

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

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



COUNTY OF ORANGE

TREASURER’S INVESTMENT REPORT

For July 31, 2023

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



INTERDEPARTMENTAL COMMUNICATION

Date: August 17, 2023

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

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

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

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

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors and further reported as OCTP and Specific Investment Accounts. The 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 maximum maturity of the OCTP is five years, with duration not to exceed 1.5 years. The duration is currently at 0.63 year. All investments in OCTP and Specific Investments are marked to market daily to calculate their daily fair value. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

The report also contains 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. On November 14, 2022, Standard & Poor's affirmed their highest rating of AAAM on the Orange County Money Market Fund and the Orange County Educational Money Market Fund, which are funds that make up a portion of OCTP. The County Treasurer plans to have OCTP rated early in Fiscal Year 2023-2024. The current market values for OCTP, Pension Prepayment-CEO, Fountain Valley School District and CCCD Series 2017E Bonds funds continue to be slightly below book values. Each of these funds has sufficient liquidity to meet their projected cash flow needs.

ECONOMIC UPDATE

The U.S. economy continues to experience stable employment gains, but continues to have elevated inflation. Job gains were 187,000 in July after increasing 185,000 (revised) in June, while June's headline inflation decreased to 3.0% year over year, lower than May's 4.0%. The Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 5.25-5.50% on July 26, 2023, up from the prior range of 5.00%-5.25%. The financial market is not pricing in an increase at the next FOMC meeting on September 20, 2023. Some recent U.S. economic releases include:

- Gross Domestic Product (revised) rose 2.4% (survey: +1.8%) in the second quarter compared to the first quarter's rise of 2.0% (revised).
- The unemployment rate decreased to 3.5% (survey: 3.6%) in July from 3.6% in June.
- The Empire State Manufacturing Index decreased to 1.1 (survey: -3.5) from the prior month's -6.6 while the Philadelphia Fed Index increased to -13.5 (survey: -10.0) from -13.7 in June. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The 2-year and 10-year Treasury yield curve rose, yet remained inverted in July. The 90-day Treasury Bill rate increased to 5.42% from 5.30%. The 2-year Treasury Note decreased to 4.88% from 4.90% while the 10-year Treasury Bond rate increased to 3.96% from 3.84%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for fiscal year 2023-2024 are 3.81% and 3.76%. The daily gross yield for OCTP as of July 31, 2023, is 3.89%. We expect to provide our forecasted gross and net yields for fiscal year 2023-24 next month.

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 May 2023, June 2023 and July 2023 interest apportionments are expected to be paid in August 2023, September 2023 and October 2023, respectively. We expect to provide our estimated investment administrative fee for fiscal year 2023-2024 next month.

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 July 31, 2023.

COMPLIANCE SUMMARY

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

CREDIT UPDATE

The July 31, 2023 Treasurer's Approved Issuer List has four credit rating changes that occurred in early August. Fitch downgraded the long-term issuer credit rating of the US Government and US Government Agencies from AAA to AA+ on August 1 and August 2, respectively. An ongoing credit analysis of all issuers owned occurs on a daily, monthly, quarterly and annual basis.

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

Enclosures

cc: Distribution List

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

	JULY 2023	JUNE 2023	INCREASE (DECREASE)	NET CHANGE %	JULY 2022	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ¹	\$ 5,630,393,375	\$ 5,862,622,195	\$ (232,228,820)	-3.96%	\$ 5,340,065,651	\$ 290,327,724	5.44%
End Of Month Book Value ¹	\$ 5,682,084,279	\$ 5,920,645,669	\$ (238,561,390)	-4.03%	\$ 5,419,591,273	\$ 262,493,006	4.84%
Monthly Average Balance	\$ 5,744,919,482	\$ 6,054,918,614	\$ (309,999,132)	-5.12%	\$ 5,754,930,417	\$ (10,010,935)	-0.17%
Year-To-Date Average Balance	\$ 5,744,919,482	\$ 6,226,390,631	\$ (481,471,149)	-7.73%	\$ 5,754,930,417	\$ (10,010,935)	-0.17%
Monthly Accrued Earnings ³	\$ 18,671,196	\$ 18,716,256	\$ (45,060)	-0.24%	\$ 4,244,697	\$ 14,426,499	339.87%
Monthly Net Yield ³	3.756%	3.732%	0.024%	0.65%	0.793%	2.963%	373.68%
Year-To-Date Net Yield ³	3.756%	2.553%	1.204%	47.15%	0.793%	2.963%	373.68%
Annual Estimated Gross Yield ⁴	2.500%	2.592%	-0.092%	-3.56%	2.592%	-0.092%	-3.56%
Weighted Average Maturity (WAM) ⁵	236	225	11	4.75%	274	(38)	-13.98%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ^{1,2}	\$ 8,447,929,617	\$ 8,736,272,278	\$ (288,342,661)	-3.30%	\$ 6,341,935,303	\$ 2,105,994,314	33.21%
End Of Month Book Value ^{1,2}	\$ 8,526,562,881	\$ 8,823,904,674	\$ (297,341,793)	-3.37%	\$ 6,438,524,757	\$ 2,088,038,124	32.43%
Monthly Average Balance ²	\$ 8,525,172,301	\$ 8,445,179,604	\$ 79,992,697	0.95%	\$ 6,525,851,556	\$ 1,999,320,745	30.64%
Year-To-Date Average Balance ²	\$ 8,525,172,301	\$ 7,330,357,038	\$ 1,194,815,263	16.30%	\$ 6,525,851,556	\$ 1,999,320,745	30.64%
Monthly Accrued Earnings ³	\$ 27,843,303	\$ 26,170,639	\$ 1,672,664	6.39%	\$ 4,811,021	\$ 23,032,282	478.74%
Monthly Net Yield ³	3.756%	3.732%	0.024%	0.65%	0.798%	2.958%	370.71%
Year-To-Date Net Yield ³	3.756%	2.596%	1.160%	44.68%	0.798%	2.958%	370.71%
Annual Estimated Gross Yield ⁴	2.500%	2.635%	-0.135%	-5.11%	2.635%	-0.135%	-5.11%
Weighted Average Maturity (WAM) ⁵	236	225	11	4.75%	280	(44)	-15.83%

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

² The OCEIP End of Month Market Value, End of Month Book Value, Monthly Average Balance and Year-To-Date Average Balance are higher than the prior year and the OCEIP Year-To-Date Average Balance is higher than the prior month due primarily due to funding for new District programs by federal and state governments.

