | 3130AXRT7 | AA+ | Aaa | NR | 50,000,000.00 | 5.1100 | 5.1120 | 50,000,000.00 | 0.00 | 1,014,902.78 | 50,000,000.00 | 51,179,085.00 | 1,179,085.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1245441 | 11/8/23 | 04/25/2025 | 3130AXRU4 | AA+ | Aaa | NR | 50,000,000.00 | 5.1050 | 5.1065 | 50,000,000.00 | 0.00 | 1,013,909.72 | 50,000,000.00 | 51,176,794.00 | 1,176,794.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1245442 | 11/8/23 | 04/25/2025 | 3130AXRU4 | AA+ | Aaa | NR | 50,000,000.00 | 5.1050 | 5.1065 | 50,000,000.00 | 0.00 | 1,013,909.72 | 50,000,000.00 | 51,176,794.00 | 1,176,794.00 |
| FED FARM CR BK / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 1246109 | 11/14/23 | 05/05/2025 | 3133EPE43 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2500 | 5.2511 | 50,000,000.00 | 0.00 | 998,958.33 | 50,000,000.00 | 51,211,851.50 | 1,211,851.50 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1246112 | 11/14/23 | 05/07/2025 | 3133EPE50 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2500 | 5.2509 | 50,000,000.00 | 0.00 | 998,958.33 | 50,000,000.00 | 51,212,590.00 | 32 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 11 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1246113 | 11/14/23 | 05/07/2025 | 3133EPE50 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2500 | 5.2509 | 50,000,000.00 | 0.00 | 998,958.33 | 50,000,000.00 | 51,212,590.00 | 1,212,590.00 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1246110 | 11/14/23 | 05/09/2025 | 3133EPE68 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2500 | 5.2506 | 50,000,000.00 | 0.00 | 998,958.34 | 50,000,000.00 | 51,195,248.50 | 1,195,248.50 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1246111 | 11/14/23 | 05/09/2025 | 3133EPE68 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.2500 | 5.2506 | 50,000,000.00 | 0.00 | 998,958.34 | 50,000,000.00 | 51,195,248.50 | 1,195,248.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1250557 | 12/18/23 | 05/12/2025 | 3130AY7B6 | AA+ | Aaa | NR | 50,000,000.00 | 4.6500 | 4.6531 | 50,000,000.00 | 0.00 | 665,208.33 | 50,000,000.00 | 50,537,794.00 | 537,794.00 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1250947 | 12/20/23 | 05/12/2025 | 3130AYAR7 | AA+ | Aaa | NR | 50,000,000.00 | 4.6700 | 4.6732 | 50,000,000.00 | 0.00 | 655,097.22 | 50,000,000.00 | 50,456,441.00 | 456,441.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1250347 | 12/15/23 | 05/19/2025 | 3130AY6D3 | AA+ | Aaa | NR | 50,000,000.00 | 4.6150 | 4.6173 | 50,000,000.00 | 0.00 | 679,430.55 | 50,000,000.00 | 50,530,096.50 | 530,096.50 |
| FED HM LN BK BD / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1250597 | 12/19/23 | 05/23/2025 | 3130AYAB2 | AA+ | Aaa | NR | 50,000,000.00 | 4.6700 | 4.6724 | 50,000,000.00 | 0.00 | 661,583.33 | 50,000,000.00 | 50,540,778.00 | 540,778.00 |
| FED HM LN BK BD / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1250600 | 12/19/23 | 05/23/2025 | 3130AYAB2 | AA+ | Aaa | NR | 50,000,000.00 | 4.6700 | 4.6724 | 50,000,000.00 | 0.00 | 661,583.33 | 50,000,000.00 | 50,540,778.00 | 540,778.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1253204 | 1/9/24 | 05/30/2025 | 3130AYFN1 | AA+ | Aaa | NR | 50,000,000.00 | 4.5700 | 4.5732 | 50,000,000.00 | 0.00 | 520,472.22 | 50,000,000.00 | 50,342,214.50 | 342,214.50 |
| FED HM LN BK BD / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1253441 | 1/10/24 | 05/30/2025 | 3130AYG91 | AA+ | Aaa | NR | 50,000,000.00 | 4.6100 | 4.6134 | 50,000,000.00 | 0.00 | 518,625.00 | 50,000,000.00 | 50,362,720.50 | 362,720.50 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1250948 | 12/20/23 | 06/06/2025 | 3130AYAT3 | AA+ | Aaa | NR | 50,000,000.00 | 4.6500 | 4.6513 | 50,000,000.00 | 0.00 | 652,291.66 | 50,000,000.00 | 50,446,453.50 | 446,453.50 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1250949 | 12/20/23 | 06/06/2025 | 3130AYAT3 | AA+ | Aaa | NR | 50,000,000.00 | 4.6500 | 4.6513 | 50,000,000.00 | 0.00 | 652,291.66 | 50,000,000.00 | 50,446,453.50 | 446,453.50 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1252685 | 1/5/24 | 06/06/2025 | 3130AYEL6 | AA+ | Aaa | NR | 50,000,000.00 | 4.6100 | 4.6126 | 50,000,000.00 | 0.00 | 550,638.89 | 50,000,000.00 | 50,322,996.00 | 322,996.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1250722 | 12/19/23 | 06/09/2025 | 3130AYA89 | AA+ | Aaa | NR | 50,000,000.00 | 4.6550 | 4.6559 | 50,000,000.00 | 0.00 | 659,458.33 | 50,000,000.00 | 50,511,908.50 | 511,908.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1250592 | 12/19/23 | 06/10/2025 | 3130AYA97 | AA+ | Aaa | NR | 50,000,000.00 | 4.6550 | 4.6558 | 50,000,000.00 | 0.00 | 659,458.33 | 50,000,000.00 | 50,511,470.00 | 511,470.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1250596 | 12/19/23 | 06/10/2025 | 3130AYA97 | AA+ | Aaa | NR | 50,000,000.00 | 4.6550 | 4.6558 | 50,000,000.00 | 0.00 | 659,458.33 | 50,000,000.00 | 50,511,470.00 | 511,470.00 |
| FED HM LN BK BD / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 12 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1252684 | 1/5/24 | 06/13/2025 | 3130AYEH5 | AA+ | Aaa | NR | 50,000,000.00 | 4.6000 | 4.6020 | 50,000,000.00 | 0.00 | 549,444.44 | 50,000,000.00 | 50,369,531.50 | 369,531.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1118839 | 6/16/21 | 06/16/2025 | 3130AMSD5 | AA+ | Aaa | NR | 25,000,000.00 | 0.6300 | 0.6300 | 25,000,000.00 | 0.00 | 45,937.50 | 25,000,000.00 | 23,812,838.50 | (1,187,161.50) |
| FED HM LN BK BD / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1253203 | 1/9/24 | 06/16/2025 | 3130AYFL5 | AA+ | Aaa | NR | 50,000,000.00 | 4.5800 | 4.5821 | 50,000,000.00 | 0.00 | 521,611.11 | 50,000,000.00 | 50,328,882.00 | 328,882.00 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1252686 | 1/5/24 | 06/20/2025 | 3133EPU86 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.6000 | 4.6014 | 50,000,000.00 | 0.00 | 549,444.45 | 50,000,000.00 | 50,399,817.50 | 399,817.50 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1252687 | 1/5/24 | 06/20/2025 | 3133EPU86 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.6000 | 4.6014 | 50,000,000.00 | 0.00 | 549,444.45 | 50,000,000.00 | 50,399,817.50 | 399,817.50 |
| FED HM LN BK BD / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1253862 | 1/12/24 | 07/03/2025 | 3130AYHY5 | AA+ | Aaa | NR | 50,000,000.00 | 4.5300 | 4.5308 | 50,000,000.00 | 0.00 | 497,041.67 | 50,000,000.00 | 50,253,154.50 | 253,154.50 |
| FED HM LN BK BD / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1253861 | 1/12/24 | 07/08/2025 | 3130AYHT6 | AA+ | Aaa | NR | 50,000,000.00 | 4.5300 | 4.5304 | 50,000,000.00 | 0.00 | 497,041.67 | 50,000,000.00 | 50,249,986.00 | 249,986.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1254236 | 1/17/24 | 07/10/2025 | 3130AYJW7 | AA+ | Aaa | NR | 50,000,000.00 | 4.4000 | 4.4006 | 50,000,000.00 | 0.00 | 452,222.22 | 50,000,000.00 | 50,125,161.50 | 125,161.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1254237 | 1/17/24 | 07/10/2025 | 3130AYJW7 | AA+ | Aaa | NR | 50,000,000.00 | 4.4000 | 4.4006 | 50,000,000.00 | 0.00 | 452,222.22 | 50,000,000.00 | 50,125,161.50 | 125,161.50 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1254408 | 1/18/24 | 07/10/2025 | 3130AYKW5 | AA+ | Aaa | NR | 50,000,000.00 | 4.5200 | 4.5207 | 50,000,000.00 | 0.00 | 458,277.78 | 50,000,000.00 | 50,204,350.50 | 204,350.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1254407 | 1/18/24 | 07/18/2025 | 3130AYKC9 | AA+ | Aaa | NR | 50,000,000.00 | 4.4000 | 4.4000 | 50,000,000.00 | 0.00 | 446,111.11 | 50,000,000.00 | 50,135,999.50 | 135,999.50 |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1254625 | 1/19/24 | 07/18/2025 | 3130AYM52 | AA+ | Aaa | NR | 50,000,000.00 | 4.5100 | 4.5101 | 50,000,000.00 | 0.00 | 451,000.00 | 50,000,000.00 | 50,168,906.00 | 168,906.00 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 1254409 | 1/18/24 | 07/21/2025 | 3130AYKZ8 | AA+ | Aaa | NR | 50,000,000.00 | 4.5150 | 4.5147 | 50,000,000.00 | 0.00 | 457,770.83 | 50,000,000.00 | 50,178,960.00 | 178,960.00 |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1254624 | 1/19/24 | 07/29/2025 | 3133EPY41 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4900 | 4.4909 | 50,000,000.00 | 0.00 | 386,638.89 | 50,000,000.00 | 50,129,185.50 | 129,185.50 |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1255248 | 1/24/24 | 08/01/2025 | 3130AYNV4 | AA+ | Aaa | NR | 50,000,000.00 | 4.5700 | 4.5693 | 50,000,000.00 | 0.00 | 425,263.89 | 50,000,000.00 | 50,183,966.50 | 183,966.50 |
| FED HM LN BK BD / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1255288 | 1/25/24 | 08/07/2025 | 3130AYPG5 | AA+ | Aaa | NR | 50,000,000.00 | 4.5400 | 4.5388 | 50,000,000.00 | 0.00 | 416,166.67 | 50,000,000.00 | 50,156,811.00 | 156,811.00 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1256332 | 1/31/24 | 08/07/2025 | 3133EPZD6 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.5500 | 4.5507 | 50,000,000.00 | 0.00 | 341,250.00 | 50,000,000.00 | 50,121,493.50 | 121,493.50 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 13 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED HM LN BK BD / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1256819 | 2/5/24 | 08/08/2025 | 3130AYTM8 | AA+ | Aaa | NR | 50,000,000.00 | 4.5600 | 4.5597 | 50,000,000.00 | 0.00 | 354,666.67 | 50,000,000.00 | 50,134,214.00 | 134,214.00 |
| FED HM LN BK BD / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1256820 | 2/5/24 | 08/08/2025 | 3130AYTM8 | AA+ | Aaa | NR | 50,000,000.00 | 4.5600 | 4.5597 | 50,000,000.00 | 0.00 | 354,666.67 | 50,000,000.00 | 50,134,214.00 | 134,214.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | | | |
| 1257039 | 2/6/24 | 08/12/2025 | 3130AYURS | AA+ | Aaa | NR | 50,000,000.00 | 4.6450 | 4.6444 | 50,000,000.00 | 0.00 | 354,826.39 | 50,000,000.00 | 50,187,528.00 | 187,528.00 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1256818 | 2/5/24 | 08/18/2025 | 3133EP2J3 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.5500 | 4.5512 | 50,000,000.00 | 0.00 | 271,736.11 | 50,000,000.00 | 50,013,441.50 | 13,441.50 |
| FANNIE MAE / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1105176 | 3/8/21 | 08/25/2025 | 3135G05X7 | AA+ | Aaa | AA+ | 25,000,000.00 | 0.3750 | 0.7622 | 24,575,925.00 | 291,073.26 | 9,375.00 | 24,866,998.26 | 23,506,887.75 | (1,360,110.51) |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1256817 | 2/5/24 | 08/25/2025 | 3130AYTJ5 | AA+ | Aaa | NR | 50,000,000.00 | 4.5500 | 4.5517 | 50,000,000.00 | 0.00 | 227,500.00 | 50,000,000.00 | 49,993,265.00 | (6,735.00) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1256821 | 2/5/24 | 09/08/2025 | 3130AYTSS | AA+ | Aaa | NR | 50,000,000.00 | 4.5300 | 4.5325 | 50,000,000.00 | 0.00 | 144,708.33 | 50,000,000.00 | 49,891,356.50 | (108,643.50) |