³ The OCIP Monthly Accrued Earnings and Monthly Net Yields are higher than the prior year, and the Year-To-Date Net Yield is higher than the prior month and year due to higher interest rates with the FOMC raising short-term rates by 3.75% since July 1, 2022. The OCEIP Monthly Accrued Earnings and Monthly Net Yields are higher than the prior year, and the Year-To-Date Net Yield is higher than the prior month and year due to increased average monthly balances and higher interest rates.

⁴ The OCIP and OCEIP Annual Estimated Gross Yields are higher than the prior year due to continued higher yields from short-term rate increases. The OCIP and OCEIP Annual Estimated Gross Yields for July 2022 are reported at the actual annual gross yields for FY 22-23.

⁵ The OCIP and OCEIP WAM decreased from the prior year due to shorter term purchases in a rising interest rate environment.

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

OCTP INVESTMENT STATISTICS - By Reporting Entity ⁽²⁾					
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 7/31/2023	MONTHLY Gross Yield	Current NAV
Orange County Treasurer's Pool (OCTP)	MARKET Value \$ 14,078,322,992	236	3.888%	3.806%	0.9908 ⁽²⁾
	COST (Capital) \$ 14,109,821,371				
	MONTHLY AVG Balance \$ 14,270,091,783				
	BOOK Value \$ 14,208,647,160				

INVESTMENT STATISTICS - Specific Investment Accounts ⁽²⁾					
DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
Specific Investment Funds:	Specific Investment Totals:	Fund	Market Value	Book Value	Current NAV
Pension Prepayment-CEO (PP-CEO)	MARKET Value \$ 560,495,724	PP-CEO	\$ 506,166,212	510,106,864	0.9923
Fountain Valley School District Fund 40 (FVSD)	COST (Capital) \$ 556,774,440	FVSD	32,390,531	33,793,530	0.9585
CCCD Series 2017E Bonds (CCCD)	MONTHLY AVG Balance \$ 556,763,184	CCCD	21,938,981	23,287,631	0.9421
	BOOK Value \$ 567,188,025				

OCIF TOTALS			
INVESTMENTS		YEAR-TO-DATE EARNINGS	
OCIP	\$ 5,642,849,545	OCIP	18,671,196
OCEIP	8,466,971,826	OCEIP	27,843,303
Specific Investment	556,774,440		
Cash	32,348,113		
Total Assets in the County Treasury	\$ 14,698,943,924	Total OCTP Year-To-Date Earnings	\$ 46,514,499

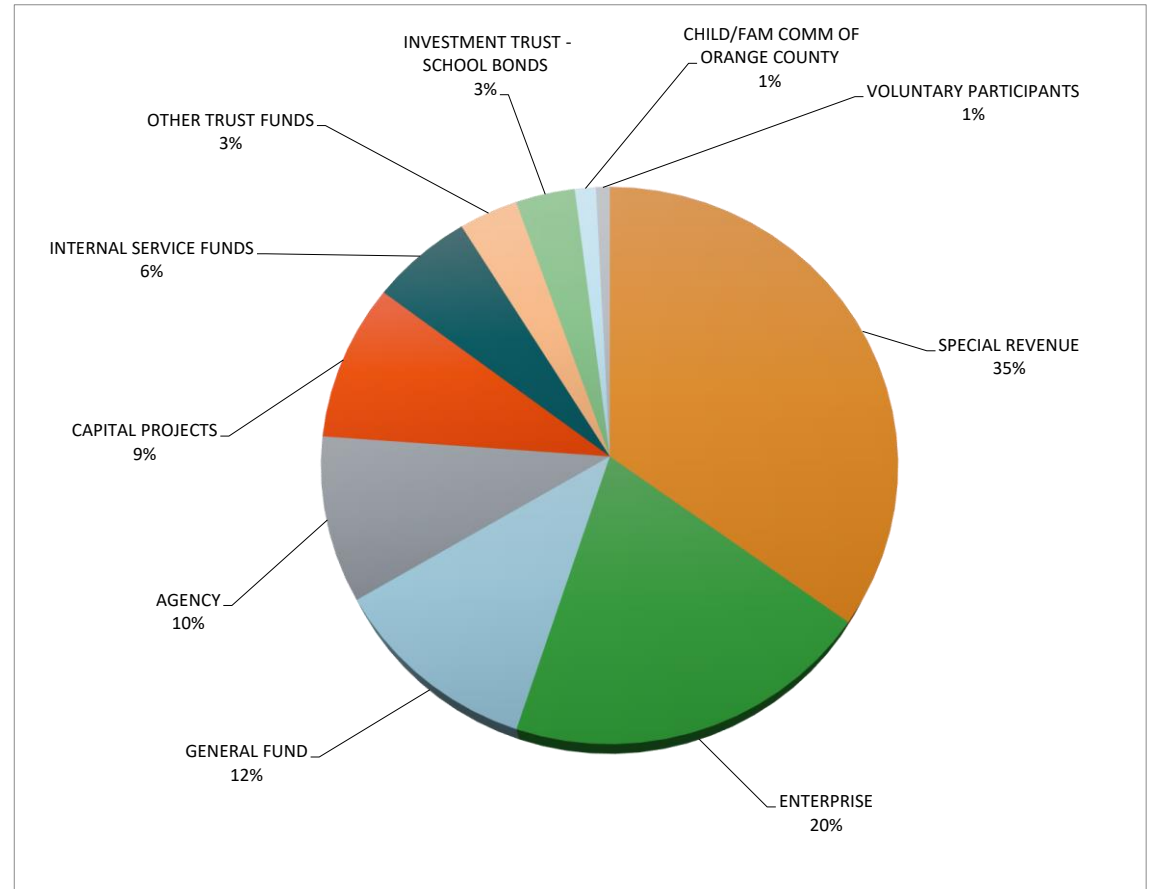
KEY POOL STATISTICS			
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCTP - YTD NET YIELD	3.756%	OCTP	236
90-DAY T-BILL YIELD - MONTHLY AVERAGE	5.397%	LGIP (Standard & Poors)	30

(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2023 IPS requiring at least quarterly reporting per Government Code Section 53646 (d).

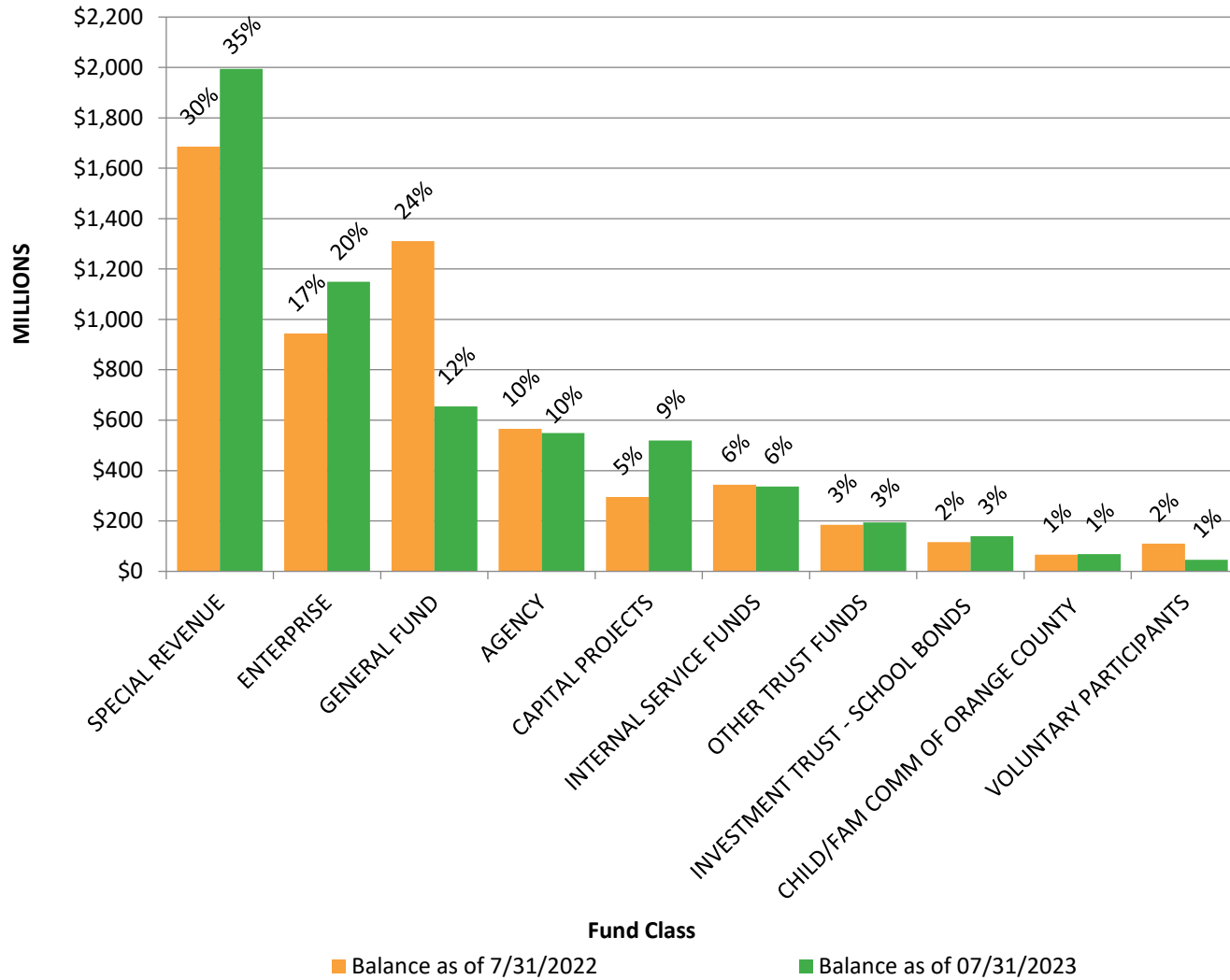
(2) The current OCTP level NAV for OCTP has increased slightly to 0.9908 from 0.9901. Short-term rates continue to rise, causing the market values on OCTP, PP-CEO, FVSD, and CCCD to continue to stay below book values. The OCTP, PP-CEO, FVSD, and CCCD have sufficient liquidity to meet projected cash flow needs.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,994,333,707
ENTERPRISE	1,149,281,378
GENERAL FUND	654,056,756
AGENCY	549,318,837
CAPITAL PROJECTS	519,625,652
INTERNAL SERVICE FUNDS	336,254,887
OTHER TRUST FUNDS	194,784,836
INVESTMENT TRUST - SCHOOL BONDS	139,380,698
CHILD/FAM COMM OF ORANGE COUNTY	69,018,337
VOLUNTARY PARTICIPANTS	45,775,064
TOTAL	\$ 5,651,830,152