| FREDDIE MAC / TD SECURITIES | | | | | | | | | | | | | | | |
| 1104040 | 2/26/21 | 09/23/2025 | 3137EAEX3 | AA+ | Aaa | AA+ | 10,000,000.00 | 0.3750 | 0.7054 | 9,851,527.20 | 100,514.37 | 833.33 | 9,952,041.57 | 9,369,395.30 | (582,646.27) |
| FED FARM CR BK / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1241228 | 10/10/23 | 10/10/2025 | 3133EPYK5 | AA+ | Aaa | AA+ | 50,000,000.00 | 5.1250 | 5.1250 | 50,000,000.00 | 0.00 | 1,217,187.50 | 50,000,000.00 | 51,437,583.00 | 1,437,583.00 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1134091 | 7/28/21 | 10/28/2025 | 3130ANB74 | AA+ | Aaa | NR | 20,000,000.00 | 0.8000 | 0.8000 | 20,000,000.00 | 0.00 | 28,000.00 | 20,000,000.00 | 18,782,175.00 | (1,217,825.00) |
| FANNIE MAE / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1104586 | 3/3/21 | 11/07/2025 | 3135G06G3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.5000 | 0.7129 | 49,511,000.00 | 321,741.09 | 100,000.00 | 49,832,741.09 | 46,828,469.50 | (3,004,271.59) |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1148918 | 11/17/21 | 11/17/2025 | 3133ENEG1 | AA+ | Aaa | AA+ | 25,000,000.00 | 1.0500 | 1.0900 | 24,960,963.44 | 23,150.85 | 97,708.33 | 24,984,114.29 | 23,621,781.50 | (1,362,332.79) |
| FED FARM CR BK / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1148919 | 11/17/21 | 11/17/2025 | 3133ENEG1 | AA+ | Aaa | AA+ | 25,000,000.00 | 1.0500 | 1.0902 | 24,960,750.00 | 23,277.43 | 97,708.33 | 24,984,027.43 | 23,621,781.50 | (1,362,245.93) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1257686 | 2/9/24 | 02/06/2026 | 3130AYWT9 | AA+ | Aaa | NR | 50,000,000.00 | 4.4300 | 4.4302 | 50,000,000.00 | 0.00 | 319,944.45 | 50,000,000.00 | 49,987,662.00 | (12,338.00) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1254807 | 1/22/24 | 02/27/2026 | 3130AYMT0 | AA+ | Aaa | NR | 50,000,000.00 | 4.3400 | 4.3418 | 50,000,000.00 | 0.00 | 204,944.44 | 50,000,000.00 | 49,882,731.50 | (117,268.50) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1259641 | 2/27/24 | 03/06/2026 | 3130B0BA6 | AA+ | Aaa | NR | 50,000,000.00 | 4.6800 | 4.6793 | 50,000,000.00 | 0.00 | 221,000.00 | 50,000,000.00 | 50,237,472.50 | 237,472.50 |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 14 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1261922 | 3/13/24 | 03/13/2026 | 3133EP5K7 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.5000 | 4.5019 | 49,998,240.00 | 44.00 | 112,500.00 | 49,998,284.00 | 49,935,904.00 | (62,380.00) |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | | | |
| 1263583 | 3/27/24 | 05/07/2026 | 3130B0NQ8 | AA+ | Aaa | NR | 50,000,000.00 | 4.6100 | 4.6123 | 50,000,000.00 | 0.00 | 25,611.11 | 50,000,000.00 | 50,003,338.50 | 3,338.50 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1263887 | 3/28/24 | 05/08/2026 | 3130B0P86 | AA+ | Aaa | NR | 50,000,000.00 | 4.5750 | 4.5770 | 50,000,000.00 | 0.00 | 19,062.50 | 50,000,000.00 | 49,973,832.00 | (26,168.00) |
| FED HM LN BK BD / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1263889 | 3/28/24 | 07/08/2026 | 3130B0NZ8 | AA+ | Aaa | NR | 50,000,000.00 | 4.5350 | 4.5379 | 50,000,000.00 | 0.00 | 18,895.83 | 50,000,000.00 | 49,970,636.00 | (29,364.00) |
| FED FARM CR BK / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 1262665 | 3/19/24 | 09/08/2026 | 3133EP6D2 | AA+ | Aaa | AA+ | 20,000,000.00 | 4.6100 | 4.6106 | 20,000,000.00 | 0.00 | 30,733.33 | 20,000,000.00 | 20,005,941.80 | 5,941.80 |
| FED FARM CR BK / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 1262666 | 3/19/24 | 09/08/2026 | 3133EP6D2 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.6100 | 4.6106 | 50,000,000.00 | 0.00 | 76,833.33 | 50,000,000.00 | 50,014,854.50 | 14,854.50 |
| FED FARM CR BK / TD SECURITIES | | | | | | | | | | | | | | | |
| 1263888 | 3/28/24 | 09/11/2026 | 3133EP7K5 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4700 | 4.4709 | 50,000,000.00 | 0.00 | 18,625.00 | 50,000,000.00 | 49,991,289.00 | (8,711.00) |
| FED FARM CR BK / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1262086 | 3/14/24 | 10/07/2026 | 3133EP5V3 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4600 | 4.4611 | 50,000,000.00 | 0.00 | 105,305.55 | 50,000,000.00 | 50,043,671.50 | 43,671.50 |
| FED FARM CR BK / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1262085 | 3/14/24 | 10/09/2026 | 3133EP5W1 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4600 | 4.4612 | 50,000,000.00 | 0.00 | 105,305.55 | 50,000,000.00 | 50,043,685.00 | 43,685.00 |
| FED FARM CR BK / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1262667 | 3/19/24 | 10/15/2026 | 3133EP6J9 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.6000 | 4.6013 | 50,000,000.00 | 0.00 | 76,666.67 | 50,000,000.00 | 50,107,150.00 | 107,150.00 |
| FED HM LN BK BD / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1259108 | 2/22/24 | 01/08/2027 | 3130B06J3 | AA+ | Aaa | NR | 50,000,000.00 | 4.4150 | 4.4166 | 50,000,000.00 | 0.00 | 239,145.83 | 50,000,000.00 | 50,238,233.00 | 238,233.00 |
| FED FARM CR BK / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1259497 | 2/26/24 | 01/08/2027 | 3133EP4G7 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4900 | 4.4918 | 50,000,000.00 | 0.00 | 218,263.89 | 50,000,000.00 | 50,212,958.00 | 212,958.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1255775 | 1/29/24 | 01/15/2027 | 3130AYPN0 | AA+ | Aaa | NR | 25,000,000.00 | 4.1250 | 4.2072 | 24,943,750.00 | 3,271.58 | 177,604.17 | 24,947,021.58 | 24,966,840.50 | 19,818.92 |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1255777 | 1/29/24 | 01/15/2027 | 3130AYPN0 | AA+ | Aaa | NR | 28,000,000.00 | 4.1250 | 4.2072 | 27,937,000.00 | 3,664.17 | 198,916.67 | 27,940,664.17 | 27,962,861.36 | 22,197.19 |
| FED FARM CR BK / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1259496 | 2/26/24 | 01/29/2027 | 3133EP4E2 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4800 | 4.4811 | 50,000,000.00 | 0.00 | 217,777.78 | 50,000,000.00 | 50,234,039.50 | 234,039.50 |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1259493 | 2/26/24 | 02/05/2027 | 3133EP4C6 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4800 | 4.4809 | 50,000,000.00 | 0.00 | 217,777.78 | 50,000,000.00 | 50,234,200.00 | 234,200.00 |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1259494 | 2/26/24 | 02/11/2027 | 3133EP4D4 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4800 | 4.4807 | 50,000,000.00 | 0.00 | 217,777.78 | 50,000,000.00 | 50,234,336.00 | 234,336.00 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 15 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moodys | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|--------|-------|--------------------------|---------------|----------------|--------------------------|-------------------|-----------------------|--------------------------|--------------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED FARM CR BK / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1259495 | 2/26/24 | 02/11/2027 | 3133EP4D4 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.4800 | 4.4807 | 50,000,000.00 | 0.00 | 217,777.78 | 50,000,000.00 | 50,234,336.00 | 234,336.00 |
| Subtotal for GOVT AGENCY-FIX-30/360: | | | | | | | 10,331,105,000.00 | 4.8206 | 4.8266 | 10,330,027,535.62 | 598,412.49 | 114,818,077.96 | 10,330,625,948.11 | 10,428,471,130.41 | 97,845,182.30 |
| GOV'T AGY - CALLABLE | | | | | | | | | | | | | | | |
| FANNIE MAE / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1091737 | 11/16/20 | 08/16/2024 | 3135GA3K5 | AA+ | Aaa | AA+ | 15,000,000.00 | 0.3700 | 0.3700 | 15,000,000.00 | 0.00 | 6,937.50 | 15,000,000.00 | 14,730,477.60 | (269,522.40) |
| FANNIE MAE / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1081425 | 8/27/20 | 08/27/2024 | 3136G4Y72 | AA+ | Aaa | AA+ | 15,000,000.00 | 0.4550 | 0.4550 | 15,000,000.00 | 0.00 | 6,445.83 | 15,000,000.00 | 14,713,842.75 | (286,157.25) |
| FREDDIE MAC / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1084332 | 9/18/20 | 09/20/2024 | 3134GWUF1 | AA+ | Aaa | AA+ | 20,000,000.00 | 0.4000 | 0.4000 | 20,000,000.00 | 0.00 | 2,444.44 | 20,000,000.00 | 19,544,559.80 | (455,440.20) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1104043 | 2/26/21 | 02/26/2025 | 3130ALG73 | AA+ | Aaa | NR | 20,000,000.00 | 0.4600 | 0.4600 | 20,000,000.00 | 0.00 | 8,944.44 | 20,000,000.00 | 19,187,433.00 | (812,567.00) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1112120 | 4/28/21 | 04/28/2025 | 3130AM7A4 | AA+ | Aaa | NR | 20,000,000.00 | 0.6900 | 0.6900 | 20,000,000.00 | 0.00 | 58,650.00 | 20,000,000.00 | 19,153,950.40 | (846,049.60) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1112327 | 4/29/21 | 04/29/2025 | 3130MCP5 | AA+ | Aaa | NR | 40,000,000.00 | 0.6800 | 0.6800 | 40,000,000.00 | 0.00 | 114,844.44 | 40,000,000.00 | 38,296,744.40 | (1,703,255.60) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1115693 | 5/24/21 | 11/24/2025 | 3130AMHJ4 | AA+ | Aaa | NR | 15,000,000.00 | 0.7600 | 0.7600 | 15,000,000.00 | 0.00 | 40,216.67 | 15,000,000.00 | 14,052,833.55 | (947,166.45) |
| FED HM LN BK BD / GREAT PACIFIC SECURITIES | | | | | | | | | | | | | | | |
| 1116512 | 5/28/21 | 11/28/2025 | 3130AMQT2 | AA+ | Aaa | NR | 25,000,000.00 | 0.7900 | 0.7900 | 25,000,000.00 | 0.00 | 67,479.17 | 25,000,000.00 | 23,422,341.00 | (1,577,659.00) |
| Subtotal for GOV'T AGY - CALLABLE: | | | | | | | 170,000,000.00 | 0.5984 | 0.5984 | 170,000,000.00 | 0.00 | 305,962.49 | 170,000,000.00 | 163,102,182.50 | (6,897,817.50) |
| Subtotal for GOVERNMENT AGENCY: | | | | | | | 11,001,105,000.00 | 4.5362 | 4.7741 | 10,985,127,118.96 | 598,412.49 | 127,351,269.62 | 10,997,952,760.62 | 11,088,585,791.41 | 90,633,030.79 |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BILL | | | | | | | | | | | | | | | |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1248616 | 12/4/23 | 04/18/2024 | 912796CX5 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.1535 | 49,026,561.11 | 0.00 | 851,759.03 | 49,026,561.11 | 49,875,717.00 | 849,155.89 |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1248653 | 12/5/23 | 04/18/2024 | 912796CX5 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.1630 | 49,031,937.50 | 0.00 | 846,158.33 | 49,031,937.50 | 49,875,717.00 | 843,779.50 |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1248810 | 12/6/23 | 04/18/2024 | 912796CX5 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.1400 | 49,043,388.89 | 0.00 | 835,250.00 | 49,043,388.89 | 49,875,717.00 | 832,328.11 |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1249210 | 12/7/23 | 04/18/2024 | 912796CX5 | AA+ | Aaa | AA+ | 100,000,000.00 | | 5.1200 | 98,108,444.44 | 0.00 | 1,649,777.78 | 98,108,444.44 | 99,751,434.00 | 37 1,642,989.56 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