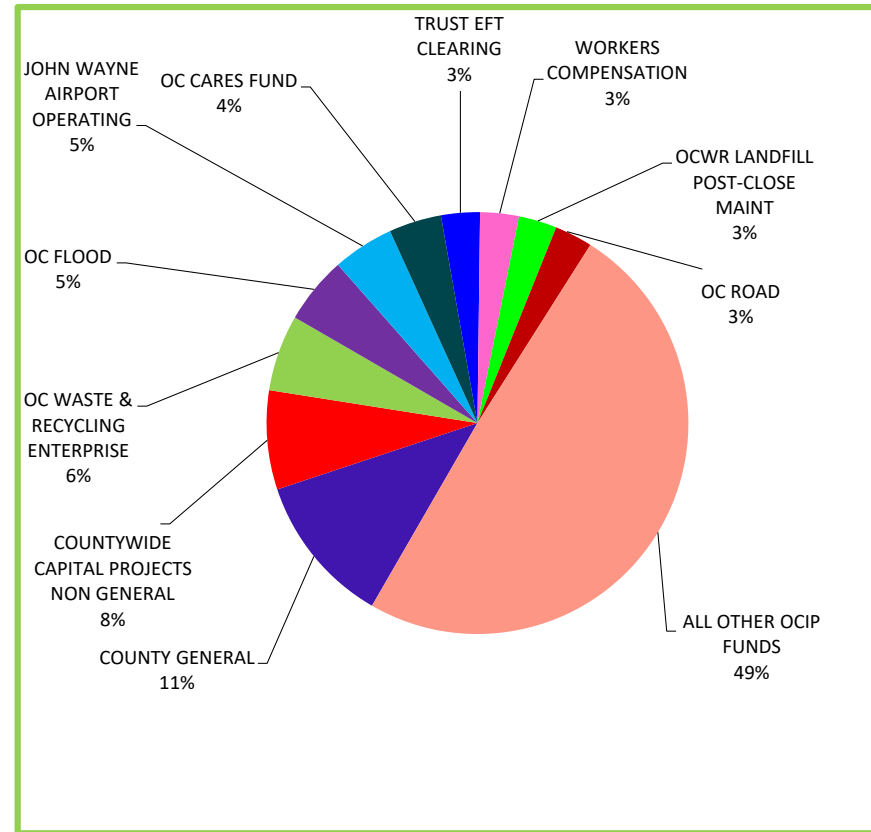


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JULY 31, 2023**



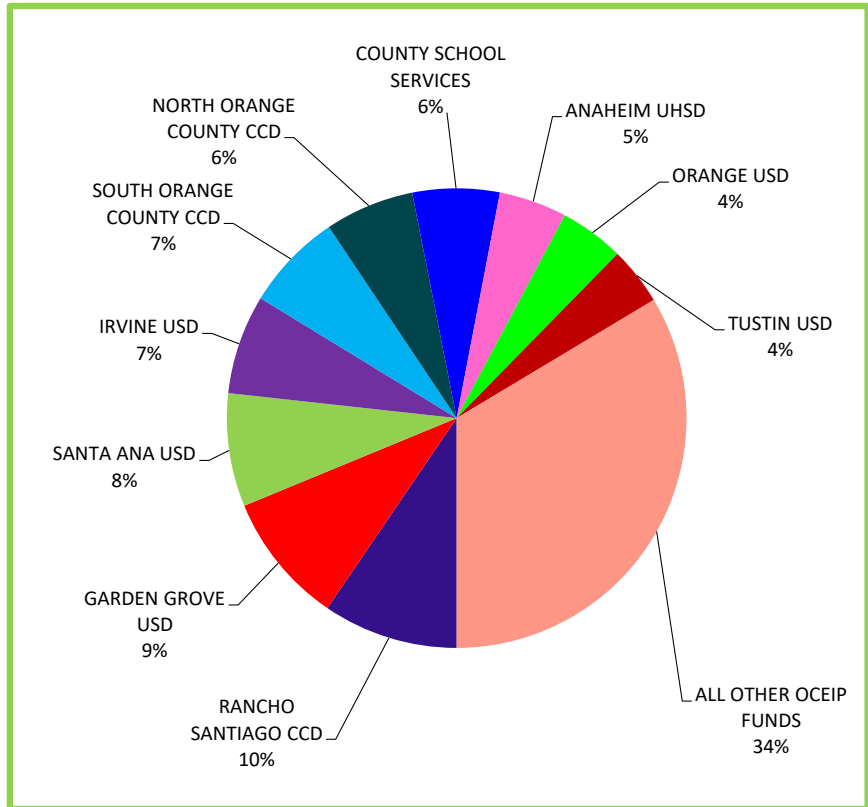
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JULY 31, 2023**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 654,054,618
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	428,950,295
299	OC WASTE & RECYCLING ENTERPRISE	330,661,626
400	OC FLOOD	291,375,448
280	JOHN WAYNE AIRPORT OPERATING	265,410,106
12M	OC CARES FUND	227,469,828
812	TRUST EFT CLEARING	168,214,839
293	WORKERS COMPENSATION	167,616,923
279	OCWR LANDFILL POST-CLOSE MAINT	165,433,357
115	OC ROAD	164,083,377
	ALL OTHER OCIP FUNDS	2,788,559,735
TOTAL		\$ 5,651,830,152