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 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 16 of 20
 User: SNong

As of 31-Mar-2024

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|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|-----------------|---------------------|-----------------------|-----------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BILL | | | | | | | | | | | | | | | |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1263234 | 3/25/24 | 05/09/2024 | 912797HQ3 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.2625 | 49,671,093.75 | 0.00 | 51,163.19 | 49,671,093.75 | 49,721,914.00 | 50,820.25 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1263438 | 3/26/24 | 05/09/2024 | 912797HQ3 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.2675 | 49,678,097.22 | 0.00 | 43,895.83 | 49,678,097.22 | 49,721,914.00 | 43,816.78 |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | | | |
| 1263584 | 3/27/24 | 05/16/2024 | 912797FH5 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.2498 | 49,635,430.56 | 0.00 | 36,456.94 | 49,635,430.56 | 49,673,195.50 | 37,764.94 |
| US TREASURY N/B / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1263235 | 3/25/24 | 06/20/2024 | 912796ZW2 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.2270 | 49,368,404.17 | 0.00 | 50,818.06 | 49,368,404.17 | 49,420,389.00 | 51,984.83 |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1263439 | 3/26/24 | 06/20/2024 | 912796ZW2 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.2310 | 49,375,186.11 | 0.00 | 43,591.67 | 49,375,186.11 | 49,420,389.00 | 45,202.89 |
| US TREASURY N/B / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1263585 | 3/27/24 | 06/20/2024 | 912796ZW2 | AA+ | Aaa | AA+ | 50,000,000.00 | | 5.2250 | 49,383,159.72 | 0.00 | 36,284.72 | 49,383,159.72 | 49,420,389.00 | 37,229.28 |
| Subtotal for TREASURY BILL: | | | | | | | 550,000,000.00 | 0.0000 | 5.1963 | 542,321,703.47 | 0.00 | 4,445,155.55 | 542,321,703.47 | 546,756,775.50 | 4,435,072.03 |
| TREASURY BOND | | | | | | | | | | | | | | | |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1115357 | 5/20/21 | 05/15/2024 | 91282CCC3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.3289 | 49,882,812.50 | 112,461.33 | 47,390.11 | 49,995,273.83 | 49,740,844.50 | (254,429.33) |
| US TREASURY N/B / BNP PARIBAS | | | | | | | | | | | | | | | |
| 1116286 | 5/27/21 | 05/15/2024 | 91282CCC3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.3109 | 49,910,156.25 | 86,196.96 | 47,390.11 | 49,996,353.21 | 49,740,844.50 | (255,508.71) |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | | | |
| 1136679 | 8/16/21 | 05/15/2024 | 91282CCC3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.3587 | 49,851,562.50 | 141,925.79 | 47,390.11 | 49,993,488.29 | 49,740,844.50 | (252,643.79) |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1225214 | 6/15/23 | 09/15/2024 | 91282CCX7 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 5.2050 | 47,113,281.25 | 1,834,137.90 | 8,661.68 | 48,947,419.15 | 48,920,728.50 | (26,690.65) |
| US TREASURY N/B / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1228137 | 7/5/23 | 09/15/2024 | 91282CCX7 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 5.3768 | 47,140,625.00 | 1,769,156.68 | 8,661.68 | 48,909,781.68 | 48,920,728.50 | 10,946.82 |
| US TREASURY N/B / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 1228329 | 7/6/23 | 10/15/2024 | 91282CDB4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.6250 | 5.3527 | 47,121,093.75 | 1,664,464.00 | 144,296.45 | 48,785,557.75 | 48,930,675.00 | 145,117.25 |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1228330 | 7/6/23 | 11/15/2024 | 91282CDH1 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.7500 | 5.3313 | 47,035,156.25 | 1,607,445.41 | 142,170.33 | 48,642,601.66 | 48,783,176.50 | 140,574.84 |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1233577 | 8/15/23 | 11/15/2024 | 91282CDH1 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.7500 | 5.3361 | 47,261,718.75 | 1,375,119.41 | 142,170.33 | 48,636,838.16 | 48,783,176.50 | 146,338.34 |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1248618 | 12/4/23 | 05/15/2025 | 912828XB1 | AA+ | Aaa | AA+ | 50,000,000.00 | 2.1250 | 4.8836 | 48,093,750.00 | 429,628.31 | 347,355.77 | 48,523,378.31 | 48,857,915.50 | 334,537.19 |
| US TREASURY N/B / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 17 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BOND | | | | | | | | | | | | | | | |
| 1248617 | 12/4/23 | 07/15/2025 | 91282CEY3 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.0000 | 4.7343 | 48,666,015.63 | 269,514.67 | 317,307.69 | 48,935,530.30 | 49,143,050.50 | 207,520.20 |
| US TREASURY N/B / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1248619 | 12/4/23 | 08/15/2025 | 91282CFE6 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.1250 | 4.6927 | 48,732,421.88 | 243,293.22 | 197,458.79 | 48,975,715.10 | 49,056,061.00 | 80,345.90 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1248654 | 12/5/23 | 08/15/2025 | 91282CFE6 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.1250 | 4.7395 | 48,697,265.63 | 248,340.32 | 197,458.79 | 48,945,605.95 | 49,056,061.00 | 110,455.05 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1248655 | 12/5/23 | 09/15/2025 | 91282CFK2 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.5000 | 4.7227 | 48,966,796.88 | 187,566.10 | 80,842.39 | 49,154,362.98 | 49,145,550.50 | (8,812.48) |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1249205 | 12/7/23 | 10/15/2025 | 91282CFP1 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.2500 | 4.6360 | 49,658,203.13 | 58,478.52 | 673,497.27 | 49,716,681.65 | 50,565,307.00 | 848,625.35 |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1249206 | 12/7/23 | 01/15/2026 | 91282CGE5 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.8750 | 4.5337 | 49,343,750.00 | 98,863.64 | 409,855.77 | 49,442,613.64 | 49,694,132.00 | 251,518.36 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1254403 | 1/18/24 | 02/15/2026 | 912828P46 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.6250 | 4.3008 | 47,369,140.63 | 256,500.12 | 102,678.57 | 47,625,640.75 | 47,387,277.00 | (238,363.75) |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1249263 | 12/8/23 | 04/15/2026 | 91282CGV7 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.7500 | 4.4336 | 49,242,187.50 | 101,453.36 | 589,139.35 | 49,343,640.86 | 50,003,970.50 | 660,329.64 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1249450 | 12/11/23 | 05/15/2026 | 912828R36 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.6250 | 4.5166 | 46,708,984.38 | 416,020.03 | 250,000.00 | 47,125,004.41 | 47,311,384.00 | 186,379.59 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1254405 | 1/18/24 | 05/15/2026 | 912828R36 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.6250 | 4.2373 | 47,136,718.75 | 249,861.81 | 165,178.57 | 47,386,580.56 | 47,311,384.00 | (75,196.56) |
| US TREASURY N/B / TD SECURITIES | | | | | | | | | | | | | | | |
| 1249451 | 12/11/23 | 06/15/2026 | 91282CHH7 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.1250 | 4.5006 | 49,558,593.75 | 53,912.21 | 608,606.56 | 49,612,505.96 | 50,118,820.50 | 506,314.54 |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | | | |
| 1254805 | 1/22/24 | 08/15/2026 | 912828A27 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.5000 | 4.2310 | 46,712,890.63 | 245,830.83 | 94,780.22 | 46,958,721.46 | 46,700,034.50 | (258,686.96) |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1259944 | 2/28/24 | 11/15/2026 | 912828U24 | AA+ | Aaa | AA+ | 50,000,000.00 | 2.0000 | 4.5075 | 46,832,031.25 | 105,492.40 | 90,659.34 | 46,937,523.65 | 47,328,704.50 | 391,180.85 |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1259106 | 2/22/24 | 01/15/2027 | 91282CJT9 | AA+ | Aaa | AA+ | 50,000,000.00 | 4.0000 | 4.4197 | 49,433,593.75 | 20,878.87 | 214,285.71 | 49,454,472.62 | 49,830,057.00 | 375,584.38 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1259107 | 2/22/24 | 02/15/2027 | 912828V98 | AA+ | Aaa | AA+ | 50,000,000.00 | 2.2500 | 4.4043 | 47,021,484.38 | 106,668.60 | 120,535.71 | 47,128,152.98 | 47,221,926.50 | 93,773.52 |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1247294 | 11/22/23 | 02/15/2028 | 9128283W8 | AA+ | Aaa | AA+ | 50,000,000.00 | 2.7500 | 4.4653 | 46,724,609.38 | 277,539.57 | 173,763.74 | 47,002,148.95 | 47,388,865.00 | 386,716.05 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1247300 | 11/22/23 | 05/15/2028 | 9128284N7 | AA+ | Aaa | AA+ | 50,000,000.00 | 2.8750 | 4.4572 | 46,818,359.38 | 254,764.62 | 517,342.03 | 47,073,124.00 | 47,876,932.00 | 39 803,808.00 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 18 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|-------------------------|---------------|----------------|-------------------------|----------------------|---------------------|-------------------------|-------------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BOND | | | | | | | | | | | | | | | |
| US TREASURY N/B / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1247907 | 11/29/23 | 11/15/2028 | 9128285M8 | AA+ | Aaa | AA+ | 50,000,000.00 | 3.1250 | 4.4192 | 47,144,531.25 | 195,299.57 | 532,280.22 | 47,339,830.82 | 48,234,181.50 | 894,350.68 |
| Subtotal for TREASURY BOND: | | | | | | | 1,350,000,000.00 | 2.1435 | 4.2013 | 1,298,177,734.43 | 12,410,814.25 | 6,271,157.29 | 1,310,588,548.68 | 1,315,792,633.00 | 5,204,084.32 |
| TREASURY BOND - ME | | | | | | | | | | | | | | | |
| US TREASURY N/B / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1142900 | 9/30/21 | 07/31/2024 | 912828Y87 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.7500 | 0.4774 | 51,789,062.50 | (1,579,906.40) | 146,634.62 | 50,209,156.10 | 49,553,936.50 | (655,219.60) |
| US TREASURY N/B / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1228133 | 7/5/23 | 09/30/2024 | 912828YH7 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.5000 | 5.3569 | 47,718,750.00 | 1,364,721.30 | 2,049.18 | 49,083,471.30 | 49,452,052.50 | 368,581.20 |
| US TREASURY N/B / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1142897 | 9/30/21 | 10/31/2024 | 912828YM6 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.5000 | 0.5496 | 51,451,171.88 | (1,176,904.26) | 315,247.25 | 50,274,267.62 | 49,240,814.00 | (1,033,453.62) |
| US TREASURY N/B / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 1228328 | 7/6/23 | 10/31/2024 | 912828YM6 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.5000 | 5.3311 | 47,591,796.88 | 1,346,200.50 | 315,247.25 | 48,937,997.38 | 49,240,814.00 | 302,816.62 |
| US TREASURY N/B / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1157928 | 1/27/22 | 02/28/2025 | 912828ZC7 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.1250 | 1.4116 | 49,568,359.38 | 304,214.80 | 48,913.04 | 49,872,574.18 | 48,292,438.00 | (1,580,136.18) |
| US TREASURY N/B / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1106790 | 3/18/21 | 03/31/2025 | 912828ZF0 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.5000 | 0.6542 | 49,693,359.38 | 230,916.61 | 683.06 | 49,924,275.99 | 47,946,094.50 | (1,978,181.49) |
| US TREASURY N/B / BNP PARIBAS | | | | | | | | | | | | | | | |
| 1108213 | 3/30/21 | 03/31/2025 | 912828ZF0 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.5000 | 0.6505 | 49,703,125.00 | 222,960.84 | 683.06 | 49,926,085.84 | 47,946,094.50 | (1,979,991.34) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1113751 | 5/10/21 | 04/30/2025 | 912828ZL7 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 0.5232 | 49,708,984.38 | 211,994.15 | 78,811.81 | 49,920,978.53 | 47,673,484.50 | (2,247,494.03) |
| US TREASURY N/B / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1115882 | 5/25/21 | 04/30/2025 | 912828ZL7 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 0.5449 | 49,669,921.88 | 239,513.51 | 78,811.81 | 49,909,435.39 | 47,673,484.50 | (2,235,950.89) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1113752 | 5/10/21 | 06/30/2025 | 912828ZW3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.5692 | 49,347,656.25 | 456,036.60 | 31,593.41 | 49,803,692.85 | 47,239,891.00 | (2,563,801.85) |
| US TREASURY N/B / BNY Mellon Capital Market | | | | | | | | | | | | | | | |
| 1115552 | 5/21/21 | 06/30/2025 | 912828ZW3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6095 | 49,271,484.38 | 507,679.77 | 31,593.41 | 49,779,164.15 | 47,239,891.00 | (2,539,273.15) |
| US TREASURY N/B / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1113753 | 5/10/21 | 07/31/2025 | 91282CAB7 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.5892 | 49,292,968.75 | 484,337.03 | 20,947.80 | 49,777,305.78 | 47,061,276.50 | (2,716,029.28) |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1116055 | 5/26/21 | 07/31/2025 | 91282CAB7 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.5909 | 49,296,875.00 | 479,340.62 | 20,947.80 | 49,776,215.62 | 47,061,276.50 | (2,714,939.12) |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1248973 | 12/6/23 | 07/31/2025 | 912828Y79 | AA+ | Aaa | AA+ | 50,000,000.00 | 2.8750 | 4.7169 | 48,550,781.25 | 281,191.70 | 240,899.73 | 48,831,972.95 | 48,951,751.50 | 119,778.55 |
| US TREASURY N/B / BANK OF AMERICA | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 19 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|----------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BOND - ME | | | | | | | | | | | | | | | |
| 1113754 | 5/10/21 | 08/31/2025 | 91282CAJ0 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6145 | 49,226,562.50 | 519,392.27 | 10,869.57 | 49,745,954.77 | 46,896,909.00 | (2,849,045.77) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1113755 | 5/10/21 | 08/31/2025 | 91282CAJ0 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6145 | 49,226,562.50 | 519,392.27 | 10,869.57 | 49,745,954.77 | 46,896,909.00 | (2,849,045.77) |
| US TREASURY N/B / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1116050 | 5/26/21 | 09/30/2025 | 91282CAM3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6323 | 49,181,640.63 | 536,468.58 | 341.53 | 49,718,109.21 | 46,794,580.50 | (2,923,528.71) |
| US TREASURY N/B / BNP PARIBAS | | | | | | | | | | | | | | | |
| 1116051 | 5/26/21 | 09/30/2025 | 91282CAM3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6323 | 49,181,640.63 | 536,468.58 | 341.53 | 49,718,109.21 | 46,794,580.50 | (2,923,528.71) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1116052 | 5/26/21 | 09/30/2025 | 91282CAM3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6332 | 49,179,687.50 | 537,748.94 | 341.53 | 49,717,436.44 | 46,794,580.50 | (2,922,855.94) |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1130485 | 7/23/21 | 09/30/2025 | 91282CAM3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6018 | 49,273,437.50 | 466,804.53 | 341.53 | 49,740,242.03 | 46,794,580.50 | (2,945,661.53) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1116053 | 5/26/21 | 10/31/2025 | 91282CAT8 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6605 | 49,105,468.75 | 575,174.20 | 52,541.21 | 49,680,642.95 | 46,635,839.00 | (3,044,803.95) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1116054 | 5/26/21 | 10/31/2025 | 91282CAT8 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 0.6605 | 49,105,468.75 | 575,174.20 | 52,541.21 | 49,680,642.95 | 46,635,839.00 | (3,044,803.95) |
| US TREASURY N/B / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1116285 | 5/27/21 | 12/31/2025 | 91282CBC4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 0.7266 | 49,207,031.25 | 491,177.78 | 47,390.11 | 49,698,209.03 | 46,431,125.50 | (3,267,083.53) |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1118017 | 6/10/21 | 01/31/2026 | 91282CBH3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 0.6825 | 49,298,828.13 | 424,175.91 | 31,421.70 | 49,723,004.04 | 46,264,766.50 | (3,458,237.54) |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1120789 | 6/30/21 | 01/31/2026 | 91282CBH3 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.3750 | 0.8080 | 49,027,343.75 | 583,825.89 | 31,421.70 | 49,611,169.64 | 46,264,766.50 | (3,346,403.14) |
| US TREASURY N/B / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 1249209 | 12/7/23 | 03/31/2026 | 9128286L9 | AA+ | Aaa | AA+ | 100,000,000.00 | 2.2500 | 4.4309 | 95,250,000.00 | 652,071.01 | 6,147.54 | 95,902,071.01 | 96,638,384.00 | 736,312.99 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1249266 | 12/8/23 | 04/30/2026 | 9128286S4 | AA+ | Aaa | AA+ | 100,000,000.00 | 2.3750 | 4.4231 | 95,390,625.00 | 606,496.71 | 750,343.41 | 95,997,121.71 | 96,582,890.00 | 585,768.29 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1250187 | 12/14/23 | 06/30/2026 | 9128287B0 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.8750 | 4.4455 | 46,937,500.00 | 359,324.54 | 236,950.55 | 47,296,824.54 | 47,423,205.50 | 126,380.96 |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1252688 | 1/5/24 | 06/30/2026 | 91282CCJ8 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.8750 | 4.1810 | 46,134,765.65 | 370,755.67 | 104,567.31 | 46,505,521.32 | 46,223,407.50 | (282,113.82) |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1249652 | 12/12/23 | 07/31/2026 | 912828Y95 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.8750 | 4.5408 | 46,722,656.25 | 378,155.05 | 157,108.52 | 47,100,811.30 | 47,224,223.00 | 123,411.70 |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | | | |
| 1250188 | 12/14/23 | 07/31/2026 | 912828Y95 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.8750 | 4.4584 | 46,826,171.88 | 360,361.73 | 157,108.52 | 47,186,533.61 | 47,224,223.00 | 41 37,689.39 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Apr-2024 10:36:13 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 20 of 20
 User: SNong

As of 31-Mar-2024

53720

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|--------------------------|---------------|----------------|--------------------------|----------------------|-----------------------|--------------------------|--------------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>Extended Fund</u> | | | | | | | | | | | | | | | |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BOND - ME | | | | | | | | | | | | | | | |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1250189 | 12/14/23 | 08/31/2026 | 912828YD6 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.3750 | 4.4330 | 46,132,812.50 | 425,351.60 | 59,782.61 | 46,558,164.10 | 46,487,686.50 | (70,477.60) |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 1252689 | 1/5/24 | 08/31/2026 | 91282CCW9 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.7500 | 4.1779 | 45,740,234.38 | 382,455.74 | 32,608.70 | 46,122,690.12 | 45,751,273.50 | (371,416.62) |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1254806 | 1/22/24 | 09/30/2026 | 91282CCZ2 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.8750 | 4.1688 | 45,851,562.50 | 295,713.47 | 1,195.36 | 46,147,275.97 | 45,990,992.00 | (156,283.97) |
| US TREASURY N/B / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 1259640 | 2/27/24 | 11/30/2026 | 91282CDK4 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.2500 | 4.5063 | 45,822,265.63 | 141,055.58 | 58,060.11 | 45,963,321.21 | 46,196,860.00 | 233,538.79 |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | |
| 1238639 | 9/20/23 | 07/31/2028 | 91282CCR0 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.0000 | 4.5231 | 42,388,671.88 | 831,417.60 | 83,791.21 | 43,220,089.48 | 43,668,934.50 | 448,845.02 |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1238644 | 9/20/23 | 08/31/2028 | 91282CCV1 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.1250 | 4.5246 | 42,542,968.75 | 800,588.86 | 48,913.04 | 43,343,557.61 | 43,791,950.00 | 448,392.39 |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 1247906 | 11/29/23 | 10/31/2028 | 91282CDF5 | AA+ | Aaa | AA+ | 50,000,000.00 | 1.3750 | 4.4251 | 43,322,265.63 | 460,533.40 | 234,203.30 | 43,782,799.03 | 44,355,511.50 | 572,712.47 |
| Subtotal for TREASURY BOND - ME: | | | | | | | 2,000,000,000.00 | 0.9906 | 2.3984 | 1,922,730,468.85 | 15,202,380.88 | 3,502,264.60 | 1,937,932,849.73 | 1,885,337,317.00 | (52,595,532.73) |
| Subtotal for U. S. TREASURIES: | | | | | | | 3,900,000,000.00 | 1.2500 | 3.4170 | 3,763,229,906.75 | 27,613,195.13 | 14,218,577.44 | 3,790,843,101.88 | 3,747,886,725.50 | (42,956,376.38) |
| Total Extended Fund : | | | | | | | 15,317,827,205.91 | 3.6761 | 4.4413 | 15,165,079,231.62 | 28,211,607.62 | 141,569,847.06 | 15,205,518,068.41 | 15,253,194,722.82 | 47,676,654.41 |
| Net Asset Value (NAV): | | | | | | | | | | | | | | | 1.003135 |
| Total Investments: | | | | | | | 15,317,827,205.91 | 3.6761 | 4.4413 | 15,165,079,231.62 | 28,211,607.62 | 141,569,847.06 | 15,205,518,068.41 | 15,253,194,722.82 | 47,676,654.41 |

Report Parameters

Query: Daily Inventory OCTP
 Settlement Date: not greater than 31 Mar 2024
 Entity Name: one of Extended Fund
 Account Name: one of LAIF - EXTENDED FUND, 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, NORTHERN TRUST FVSD 40 SWEEP, NORTHERN TRUST OCTP SWEEP, NORTHERN TRUST PPCEO SWEEP

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Mar-2024

Run Date: 05-Apr-2024 10:36:28 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

53721

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) | |
|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|----------------------|-------------------|-----------------------|-----------------------|------------------------|-------------|
| Issuer / Broker | | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | | |
| <u>100-Pension Prepayment-CEO</u> | | | | | | | | | | | | | | | | |
| U. S. TREASURIES | | | | | | | | | | | | | | | | |
| TREASURY BOND | | | | | | | | | | | | | | | | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205479 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205594 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205595 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205596 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205597 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205598 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205599 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205600 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205601 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205602 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 50,000,000.00 | 0.2500 | 4.5170 | 47,156,250.00 | 2,423,905.02 | 36,885.25 | 49,580,155.02 | 49,511,788.00 | (68,367.02) | |
| US TREASURY N/B / DAIWA CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 1205603 | 1/24/23 | 6/15/24 | 91282CCG4 | AA+ | Aaa | AA+ | 29,000,000.00 | 0.2500 | 4.5170 | 27,350,625.00 | 1,405,864.91 | 21,393.44 | 28,756,489.91 | 28,716,837.04 | (39,652.87) | |
| Subtotal for TREASURY BOND: | | | | | | | 529,000,000.00 | 0.2500 | 4.5170 | 498,913,125.00 | 25,644,915.11 | 390,245.94 | 524,558,040.11 | 523,834,717.04 | (723,323.07) | |
| Subtotal for U. S. TREASURIES: | | | | | | | 529,000,000.00 | 0.2500 | 4.5170 | 498,913,125.00 | 25,644,915.11 | 390,245.94 | 524,558,040.11 | 523,834,717.04 | (723,323.07) | |
| Total 100-Pension Prepayment-CEO : | | | | | | | 529,000,000.00 | 0.2500 | 4.5170 | 498,913,125.00 | 25,644,915.11 | 390,245.94 | 524,558,040.11 | 523,834,717.04 | (723,323.07) | |
| Net Asset Value (NAV): | | | | | | | | | | | | | | 0.998621 | | |
| <u>650-CCCD SERIES 2017E</u> | | | | | | | | | | | | | | | | |
| FUNDS | | | | | | | | | | | | | | | | |
| NORTHERN INST U.S. TREASURY PORTFOLIO | | | | | | | | | | | | | | | | |
| | 4/1/24 | | AAAm | NR | NR | | 237,076.97 | | 5.1505 | 237,076.97 | | | 237,076.97 | 237,076.97 | 0.00 | |
| Subtotal for FUNDS: | | | | | | | 237,076.97 | | 5.1505 | 237,076.97 | | | 237,076.97 | 237,076.97 | 43 | 0.00 |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Mar-2024