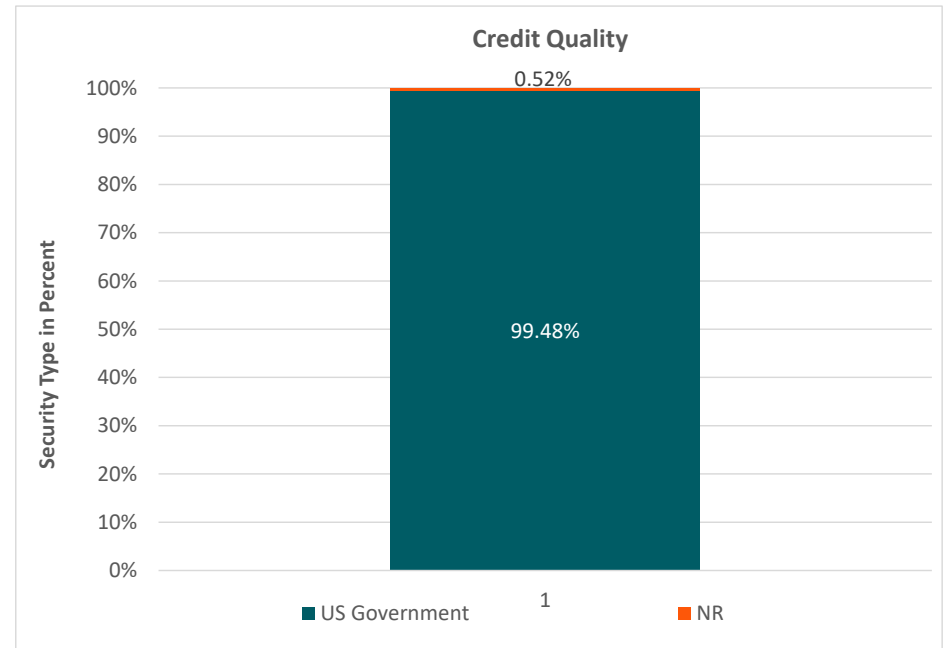
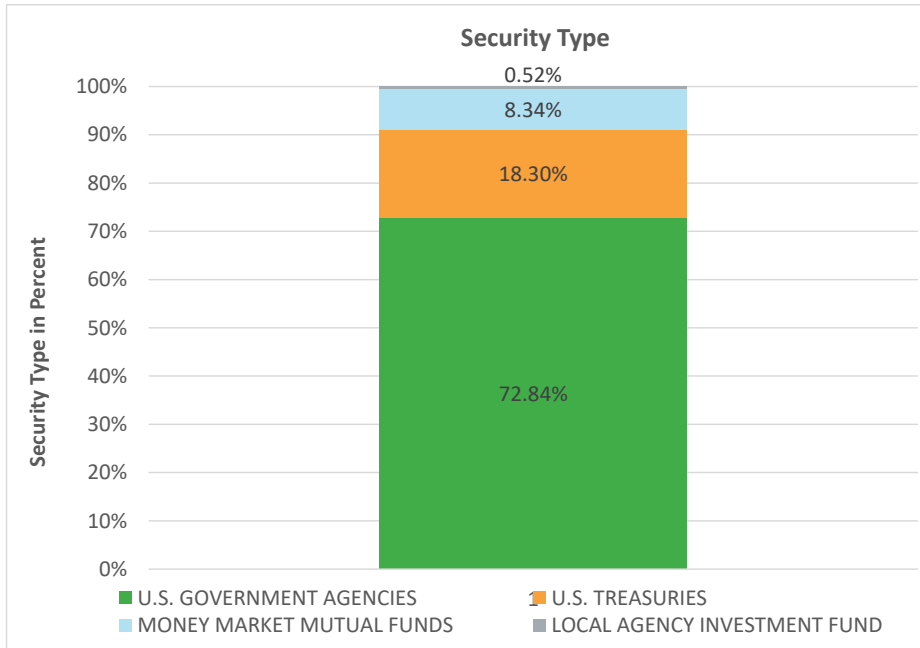
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JULY 31, 2023**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
92	RANCHO SANTIAGO CCD	\$ 806,121,256
72	GARDEN GROVE USD	\$ 785,049,947 (1)
84	SANTA ANA USD	\$ 675,103,678 (1)
75	IRVINE USD	\$ 592,712,101 (1)
96	SOUTH ORANGE COUNTY CCD	\$ 583,598,361
88	NORTH ORANGE COUNTY CCD	\$ 532,095,365 (1)
94	COUNTY SCHOOL SERVICES	\$ 519,072,586
64	ANAHEIM UHSD	\$ 404,805,905 (1)
80	ORANGE USD	\$ 384,374,783 (1)
87	TUSTIN USD	\$ 345,195,920 (1)
	ALL OTHER OCEIP FUNDS	\$ 2,847,500,545 (1)
	TOTAL	<u>\$ 8,475,630,447</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

ORANGE COUNTY TREASURER - TAX COLLECTOR
OCTP INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE PERCENT
July 31, 2023



Orange County Treasurer's Pool
Investment Type by Market Value - (%)

	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 10,255,099	72.84%
U. S. TREASURIES	2,576,308	18.30%
MONEY MARKET MUTUAL FUNDS	1,173,616	8.34%
LOCAL AGENCY INVESTMENT FUND	73,300	0.52%
	<u>\$ 14,078,323</u>	<u>100.00%</u>

Orange County Treasurer's Pool
Credity Quality by Market Value (%)

	In Thousands	%
US GOVERNMENT	\$ 14,005,023	99.48%
NR	73,300	0.52%
	<u>\$ 14,078,323</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCTP

July 31, 2023

<u>DEBT SECURITIES</u>						
ISSUER	<u>S/T RATINGS</u>			<u>L/T RATINGS</u>		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES*						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AA+
U.S. GOVERNMENT AGENCY SECURITIES**						
FEDERAL NATIONAL MORTGAGE ASSOCIATION (MAY, 2023)	A-1+	P-1	F1+	AA+	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION (MAY, 2023)	A-1+	P-1	F1+	AA+	Aaa	AA+
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	AA+
FEDERAL FARM CREDIT BANKS (MAY, 2023)	A-1+	P-1	F1+	AA+	Aaa	AA+
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AAA
ISSUERS ON HOLD						
JOHNSON & JOHNSON (NOVEMBER, 2022)***	A-1+	P-1	WD	AAA	Aaa	WD
WALMART INC (JULY, 2019)****	A-1+	P-1	F1+	AA	Aa2	AA

<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

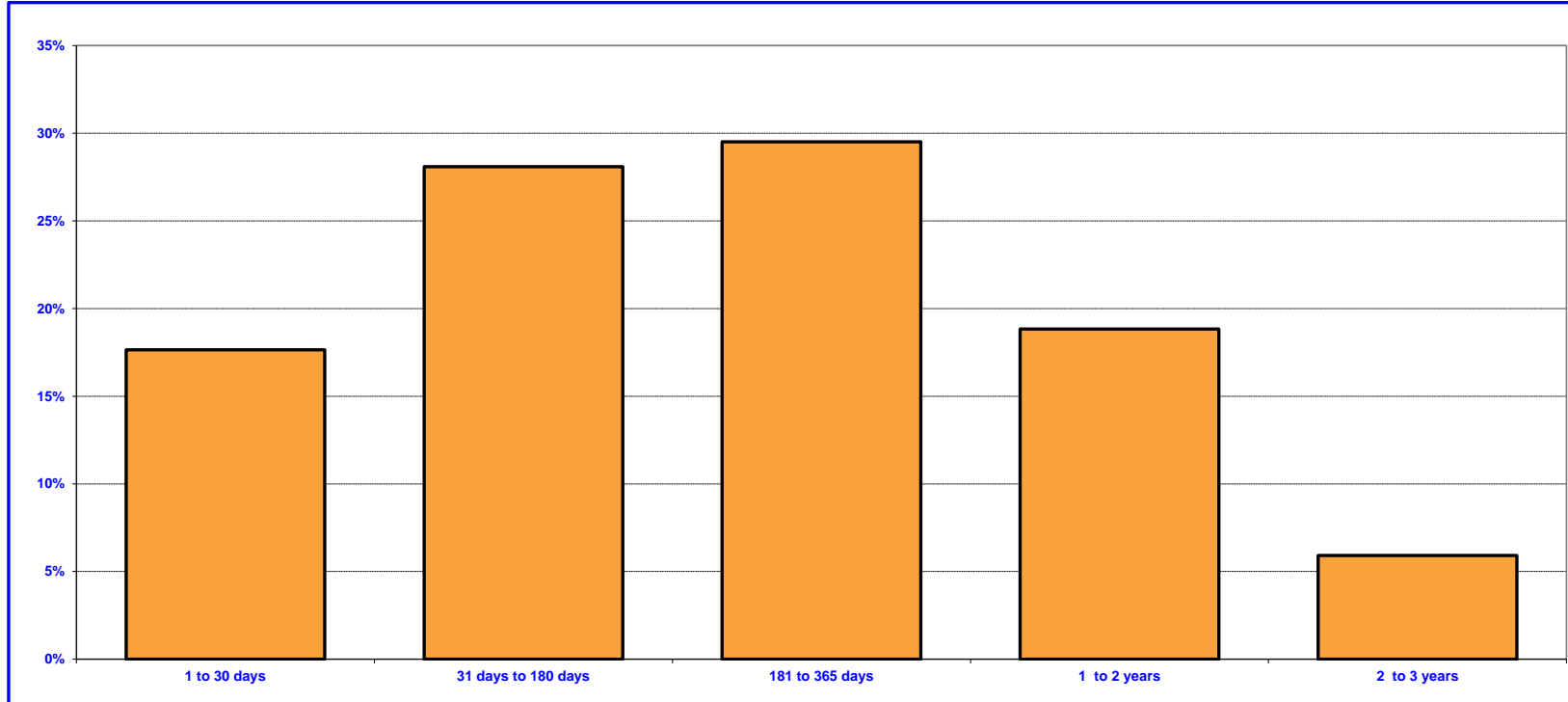
- * Fitch downgraded the US Government to AA+ from AAA on August 1, 2023
- ** Fitch downgraded US Government Agencies to AA+ from AAA on August 2, 2023
- *** Moody's changed the L/T issuer credit rating to Stable from Negative and affirmed its AAA rating on November 2, 2022.
Fitch L/T issuer credit rating withdrawn on September 4, 2019.
- **** S&P changed its outlook to Stable and reaffirmed its AAA rating on June 10, 2019.
- ***** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

There were four credit rating changes to the Treasurer's Approved Issuer List. Fitch downgraded the long-term bond credit rating to AA+ from AAA for U.S. Treasury and U.S sponsored agency (e.g., Federal National Mortgage Association, Federal Home Loan Mortgage Corporation, and Federal Farm Credit Bank) bonds on August 1 and August 2, respectively.