Run Date: 05-Apr-2024 10:36:28 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 2 of 5
 User: SNong

53721

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|------|---------|-------|---------------------|---------------|----------------|---------------------|-----------------|------------------|---------------------|---------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>650-CCCD SERIES 2017E</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| DISCOUNT NOTES | | | | | | | | | | | | | | | |
| FHLB DISC CORP / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1263588 | 3/27/24 | 6/11/24 | 313384XZ7 | A-1+ | P-1 | NR | 3,600,000.00 | | 5.2000 | 3,560,480.00 | 0.00 | 2,600.00 | 3,563,080.00 | 3,561,262.49 | (1,817.51) |
| Subtotal for DISCOUNT NOTES: | | | | | | | 3,600,000.00 | 0.0000 | 5.2000 | 3,560,480.00 | 0.00 | 2,600.00 | 3,563,080.00 | 3,561,262.49 | (1,817.51) |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | | | |
| 967776 | 7/18/18 | 6/11/27 | 3130AEFG0 | AA+ | Aaa | NR | 385,000.00 | 3.1250 | 3.1846 | 383,225.15 | 1,137.61 | 3,676.22 | 384,362.76 | 373,646.26 | (10,716.50) |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1001372 | 2/20/19 | 6/15/27 | 3133EEW89 | AA+ | Aaa | AA+ | 225,000.00 | 3.1250 | 2.9561 | 227,778.98 | (1,708.21) | 2,070.32 | 226,070.77 | 218,197.03 | (7,873.74) |
| FED FARM CR BK / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1015241 | 5/16/19 | 11/12/27 | 3133EH6M0 | AA+ | Aaa | AA+ | 94,000.00 | 2.8000 | 2.6533 | 95,041.52 | (598.12) | 1,016.24 | 94,443.40 | 89,896.46 | (4,546.94) |
| FED HM LN BK BD / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 981587 | 10/12/18 | 12/10/27 | 3130AD7C0 | AA+ | Aaa | NR | 180,000.00 | 2.7500 | 3.4669 | 169,941.34 | 6,005.31 | 1,526.25 | 175,946.65 | 171,631.97 | (4,314.68) |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 1026648 | 7/30/19 | 12/20/27 | 3133EH3S0 | AA+ | Aaa | AA+ | 137,000.00 | 2.7300 | 2.2650 | 141,840.21 | (2,694.17) | 1,049.31 | 139,146.04 | 130,071.69 | (9,074.35) |
| FED FARM CR BK / MORGAN STANLEY _1 | | | | | | | | | | | | | | | |
| 1005676 | 3/19/19 | 12/28/27 | 31331YLB4 | AA+ | Aaa | AA+ | 45,000.00 | 5.2500 | 2.8900 | 53,177.40 | (4,690.55) | 610.31 | 48,486.85 | 46,840.56 | (1,646.29) |
| FED FARM CR BK / DEUTSCHE | | | | | | | | | | | | | | | |
| 938650 | 1/18/18 | 1/18/28 | 3133EH7H0 | AA+ | Aaa | AA+ | 2,000,000.00 | 2.8750 | 2.8890 | 1,997,580.00 | 1,501.07 | 11,659.72 | 1,999,081.07 | 1,908,340.48 | (90,740.59) |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | | | |
| 987151 | 11/16/18 | 11/16/28 | 3130AFFX0 | AA+ | Aaa | NR | 85,000.00 | 3.2500 | 3.3680 | 84,154.25 | 454.59 | 1,035.94 | 84,608.84 | 82,398.11 | (2,210.73) |
| FANNIE MAE / TD SECURITIES | | | | | | | | | | | | | | | |
| 935871 | 12/29/17 | 5/15/29 | 31359MEU3 | AA+ | Aaa | AA+ | 1,500,000.00 | 6.2500 | 2.7914 | 2,002,678.50 | (276,375.00) | 35,416.67 | 1,726,303.50 | 1,670,069.60 | (56,233.91) |
| FED FARM CR BK / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 936269 | 1/3/18 | 1/3/30 | 3133EH5V1 | AA+ | Aaa | AA+ | 2,000,000.00 | 2.9800 | 2.9971 | 1,996,580.00 | 1,779.67 | 14,568.89 | 1,998,359.67 | 1,872,892.18 | (125,467.49) |
| FREDDIE MAC / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 941166 | 2/2/18 | 3/15/31 | 3134A4AA2 | AA+ | Aaa | AA+ | 1,500,000.00 | 6.7500 | 3.0912 | 2,088,162.00 | (276,335.27) | 4,500.00 | 1,811,826.73 | 1,723,143.80 | (88,682.94) |
| FREDDIE MAC / Mizuho Securities USA Inc | | | | | | | | | | | | | | | |
| 945319 | 3/1/18 | 7/15/32 | 3134A4KX1 | AA+ | Aaa | AA+ | 2,000,000.00 | 6.2500 | 3.2042 | 2,697,120.00 | (295,070.12) | 26,388.89 | 2,402,049.88 | 2,301,087.48 | (100,962.40) |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 948858 | 3/22/18 | 7/19/32 | 3133EA5P9 | AA+ | Aaa | AA+ | 255,000.00 | 3.0500 | 3.3488 | 246,378.45 | 3,626.17 | 1,555.50 | 250,004.62 | 232,046.64 | (17,957.98) |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 948857 | 3/22/18 | 11/8/32 | 3133EA7G7 | AA+ | Aaa | AA+ | 147,000.00 | 3.1200 | 3.3373 | 143,323.53 | 1,514.29 | 1,821.82 | 144,837.82 | 135,093.01 | (9,744.81) |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Mar-2024

Run Date: 05-Apr-2024 10:36:28 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

Page 3 of 5
 User: SNong

53721

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moody's | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|----------------------|---------------|----------------|----------------------|---------------------|-------------------|----------------------|----------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| 650-CCCD SERIES 2017E | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 948855 | 3/22/18 | 3/23/33 | 3133EEUG3 | AA+ | Aaa | AA+ | 500,000.00 | 3.3500 | 3.3496 | 500,023.74 | (9.53) | 372.22 | 500,014.21 | 459,710.37 | (40,303.84) |
| FED FARM CR BK / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 948856 | 3/22/18 | 12/27/33 | 3133EDCX8 | AA+ | Aaa | AA+ | 263,000.00 | 4.4400 | 3.3596 | 297,542.42 | (13,202.20) | 3,049.05 | 284,340.22 | 266,067.49 | (18,272.73) |
| FED FARM CR BK / FTN FINANCIAL | | | | | | | | | | | | | | | |
| 945505 | 3/2/18 | 2/13/34 | 3133EJCP2 | AA+ | Aaa | AA+ | 2,000,000.00 | 3.3300 | 3.4801 | 1,963,460.00 | 13,932.43 | 8,880.00 | 1,977,392.43 | 1,829,370.34 | (148,022.09) |
| FED FARM CR BK / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 947691 | 3/15/18 | 11/2/35 | 31331KN89 | AA+ | Aaa | AA+ | 2,000,000.00 | 3.9100 | 3.3519 | 2,147,620.00 | (50,609.91) | 32,366.11 | 2,097,010.09 | 1,905,814.52 | (191,195.57) |
| Subtotal for GOVT AGENCY-FIX-30/360: | | | | | | | 15,316,000.00 | 4.2975 | 3.1381 | 17,235,627.49 | (891,341.94) | 151,563.46 | 16,344,285.55 | 15,416,317.98 | (927,967.57) |
| Subtotal for GOVERNMENT AGENCY: | | | | | | | 18,916,000.00 | 3.4796 | 3.5305 | 20,796,107.49 | (891,341.94) | 154,163.46 | 19,907,365.55 | 18,977,580.47 | (929,785.08) |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BOND | | | | | | | | | | | | | | | |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | |
| 947405 | 3/14/18 | 2/15/36 | 912810FT0 | AA+ | Aaa | AA+ | 1,500,000.00 | 4.5000 | 2.9081 | 1,831,699.22 | (111,968.12) | 8,530.22 | 1,719,731.10 | 1,570,268.72 | (149,462.39) |
| Subtotal for TREASURY BOND: | | | | | | | 1,500,000.00 | 4.5000 | 2.9081 | 1,831,699.22 | (111,968.12) | 8,530.22 | 1,719,731.10 | 1,570,268.72 | (149,462.39) |
| TREASURY BOND - ME | | | | | | | | | | | | | | | |
| US TREASURY N/B / MORGAN STANLEY | | | | | | | | | | | | | | | |
| 942094 | 2/8/18 | 2/15/27 | 912828V98 | AA+ | Aaa | AA+ | 2,000,000.00 | 2.2500 | 2.8307 | 1,908,125.00 | 62,588.80 | 5,686.81 | 1,970,713.80 | 1,888,877.06 | (81,836.74) |
| Subtotal for TREASURY BOND - ME: | | | | | | | 2,000,000.00 | 2.2500 | 2.8307 | 1,908,125.00 | 62,588.80 | 5,686.81 | 1,970,713.80 | 1,888,877.06 | (81,836.74) |
| Subtotal for U. S. TREASURIES: | | | | | | | 3,500,000.00 | 3.2143 | 2.8639 | 3,739,824.22 | (49,379.32) | 14,217.03 | 3,690,444.90 | 3,459,145.78 | (231,299.13) |
| Total 650-CCCD SERIES 2017E : | | | | | | | 22,653,076.97 | 3.4382 | 3.4444 | 24,773,008.68 | (940,721.26) | 168,380.49 | 23,834,887.42 | 22,673,803.21 | (1,161,084.21) |
| Net Asset Value (NAV): | | | | | | | | | | | | | | 0.951286 | |

650-Fountain Valley SD40

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED FARM CR BK / MORGAN STANLEY _1

| | | | | | | | | | | | | | | | |
|---------|---------|--------|-----------|-----|-----|-----|--------------|--------|--------|--------------|-------------|-----------|--------------|--------------|----------|
| 1019609 | 6/14/19 | 6/3/24 | 3133EKNX0 | AA+ | Aaa | AA+ | 3,465,000.00 | 2.1600 | 1.9601 | 3,497,640.30 | (31,509.11) | 24,532.20 | 3,466,131.19 | 3,470,794.38 | 4,663.19 |
|---------|---------|--------|-----------|-----|-----|-----|--------------|--------|--------|--------------|-------------|-----------|--------------|--------------|----------|

FANNIE MAE / Mizuho Securities USA Inc

| | | | | | | | | | | | | | | | |
|---------|---------|--------|-----------|-----|-----|-----|--------------|--------|--------|--------------|----------|-----------|--------------|--------------|-------------|
| 1053766 | 1/21/20 | 1/7/25 | 3135G0X24 | AA+ | Aaa | AA+ | 3,300,000.00 | 1.6250 | 1.6351 | 3,298,416.00 | 1,339.22 | 12,512.50 | 3,299,755.22 | 3,225,255.13 | (74,500.09) |
|---------|---------|--------|-----------|-----|-----|-----|--------------|--------|--------|--------------|----------|-----------|--------------|--------------|-------------|

FANNIE MAE / MORGAN STANLEY _1

| | | | | | | | | | | | | | | | |
|---------|---------|---------|-----------|-----|-----|-----|--------------|--------|--------|--------------|------------|----------|--------------|--------------|--------------|
| 1077257 | 7/29/20 | 6/17/25 | 3135G04Z3 | AA+ | Aaa | AA+ | 3,500,000.00 | 0.5000 | 0.4363 | 3,510,760.09 | (8,091.49) | 5,055.56 | 3,502,668.60 | 3,324,921.99 | (177,746.62) |
|---------|---------|---------|-----------|-----|-----|-----|--------------|--------|--------|--------------|------------|----------|--------------|--------------|--------------|

FANNIE MAE / TD SECURITIES

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Mar-2024

Run Date: 05-Apr-2024 10:36:28 AM
 Print Date: 05-Apr-2024
 As at date: 05-Apr-2024

53721

* Market values provided by Bloomberg & Northern Trust

| Deal No. | Settle Date | Maturity Date | CUSIP | S&P | Moodys | Fitch | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|--------|-------|-----------------------|---------------|----------------|-----------------------|----------------------|-------------------|-----------------------|-----------------------|------------------------|
| Issuer / Broker | | | | | | | | | | | | | | | |
| UNITED STATES DOLLAR | | | | | | | | | | | | | | | |
| <u>650-Fountain Valley SD40</u> | | | | | | | | | | | | | | | |
| GOVERNMENT AGENCY | | | | | | | | | | | | | | | |
| GOVT AGENCY-FIX-30/360 | | | | | | | | | | | | | | | |
| 1217026 | 4/18/23 | 9/24/26 | 313560Q22 | AA+ | Aaa | AA+ | 3,500,000.00 | 1.8750 | 3.9225 | 3,271,857.16 | 63,311.48 | 1,276.04 | 3,335,168.64 | 3,283,144.34 | (52,024.30) |
| Subtotal for GOVT AGENCY-FIX-30/360: | | | | | | | 13,765,000.00 | 1.5372 | 1.9937 | 13,578,673.55 | 25,050.10 | 43,376.30 | 13,603,723.65 | 13,304,115.84 | (299,607.81) |
| Subtotal for GOVERNMENT AGENCY: | | | | | | | 13,765,000.00 | 1.5372 | 1.9937 | 13,578,673.55 | 25,050.10 | 43,376.30 | 13,603,723.65 | 13,304,115.84 | (299,607.81) |
| U. S. TREASURIES | | | | | | | | | | | | | | | |
| TREASURY BOND | | | | | | | | | | | | | | | |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | | | |
| 1228516 | 7/7/23 | 8/15/27 | 9128282R0 | AA+ | Aaa | AA+ | 3,500,000.00 | 2.2500 | 4.5177 | 3,205,371.09 | 52,836.78 | 9,951.92 | 3,258,207.87 | 3,278,874.69 | 20,666.82 |
| Subtotal for TREASURY BOND: | | | | | | | 3,500,000.00 | 2.2500 | 4.5177 | 3,205,371.09 | 52,836.78 | 9,951.92 | 3,258,207.87 | 3,278,874.69 | 20,666.82 |
| TREASURY BOND - ME | | | | | | | | | | | | | | | |
| US TREASURY N/B / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1224311 | 6/9/23 | 2/28/25 | 91282CGN5 | AA+ | Aaa | AA+ | 3,400,000.00 | 4.6250 | 4.7616 | 3,392,164.06 | 3,694.09 | 13,673.91 | 3,395,858.15 | 3,399,006.79 | 3,148.64 |
| US TREASURY N/B / DEUTSCHE | | | | | | | | | | | | | | | |
| 1100898 | 2/1/21 | 1/31/26 | 91282CBH3 | AA+ | Aaa | AA+ | 3,500,000.00 | 0.3750 | 0.4193 | 3,492,343.75 | 4,845.46 | 2,199.52 | 3,497,189.21 | 3,238,533.66 | (258,655.56) |
| US TREASURY N/B / BARCLAYS CAPITAL | | | | | | | | | | | | | | | |
| 1113406 | 5/6/21 | 4/30/26 | 91282CBW0 | AA+ | Aaa | AA+ | 3,500,000.00 | 0.7500 | 0.7965 | 3,492,070.31 | 4,622.75 | 11,033.65 | 3,496,693.06 | 3,245,244.87 | (251,448.19) |
| US TREASURY N/B / BANK OF AMERICA | | | | | | | | | | | | | | | |
| 1214697 | 3/31/23 | 3/31/27 | 91282ZE3 | AA+ | Aaa | AA+ | 3,500,000.00 | 0.6250 | 3.8080 | 3,090,253.91 | 102,927.32 | 59.77 | 3,193,181.23 | 3,143,377.72 | (49,803.51) |
| US TREASURY N/B / TD SECURITIES | | | | | | | | | | | | | | | |
| 1256812 | 2/5/24 | 6/30/27 | 91282CEW7 | AA+ | Aaa | AA+ | 3,510,000.00 | 3.2500 | 4.0660 | 3,419,782.03 | 4,071.08 | 17,550.00 | 3,423,853.11 | 3,419,194.40 | (4,658.71) |
| Subtotal for TREASURY BOND - ME: | | | | | | | 17,410,000.00 | 1.9103 | 2.7596 | 16,886,614.06 | 120,160.70 | 44,516.85 | 17,006,774.76 | 16,445,357.44 | (561,417.32) |
| Subtotal for U. S. TREASURIES: | | | | | | | 20,910,000.00 | 1.9671 | 3.0539 | 20,091,985.15 | 172,997.48 | 54,468.77 | 20,264,982.63 | 19,724,232.13 | (540,750.50) |
| Total 650-Fountain Valley SD40 : | | | | | | | 34,675,000.00 | 1.7964 | 2.6330 | 33,670,658.70 | 198,047.58 | 97,845.07 | 33,868,706.28 | 33,028,347.97 | (840,358.31) |
| Net Asset Value (NAV): | | | | | | | | | | | | | | 0.975188 | |
| Total Investments: | | | | | | | 586,328,076.97 | 0.4634 | 4.3642 | 557,356,792.38 | 24,902,241.43 | 656,471.50 | 582,261,633.81 | 579,536,868.22 | (2,724,765.59) |

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

As of 31-Mar-2024

Run Date: 05-Apr-2024 10:36:28 AM

Print Date: 05-Apr-2024

As at date: 05-Apr-2024

Page 5 of 5

User: SNong

53721

* Market values provided by Bloomberg & Northern Trust

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

Issuer / Broker

Query: Daily Inventory SI

Settlement Date: not greater than 31 Mar 2024

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

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

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

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

MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M, NORTHERN TRUST FVSD 40 SWEEP, NORTHERN

TRUST OCTP SWEEP, NORTHERN TRUST PPCEO SWEEP

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-Aliiso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
03/31/2024

| DESCRIPTION | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|-----------|------------------|--------------------------|--------------------------|----------------------|
| MONEY MARKET FUNDS | | | | | |
| FIRST AMERICAN GOVT OBLIGATION FUND CL Z | 31846V567 | 5.19% | \$ 127,637,496.52 | \$ 127,637,496.52 | \$ 561,541.11 |
| FED GOVT OBLI FD-IS | 60934N104 | 5.19% | 3,434,006.36 | 3,434,006.36 | 5,857.65 |
| SUB-TOTAL MONEY MARKET FUNDS | | | 131,071,502.88 | 131,071,502.88 | 567,398.76 |
| TOTAL OF INVESTMENTS WITH TRUSTEES | | | <u>\$ 131,071,502.88</u> | <u>\$ 131,071,502.88</u> | <u>\$ 567,398.76</u> |

- - -

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
03/31/2024

| BOND DESCRIPTION | TRUSTEE | CUSIP # | MOODY'S | S & P | FITCH | * | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|--|------------|-----------|---------|-------|-------|---|---------------|--------------------------|--------------------------|----------------------|
| FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET) | | | Aaa-mf | AAAm | AAAmf | | 5.19% | | | |
| 2014 SOCPFA SERIES B | U.S. BANK | 31846V567 | | | | | | \$ 404,305.98 | \$ 404,305.98 | \$ 1,779.34 |
| 2016-1 VILLAGE OF ESENCIA | U.S. BANK | 31846V567 | | | | | | 10,685,003.56 | 10,685,003.56 | 46,571.53 |
| 2017-1 NEWPORT COAST | U.S. BANK | 31846V567 | | | | | | 957,226.88 | 957,226.88 | 4,391.19 |
| 2017-1 VILLAGE OF ESENCIA IA1 | U.S. BANK | 31846V567 | | | | | | 8,728,711.40 | 8,728,711.40 | 38,004.88 |
| 2017-1 VILLAGE OF ESENCIA IA2 | U.S. BANK | 31846V567 | | | | | | 2,016,750.19 | 2,016,750.19 | 8,812.98 |
| 2018 SOCPFA SERIES A | U.S. BANK | 31846V567 | | | | | | 26,582.66 | 26,582.66 | 116.99 |
| NEWPORT COAST - Group 4 | U.S. BANK | 31846V567 | | | | | | 449,730.38 | 449,730.38 | 2,022.59 |
| OBLIGATION NOTES | U.S. BANK | 31846V567 | | | | | | 265,464.76 | 265,464.76 | 3,024.50 |
| 2022 SOCPFA Sheriff's Building | U.S. BANK | 31846V567 | | | | | | 4,017.81 | 4,017.81 | 17.68 |
| CFD 2021-1 Rienda | U.S. BANK | 31846V567 | | | | | | 33,819,924.81 | 33,819,924.81 | 148,031.10 |
| 2023 SOCPFA SERIES A | U.S. BANK | 31846V567 | | | | | | 3,789,418.53 | 3,789,418.53 | 16,677.19 |
| CFD 2023-1 Rienda | U.S. BANK | 31846V567 | | | | | | 66,490,359.56 | 66,490,359.56 | 292,091.14 |
| FED GOVT OBLI FD-IS (MONEY MARKET) | | | Aaa-mf | AAAm | AAAmf | | 5.19% | | | |
| 2016 CUF LEASE REVENUE BONDS | ZIONS BANK | 60934N104 | | | | | | 3,434,006.36 | 3,434,006.36 | 5,857.65 |
| TOTAL OF INVESTMENTS WITH TRUSTEES | | | | | | | | \$ 131,071,502.88 | \$ 131,071,502.88 | \$ 567,398.76 |

* Ratings are based on availability of the report

**Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2023/2024**

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

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

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

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

Transaction Date From 01-Mar-2024 To 31-Mar-2024

| Deal | Issuer | Broker | Inst Type | Maturity Date | Trans Date | Trans Type | Coupon/Yield(%) | Par Value | Cost | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement |
|--------------|----------------------|----------------------------|-----------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|---------------|
| Fund: | Extended Fund | | | | | | | | | | | |
| 1210462 | FHLB DISC CORP | /UBS FINANCIAL SERVICES | AGDN | | | | 5.0250 / 5.2955 | | | | | |
| | | | | 3/1/2024 | 3/1/2024 | MAT | | (50,000,000.00) | (47,445,625.00) | 0.00 | (2,554,375.00) | 50,000,000.00 |
| 1210614 | FHLB DISC CORP | /BARCLAYS CAPITAL | AGDN | | | | 5.0650 / 5.3392 | | | | | |
| | | | | 3/1/2024 | 3/1/2024 | MAT | | (50,000,000.00) | (47,432,326.39) | 0.00 | (2,567,673.61) | 50,000,000.00 |
| 1222893 | FED HM LN BK BD | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.0900 / 5.0966 | | | | | |
| | | | | 9/3/2024 | 3/3/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,272,500.00) | 1,272,500.00 |
| 1063212 | FED FARM CR BK | /Mizuho Securities USA Inc | AGNF1 | | | | 1.2300 / 0.8040 | | | | | |
| | | | | 3/4/2024 | 3/4/2024 | INT | | 0.00 | 0.00 | 0.00 | (123,000.00) | 123,000.00 |
| | | | | 3/4/2024 | 3/4/2024 | MAT | | (20,000,000.00) | (20,330,346.60) | 0.00 | 330,346.60 | 20,000,000.00 |
| 1242010 | FED FARM CR BK | /DEUTSCHE | AGNF1 | | | | 5.3100 / 5.3146 | | | | | |
| | | | | 3/4/2025 | 3/4/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,017,750.00) | 1,017,750.00 |
| 1210832 | FED HM LN BK BD | /BNY Mellon Capital Market | AGNF1 | | | | 5.3000 / 5.3300 | | | | | |
| | | | | 3/7/2024 | 3/7/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,325,000.00) | 1,325,000.00 |
| | | | | 3/7/2024 | 3/7/2024 | MAT | | (50,000,000.00) | (49,985,036.00) | 0.00 | (14,964.00) | 50,000,000.00 |
| 1211811 | FHLB DISC CORP | /FTN FINANCIAL | AGDN | | | | 5.2200 / 5.5100 | | | | | |
| | | | | 3/7/2024 | 3/7/2024 | MAT | | (50,000,000.00) | (47,368,250.00) | 0.00 | (2,631,750.00) | 50,000,000.00 |
| 1228517 | FHLB DISC CORP | /CITIGROUP GLOBAL MARKETS | AGDN | | | | 5.2300 / 5.4222 | | | | | |
| | | | | 3/7/2024 | 3/7/2024 | MAT | | (50,000,000.00) | (48,227,611.11) | 0.00 | (1,772,388.89) | 50,000,000.00 |
| 1242474 | FED HM LN BK BD | /DEUTSCHE | AGNF1 | | | | 5.3750 / 5.3797 | | | | | |
| | | | | 3/7/2025 | 3/7/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,037,673.61) | 1,037,673.61 |
| 1008111 | FED HM LN BK BD | /MORGAN STANLEY_1 | AGNF1 | | | | 2.3750 / 2.3843 | | | | | |
| | | | | 3/8/2024 | 3/8/2024 | INT | | 0.00 | 0.00 | 0.00 | (118,750.00) | 118,750.00 |
| | | | | 3/8/2024 | 3/8/2024 | MAT | | (10,000,000.00) | (9,995,600.00) | 0.00 | (4,400.00) | 10,000,000.00 |
| 1062112 | FED HM LN BK BD | /BNY Mellon Capital Market | AGNF1 | | | | 2.3750 / 0.8264 | | | | | |
| | | | | 3/8/2024 | 3/8/2024 | INT | | 0.00 | 0.00 | 0.00 | (52,250.00) | 52,250.00 |
| | | | | 3/8/2024 | 3/8/2024 | MAT | | (4,400,000.00) | (4,666,646.56) | 0.00 | 266,646.56 | 4,400,000.00 |
| 1210829 | FED HM LN BK BD | /CITIGROUP GLOBAL MARKETS | AGNF1 | | | | 5.3000 / 5.3450 | | | | | |