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
July 31, 2023

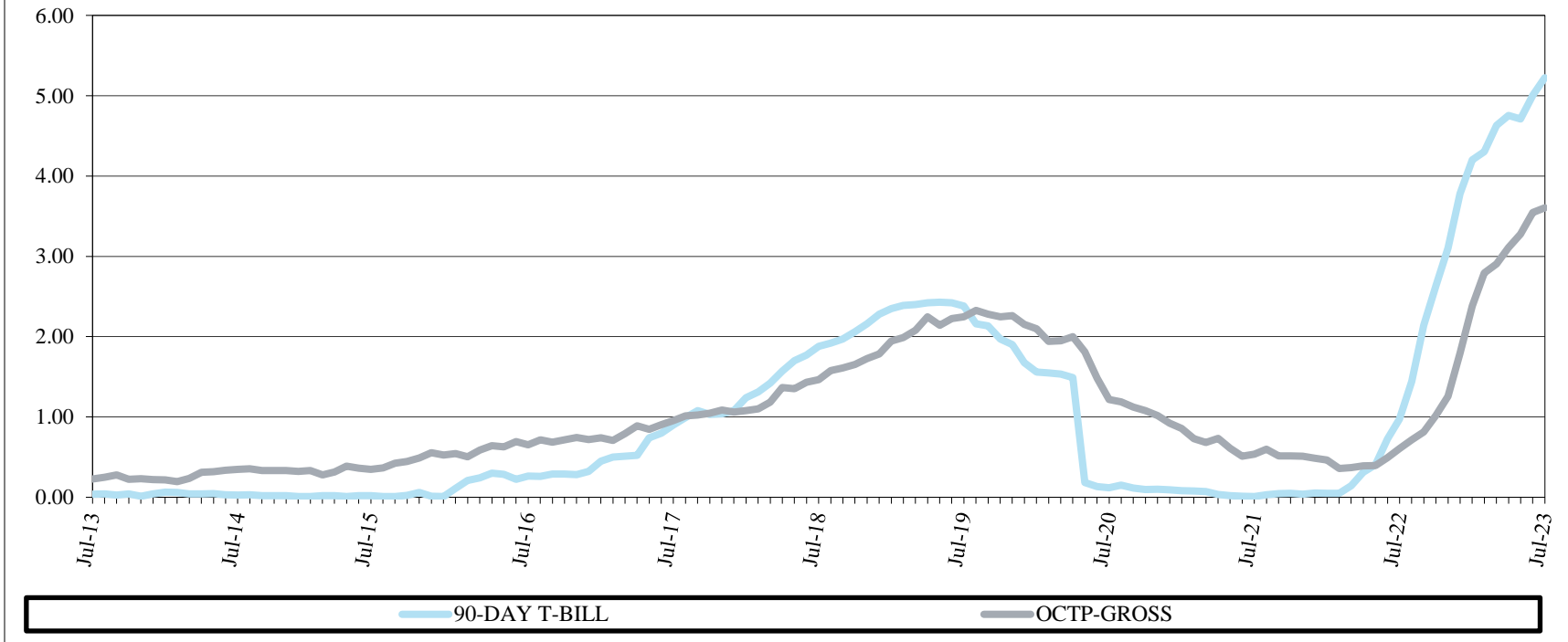


ORANGE COUNTY TREASURER'S POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 2,522,811	17.65%
31 TO 180 DAYS	4,016,620	28.09%
181 TO 365 DAYS	4,218,500	29.51%
1 YEAR TO 2 YEARS	2,693,105	18.84%
2 YEARS TO 3 YEARS	845,000	5.91%
TOTAL	\$ 14,296,036	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 07/31/2023, 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 July 2013 to July 2023**



- For the Month Ended July 31, 2023, 90-Day T-Bill – 5.397%; OCIP – Net – 3.756%
- OCIP rate from Nov 2012 – Nov 2022; OCTP rate beginning Dec-2022 and on a go-forward basis

**ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING January 31, 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 January 31, 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
July 2023 - Ending Cash				\$ 17,639,228
August	\$ 1,460,318,816	\$ 837,953,616	\$ 1,306,243,234	1,009,668,426
September	1,113,542,699	1,013,975,691	1,238,655,330	1,898,531,486
October	1,077,173,591	1,671,713,861	1,353,501,327	3,293,917,611
November	769,093,417	1,733,843,445	1,702,592,796	4,094,261,677
December	210,281,347	3,537,363,109	1,639,148,999	6,202,757,134
January	990,135,117	1,062,308,599	2,183,721,362	6,071,479,488

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 15,253,941,649
Cash Receipts:	
County	488,384,585
School and Community College Districts	469,250,240
Total Cash Receipts	957,634,825
Cash Disbursements:	
County	737,766,598
School and Community College Districts	774,780,820
Total Cash Disbursements	1,512,547,418
Net Change in Cost Value of Pooled Assets and Cash	(554,912,593)
Net Decrease in Specific Investments	(85,132)
Treasurer's Accountability at the End of the Period:	\$ 14,698,943,924
 Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Treasurer's Pool	\$ 14,109,821,371
Specific Investments:	
Fountain Valley School District Fund 40	33,749,434
CCCD Series 2017E Bonds	24,111,881
Pension Prepayment-CEO	498,913,125
Total Specific Investments	556,774,440
Cash:	
Cash in Banks	32,298,805
Cash - Other	49,308
Total Cash	32,348,113
Total Assets in the Treasury at the End of the Period:	\$ 14,698,943,924

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

Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
Diversification Limit	Investment Type	Market Value of Investments ⁽²⁾	Percent of Portfolio
100%	U.S. Government Agency Securities	\$ 10,255,099,207	72.84%
100%	U.S. Treasury Securities	2,576,307,974	18.30%
20%	Municipal Debt	-	-
20%	Medium-Term Notes	-	-
40%	Banker Acceptances	-	-
40%	Commercial Paper	-	-
20%	Certificates of Deposits	-	-
\$75MM	Local Agency Investment Fund (LAIF)	73,299,919	0.52%
20%	Repurchase Agreements	-	-
20%	Money Market Mutual Funds (MMMFs)	1,173,615,891	8.34%
20%	JPA Investment Pools (JPA)	-	-
30%	Supranationals	-	-
		\$ 14,078,322,992	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	OCTP ⁽¹⁾
5%	Percentage Limits	Yes
20%	Issuer Limit	Yes
100%	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	Yes
See Above	Government Agencies Issuer	Yes
	Diversification Limit	Yes
1.5 Years	Maturity/Duration Limits	Yes/ 0.63
5 Years/1826 days	Duration ⁽⁵⁾	Yes/ 915
	Final Maturity	
A-1/ > AA ⁽³⁾	Rating Limits	Yes
	Short Term/Long Term	
Approved Issuer List	Authorized Issuer	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes
>0.9975	Net Asset Value ⁽⁶⁾	0.9908

(1) The 2023 IPS compliance effective January 1, 2023.