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

Transaction Date From 01-Mar-2024 To 31-Mar-2024

| Deal | Issuer | Broker | Inst Type | Maturity Date | Trans Date | Trans Type | Coupon/Yield(%) | Par Value | Cost | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement |
|--------------|-----------------|---------------------------------|-----------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|---------------|
| Fund: | | Extended Fund | | | | | | | | | | |
| | | | | 3/8/2024 | 3/8/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,325,000.00) | 1,325,000.00 |
| | | | | 3/8/2024 | 3/8/2024 | MAT | | (50,000,000.00) | (49,977,590.50) | 0.00 | (22,409.50) | 50,000,000.00 |
| 1210830 | FED HM LN BK BD | /CITIGROUP GLOBAL MARKETS | AGNF1 | | | | 5.3000 / 5.3450 | | | | | |
| | | | | 3/8/2024 | 3/8/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,325,000.00) | 1,325,000.00 |
| | | | | 3/8/2024 | 3/8/2024 | MAT | | (50,000,000.00) | (49,977,590.50) | 0.00 | (22,409.50) | 50,000,000.00 |
| 1256821 | FED HM LN BK BD | /GREAT PACIFIC SECURITIES | AGNF1 | | | | 4.5300 / 4.5325 | | | | | |
| | | | | 9/8/2025 | 3/8/2024 | INT | | 0.00 | 0.00 | 0.00 | (207,625.00) | 207,625.00 |
| 1224319 | FED FARM CR BK | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.0800 / 5.0866 | | | | | |
| | | | | 9/9/2024 | 3/9/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,270,000.00) | 1,270,000.00 |
| 1224475 | FED FARM CR BK | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.0800 / 5.0866 | | | | | |
| | | | | 9/9/2024 | 3/9/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,270,000.00) | 1,270,000.00 |
| 1224269 | FED FARM CR BK | /RBC | AGNF1 | | | | 5.0600 / 5.0665 | | | | | |
| | | | | 9/10/2024 | 3/10/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,265,000.00) | 1,265,000.00 |
| 1224317 | FED HM LN BK BD | /RBC | AGNF1 | | | | 5.0800 / 5.0866 | | | | | |
| | | | | 9/10/2024 | 3/10/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,270,000.00) | 1,270,000.00 |
| 1242191 | FED FARM CR BK | /TD SECURITIES | AGNF1 | | | | 5.3200 / 5.3200 | | | | | |
| | | | | 3/10/2025 | 3/10/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,056,611.11) | 1,056,611.11 |
| 1242192 | FED FARM CR BK | /TD SECURITIES | AGNF1 | | | | 5.3200 / 5.3200 | | | | | |
| | | | | 3/10/2025 | 3/10/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,056,611.11) | 1,056,611.11 |
| 1242477 | FED HM LN BK BD | /CITIGROUP GLOBAL MARKETS | AGNF1 | | | | 5.3650 / 5.3694 | | | | | |
| | | | | 3/10/2025 | 3/10/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,058,097.22) | 1,058,097.22 |
| 1215919 | FHLB DISC CORP | /BNY Mellon Capital Market | AGDN | | | | 4.5200 / 4.7191 | | | | | |
| | | | | 3/12/2024 | 3/12/2024 | MAT | | (50,000,000.00) | (47,890,666.67) | 0.00 | (2,109,333.33) | 50,000,000.00 |
| 1226904 | FED HM LN BK BD | /RBC | AGNF1 | | | | 5.2200 / 5.2270 | | | | | |
| | | | | 9/13/2024 | 3/13/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,305,000.00) | 1,305,000.00 |
| 1226905 | FED HM LN BK BD | /RBC | AGNF1 | | | | 5.2200 / 5.2270 | | | | | |
| | | | | 9/13/2024 | 3/13/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,305,000.00) | 1,305,000.00 |
| 1261922 | FED FARM CR BK | /DAIWA CAPITAL MARKETS | AGNF1 | | | | 4.5000 / 4.5019 | | | | | |

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

Transaction Date From 01-Mar-2024 To 31-Mar-2024

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|--------------|-----------------|---------------------------|-----------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|-----------------|
| Fund: | | Extended Fund | | | | | | | | | | |
| | | | | 3/13/2026 | 3/13/2024 | PURC | | 50,000,000.00 | 49,998,240.00 | 0.00 | 0.00 | (49,998,240.00) |
| 1242672 | FED HM LN BK BD | /MORGAN STANLEY | AGNF1 | | | | 5.3900 / 5.3941 | | | | | |
| | | | | 3/14/2025 | 3/14/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,085,486.11) | 1,085,486.11 |
| 1242673 | FED HM LN BK BD | /MORGAN STANLEY | AGNF1 | | | | 5.3900 / 5.3941 | | | | | |
| | | | | 3/14/2025 | 3/14/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,085,486.11) | 1,085,486.11 |
| 1262085 | FED FARM CR BK | /CITIGROUP GLOBAL MARKETS | AGNF1 | | | | 4.4600 / 4.4612 | | | | | |
| | | | | 10/9/2026 | 3/14/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1262086 | FED FARM CR BK | /CITIGROUP GLOBAL MARKETS | AGNF1 | | | | 4.4600 / 4.4611 | | | | | |
| | | | | 10/7/2026 | 3/14/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1106792 | US TREASURY N/B | /DEUTSCHE | TRBDI | | | | 0.2500 / 0.3485 | | | | | |
| | | | | 3/15/2024 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| | | | | 3/15/2024 | 3/15/2024 | MAT | | (50,000,000.00) | (49,853,515.65) | 0.00 | (146,484.35) | 50,000,000.00 |
| 1108210 | US TREASURY N/B | /JP MORGAN CHASE & CO | TRBDI | | | | 0.2500 / 0.3350 | | | | | |
| | | | | 3/15/2024 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| | | | | 3/15/2024 | 3/15/2024 | MAT | | (50,000,000.00) | (49,875,000.00) | 0.00 | (125,000.00) | 50,000,000.00 |
| 1108211 | US TREASURY N/B | /DEUTSCHE | TRBDI | | | | 0.2500 / 0.3350 | | | | | |
| | | | | 3/15/2024 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| | | | | 3/15/2024 | 3/15/2024 | MAT | | (50,000,000.00) | (49,875,000.00) | 0.00 | (125,000.00) | 50,000,000.00 |
| 1115356 | US TREASURY N/B | /MORGAN STANLEY_1 | TRBDI | | | | 0.2500 / 0.2820 | | | | | |
| | | | | 3/15/2024 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| | | | | 3/15/2024 | 3/15/2024 | MAT | | (50,000,000.00) | (49,955,078.15) | 0.00 | (44,921.85) | 50,000,000.00 |
| 1225214 | US TREASURY N/B | /MORGAN STANLEY | TRBDI | | | | 0.3750 / 5.2050 | | | | | |
| | | | | 9/15/2024 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (93,750.00) | 93,750.00 |
| 1228137 | US TREASURY N/B | /FTN FINANCIAL | TRBDI | | | | 0.3750 / 5.3768 | | | | | |
| | | | | 9/15/2024 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (93,750.00) | 93,750.00 |
| 1248655 | US TREASURY N/B | /MORGAN STANLEY | TRBDI | | | | 3.5000 / 4.7227 | | | | | |
| | | | | 9/15/2025 | 3/15/2024 | INT | | 0.00 | 0.00 | 0.00 | (875,000.00) | 875,000.00 |
| 1242476 | FED HM LN BK BD | /FTN FINANCIAL | AGNF1 | | | | 5.3600 / 5.3637 | | | | | |

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

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|--------------|-----------------|----------------------------|------------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|-----------------|
| Fund: | | Extended Fund | | | | | | | | | | |
| | | | | 3/17/2025 | 3/17/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,109,222.22) | 1,109,222.22 |
| 1262665 | FED FARM CR BK | /BARCLAYS CAPITAL | AGNF1 | | | | 4.6100 / 4.6106 | | | | | |
| | | | | 9/8/2026 | 3/19/2024 | PURC | | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 | (20,000,000.00) |
| 1262666 | FED FARM CR BK | /BARCLAYS CAPITAL | AGNF1 | | | | 4.6100 / 4.6106 | | | | | |
| | | | | 9/8/2026 | 3/19/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1262667 | FED FARM CR BK | /Mizuho Securities USA Inc | AGNF1 | | | | 4.6000 / 4.6013 | | | | | |
| | | | | 10/15/2026 | 3/19/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1084332 | FREDDIE MAC | /GREAT PACIFIC SECURITIES | CALLGOVAGY | | | | 0.4000 / 0.4000 | | | | | |
| | | | | 9/20/2024 | 3/20/2024 | INT | | 0.00 | 0.00 | 0.00 | (40,000.00) | 40,000.00 |
| 1214480 | FED FARM CR BK | /BARCLAYS CAPITAL | AGDN | | | | 4.5500 / 4.7644 | | | | | |
| | | | | 3/20/2024 | 3/20/2024 | MAT | | (50,000,000.00) | (47,750,277.78) | 0.00 | (2,249,722.22) | 50,000,000.00 |
| 1216372 | FED FARM CR BK | /FTN FINANCIAL | AGDN | | | | 4.5500 / 4.7568 | | | | | |
| | | | | 3/22/2024 | 3/22/2024 | MAT | | (50,000,000.00) | (47,826,111.11) | 0.00 | (2,173,888.89) | 50,000,000.00 |
| 1104040 | FREDDIE MAC | /TD SECURITIES | AGNF1 | | | | 0.3750 / 0.7054 | | | | | |
| | | | | 9/23/2025 | 3/23/2024 | INT | | 0.00 | 0.00 | 0.00 | (18,750.00) | 18,750.00 |
| 1226903 | FED HM LN BK BD | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.2000 / 5.2069 | | | | | |
| | | | | 9/23/2024 | 3/23/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,300,000.00) | 1,300,000.00 |
| 1242674 | FED HM LN BK BD | /GREAT PACIFIC SECURITIES | AGNF1 | | | | 5.3800 / 5.3831 | | | | | |
| | | | | 3/24/2025 | 3/24/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,158,194.44) | 1,158,194.44 |
| 1214475 | FED FARM CR BK | /Mizuho Securities USA Inc | AGDN | | | | 4.5500 / 4.7675 | | | | | |
| | | | | 3/25/2024 | 3/25/2024 | MAT | | (50,000,000.00) | (47,718,680.56) | 0.00 | (2,281,319.44) | 50,000,000.00 |
| 1263234 | US TREASURY N/B | /MORGAN STANLEY | TBILL | | | | 5.2625 / 5.2973 | | | | | |
| | | | | 5/9/2024 | 3/25/2024 | PURC | | 50,000,000.00 | 49,671,093.75 | 0.00 | 0.00 | (49,671,093.75) |
| 1263235 | US TREASURY N/B | /BNY Mellon Capital Market | TBILL | | | | 5.2270 / 5.2939 | | | | | |
| | | | | 6/20/2024 | 3/25/2024 | PURC | | 50,000,000.00 | 49,368,404.15 | 0.00 | 0.00 | (49,368,404.17) |
| 1227369 | FED HM LN BK BD | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.2500 / 5.2571 | | | | | |
| | | | | 9/26/2024 | 3/26/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,312,500.00) | 1,312,500.00 |

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|--------------|----------------------|----------------------------|-----------|---------------|------------|------------|-----------------|---------------|---------------|--------------------|---|-----------------|
| Fund: | Extended Fund | | | | | | | | | | | |
| 1228138 | FED HM LN BK BD | /GREAT PACIFIC SECURITIES | AGNF1 | | | | 5.3450 / 5.3524 | | | | | |
| | | | | 9/26/2024 | 3/26/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,336,250.00) | 1,336,250.00 |
| 1263438 | US TREASURY N/B | /MORGAN STANLEY | TBILL | | | | 5.2675 / 5.3016 | | | | | |
| | | | | 5/9/2024 | 3/26/2024 | PURC | | 50,000,000.00 | 49,678,097.20 | 0.00 | 0.00 | (49,678,097.22) |
| 1263439 | US TREASURY N/B | /DAIWA CAPITAL MARKETS | TBILL | | | | 5.2310 / 5.2972 | | | | | |
| | | | | 6/20/2024 | 3/26/2024 | PURC | | 50,000,000.00 | 49,375,186.10 | 0.00 | 0.00 | (49,375,186.11) |
| 1263440 | FHLB DISC CORP | /UBS FINANCIAL SERVICES | AGDN | | | | 5.2200 / 5.2697 | | | | | |
| | | | | 5/30/2024 | 3/26/2024 | PURC | | 50,000,000.00 | 49,528,750.00 | 0.00 | 0.00 | (49,528,750.00) |
| 1263583 | FED HM LN BK BD | /RBC | AGNF1 | | | | 4.6100 / 4.6123 | | | | | |
| | | | | 5/7/2026 | 3/27/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1263584 | US TREASURY N/B | /JP MORGAN CHASE & CO | TBILL | | | | 5.2498 / 5.2884 | | | | | |
| | | | | 5/16/2024 | 3/27/2024 | PURC | | 50,000,000.00 | 49,635,430.55 | 0.00 | 0.00 | (49,635,430.56) |
| 1263585 | US TREASURY N/B | /Mizuho Securities USA Inc | TBILL | | | | 5.2250 / 5.2903 | | | | | |
| | | | | 6/20/2024 | 3/27/2024 | PURC | | 50,000,000.00 | 49,383,159.70 | 0.00 | 0.00 | (49,383,159.72) |
| 1242670 | FED FARM CR BK | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.3800 / 5.3826 | | | | | |
| | | | | 3/28/2025 | 3/28/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,188,083.33) | 1,188,083.33 |
| 1242671 | FED FARM CR BK | /UBS FINANCIAL SERVICES | AGNF1 | | | | 5.3800 / 5.3826 | | | | | |
| | | | | 3/28/2025 | 3/28/2024 | INT | | 0.00 | 0.00 | 0.00 | (1,188,083.33) | 1,188,083.33 |
| 1263887 | FED HM LN BK BD | /GREAT PACIFIC SECURITIES | AGNF1 | | | | 4.5750 / 4.5770 | | | | | |
| | | | | 5/8/2026 | 3/28/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1263888 | FED FARM CR BK | /TD SECURITIES | AGNF1 | | | | 4.4700 / 4.4709 | | | | | |
| | | | | 9/11/2026 | 3/28/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1263889 | FED HM LN BK BD | /FTN FINANCIAL | AGNF1 | | | | 4.5350 / 4.5379 | | | | | |
| | | | | 7/8/2026 | 3/28/2024 | PURC | | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 | (50,000,000.00) |
| 1106790 | US TREASURY N/B | /MORGAN STANLEY_1 | TRBDME | | | | 0.5000 / 0.6542 | | | | | |
| | | | | 3/31/2025 | 3/31/2024 | INT | | 0.00 | 0.00 | 0.00 | (125,000.00) | 125,000.00 |
| 1108213 | US TREASURY N/B | /BNP PARIBAS | TRBDME | | | | 0.5000 / 0.6505 | | | | | |

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|---------------------------------------|-----------------|----------------------------|-----------|---------------|------------|------------|-----------------|----------------------|----------------------|--------------------|---|-------------------|
| Fund: Extended Fund | | | | | | | | | | | | |
| 1116050 | US TREASURY N/B | /MORGAN STANLEY_1 | TRBDME | 3/31/2025 | 3/31/2024 | INT | 0.2500 / 0.6323 | 0.00 | 0.00 | 0.00 | (125,000.00) | 125,000.00 |
| 1116051 | US TREASURY N/B | /BNP PARIBAS | TRBDME | 9/30/2025 | 3/31/2024 | INT | 0.2500 / 0.6323 | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| 1116052 | US TREASURY N/B | /DEUTSCHE | TRBDME | 9/30/2025 | 3/31/2024 | INT | 0.2500 / 0.6332 | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| 1130485 | US TREASURY N/B | /MORGAN STANLEY | TRBDME | 9/30/2025 | 3/31/2024 | INT | 0.2500 / 0.6018 | 0.00 | 0.00 | 0.00 | (62,500.00) | 62,500.00 |
| 1228133 | US TREASURY N/B | /FTN FINANCIAL | TRBDME | 9/30/2024 | 3/31/2024 | INT | 1.5000 / 5.3569 | 0.00 | 0.00 | 0.00 | (375,000.00) | 375,000.00 |
| 1249209 | US TREASURY N/B | /Mizuho Securities USA Inc | TRBDME | 9/30/2024 | 3/31/2024 | INT | 2.2500 / 4.4309 | 0.00 | 0.00 | 0.00 | (1,125,000.00) | 1,125,000.00 |
| 1254806 | US TREASURY N/B | /MORGAN STANLEY | TRBDME | 3/31/2026 | 3/31/2024 | INT | 0.8750 / 4.1688 | 0.00 | 0.00 | 0.00 | (218,750.00) | 218,750.00 |
| | | | | | | | | | | | | |
| Sub Total: | | | | | | | | <u>35,600,000.00</u> | <u>50,487,408.87</u> | <u>0.00</u> | <u>(51,263,221.01)</u> | <u>775,812.06</u> |
| Fund: 650-Fountain Valley SD40 | | | | | | | | | | | | |
| 1217026 | FANNIE MAE | /TD SECURITIES | AGNF1 | 9/24/2026 | 3/24/2024 | INT | 1.8750 / 3.9225 | 0.00 | 0.00 | 0.00 | (32,812.50) | 32,812.50 |
| 1214697 | US TREASURY N/B | /BANK OF AMERICA | TRBDME | 3/31/2027 | 3/31/2024 | INT | 0.6250 / 3.8080 | 0.00 | 0.00 | 0.00 | (10,937.50) | 10,937.50 |
| Sub Total: | | | | | | | | <u>0.00</u> | <u>0.00</u> | <u>0.00</u> | <u>(43,750.00)</u> | <u>43,750.00</u> |
| Fund: 650-CCCD SERIES 2017E | | | | | | | | | | | | |
| 941166 | FREDDIE MAC | /BARCLAYS CAPITAL | AGNF1 | 3/15/2031 | 3/15/2024 | INT | 6.7500 / 3.0912 | 0.00 | 0.00 | 0.00 | (50,625.00) | 50,625.00 |
| 948855 | FED FARM CR BK | /MORGAN STANLEY | AGNF1 | 3/23/2033 | 3/23/2024 | INT | 3.3500 / 3.3496 | 0.00 | 0.00 | 0.00 | (8,375.00) | 8,375.00 |
| 1250556 | FHLB DISC CORP | /FTN FINANCIAL | AGDN | 3/27/2024 | 3/27/2024 | MAT | 5.2400 / 5.3174 | (3,200,000.00) | (3,153,422.22) | 0.00 | (46,577.78) | 3,200,000.00 |
| 1263588 | FHLB DISC CORP | /FTN FINANCIAL | AGDN | | | | 5.2000 / 5.2577 | | | | | |

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

Transaction Date From 01-Mar-2024 To 31-Mar-2024

| Deal | Issuer | Broker | Inst Type | Maturity Date | Trans Date | Trans Type | Coupon/ Yield(%) | Par Value | Cost | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement |
|-------------------|--------|--------|------------------------------|------------------|---------------|---------------|---------------------|-------------------|-------------------|-----------------------|---|---------------------|
| Fund: | | | 650-CCCD SERIES 2017E | | | | | | | | | |
| | | | | 6/11/2024 | 3/27/2024 | PURC | | 3,600,000.00 | 3,560,480.00 | 0.00 | 0.00 | (3,560,480.00) |
| Sub Total: | | | | | | | | <u>400,000.00</u> | <u>407,057.78</u> | <u>0.00</u> | <u>(105,577.78)</u> | <u>(301,480.00)</u> |

| | | | | | |
|---------------------|----------------------|----------------------|-------------|------------------------|-------------------|
| Grand Total: | <u>36,000,000.00</u> | <u>50,894,466.65</u> | <u>0.00</u> | <u>(51,412,548.79)</u> | <u>518,082.06</u> |
|---------------------|----------------------|----------------------|-------------|------------------------|-------------------|

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2024 to 31-Mar-2024

| Cashflow Date | Transaction Description | Amount | Deal No. |
|---|-------------------------|--------------------------------|----------|
| INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund) | | | |
| 3/1/2024 | ACTUAL CASHFLOW | 23,179,000.00 | 1260181 |
| 3/4/2024 | ACTUAL CASHFLOW | (37,869,750.00) | 1260454 |
| 3/5/2024 | ACTUAL CASHFLOW | 18,649,000.00 | 1260800 |
| 3/6/2024 | ACTUAL CASHFLOW | (2,335,000.00) | 1260848 |
| 3/7/2024 | ACTUAL CASHFLOW | (113,192,326.39) | 1261148 |
| 3/8/2024 | ACTUAL CASHFLOW | (14,655,375.00) | 1261186 |
| 3/11/2024 | ACTUAL CASHFLOW | (36,223,680.56) | 1261371 |
| 3/12/2024 | ACTUAL CASHFLOW | 60,862,000.00 | 1261717 |
| 3/13/2024 | ACTUAL CASHFLOW | (33,322,240.00) | 1261746 |
| 3/14/2024 | ACTUAL CASHFLOW | (83,976,027.78) | 1261960 |
| 3/15/2024 | ACTUAL CASHFLOW | 148,112,500.00 | 1262284 |
| 3/18/2024 | ACTUAL CASHFLOW | (4,994,777.78) | 1262471 |
| 3/19/2024 | ACTUAL CASHFLOW | (42,218,000.00) | 1262651 |
| 3/20/2024 | ACTUAL CASHFLOW | 56,941,000.00 | 1262875 |
| 3/21/2024 | ACTUAL CASHFLOW | 14,002,000.00 | 1263014 |
| 3/21/2024 | ACTUAL CASHFLOW | 66,864,000.00 | 1263021 |
| 3/22/2024 | ACTUAL CASHFLOW | 31,532,000.00 | 1263206 |
| 3/25/2024 | ACTUAL CASHFLOW | 77,254,446.53 | 1263237 |
| 3/26/2024 | ACTUAL CASHFLOW | (101,699,283.33) | 1263429 |
| 3/27/2024 | ACTUAL CASHFLOW | 260,272,409.72 | 1263587 |
| 3/28/2024 | ACTUAL CASHFLOW | (460,720,525.11) | 1263878 |
| Sub Total Amount Per Account: | | (173,538,629.70) | |
| NORTHERN INSTITUTIONAL TREASURY PORTFOLIO | | | |
| 3/12/2024 | ACTUAL CASHFLOW | (377.79) | 1261708 |
| 3/15/2024 | ACTUAL CASHFLOW | 50,625.00 | 1262277 |
| 3/25/2024 | ACTUAL CASHFLOW | 8,375.00 | 1263236 |
| 3/27/2024 | ACTUAL CASHFLOW | (360,480.00) | 1263589 |
| Sub Total Amount Per Account: | | (301,857.79) | |
| Total Amount: | | <u>(173,840,487.49)</u> | |

TREASURER'S MONTHLY INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

Superior Court

Orange County School Districts

Orange County Department of Education
Anaheim Elementary 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)