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

(3) Excludes US Government Debt per the 2023 IPS policy approved by the Board of Supervisors on December 20, 2022 effective on January 1,

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

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

(6) The OCTP NAV reflects a slight increase in market values verses book values, and the NAV still remains below 1.0000 at 0.9908 compared to last month's NAV at 0.9901. The OCTP has sufficient liquidity to meet projected cash flow needs.

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
July 31, 2023**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Annual Compliance Audit as of June 30, 2023 not yet started and RFP for procurement of audit is in process.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 2022, March 31, 2023 and June 30, 2023 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2022 completed.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	December 31, 2022 and March 31, 2023 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 22/23 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2022 completed.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2023 IPS certifications received from all approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 23/24 identified zero compliance incidents as of July 31, 2023.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 19, 2022 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 19, 2022 meeting and provided input on the proposed IPS changes. BOS approved on December 20, 2022.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2022 Annual Report was approved by TOC on January 25, 2023 and received by the BOS on May 9, 2023.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 19, 2022.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2023.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2022.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2022, and one designated employee has not filed their leaving office Form 700 in 2023.

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 July 31, 2023**

During July, the Orange County Treasurer's Pool (OCTP) was free of investment noncompliance incidents.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	08/01/2023		AAAm	Aaa-mf	NR		1,795.03		5.2514	1,795.03			1,795.03	1,795.03	0.00
GOLDMAN SACHS - COUNTY MMF															
	08/01/2023		AAAm	Aaa-mf	NR		9,371.73		5.2198	9,371.73			9,371.73	9,371.73	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	08/01/2023		AAAm	Aaa-mf	AAAmmf		40,138.61		5.2516	40,138.61			40,138.61	40,138.61	0.00
Subtotal for FUNDS:							51,305.37		5.2458	51,305.37			51,305.37	51,305.37	0.00
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1229739	7/18/23	08/03/2023	912796Y37	AA+	Aaa	AAA	50,000,000.00		5.0750	49,887,222.22	0.00	98,680.56	49,887,222.22	49,978,166.50	90,944.28
US TREASURY N/B / BNY Mellon Capital Market															
1230085	7/20/23	08/03/2023	912796Y37	AA+	Aaa	AAA	50,000,000.00		5.0670	49,901,475.00	0.00	84,450.00	49,901,475.00	49,978,166.50	76,691.50
US TREASURY N/B / BARCLAY CAPITAL															
1230701	7/25/23	08/08/2023	912797GF8	AA+	Aaa	AAA	50,000,000.00		5.1500	49,899,861.11	0.00	50,069.45	49,899,861.11	49,942,028.00	42,166.89
US TREASURY N/B / BARCLAY CAPITAL															
1230975	7/27/23	08/15/2023	912797GG6	AA+	Aaa	AAA	50,000,000.00		5.2125	49,862,447.92	0.00	36,197.92	49,862,447.92	49,890,390.50	27,942.58
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	5.1261	199,551,006.25	0.00	269,397.93	199,551,006.25	199,788,751.50	237,745.25
Subtotal for U. S. TREASURIES:							200,000,000.00		5.1261	199,551,006.25	0.00	269,397.93	199,551,006.25	199,788,751.50	237,745.25
Total County Money Mkt Fnd :							200,051,305.37		5.1262	199,602,311.62	0.00	269,397.93	199,602,311.62	199,840,056.87	237,745.25
Net Asset Value (NAV):														1.001191	

Educational Money Mkt Fnd

FUNDS

GOLDMAN SACHS - EDUCATIONAL MMF

	08/01/2023		AAAm	Aaa-mf	NR		3,499.89		5.2198	3,499.89			3,499.89	3,499.89	0.00
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MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF

	08/01/2023		AAAm	Aaa-mf	NR		1,576.82		5.2514	1,576.82			1,576.82	1,576.82	0.00
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INVESCO STIC GOVERNMENT & AGENCY

	08/01/2023		AAAm	Aaa-mf	AAAmmf		25,636.20		5.2516	25,636.20			25,636.20	25,636.20	0.00
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Subtotal for FUNDS:

30,712.91		5.2480	30,712.91			30,712.91	30,712.91	0.00
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U. S. TREASURIES

TREASURY BILL

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1229738	7/18/23	08/03/2023	912796Y37	AA+	Aaa	AAA	50,000,000.00		5.0750	49,887,222.22	0.00	98,680.56	49,887,222.22	49,978,166.50	90,944.28
US TREASURY N/B / BNY Mellon Capital Market															
1230086	7/20/23	08/03/2023	912796Y37	AA+	Aaa	AAA	50,000,000.00		5.0670	49,901,475.00	0.00	84,450.00	49,901,475.00	49,978,166.50	76,691.50
US TREASURY N/B / BARCLAY CAPITAL															
1230703	7/25/23	08/08/2023	912797GF8	AA+	Aaa	AAA	50,000,000.00		5.1500	49,899,861.11	0.00	50,069.45	49,899,861.11	49,942,028.00	42,166.89
US TREASURY N/B / BARCLAY CAPITAL															
1230977	7/27/23	08/15/2023	912797GG6	AA+	Aaa	AAA	50,000,000.00		5.2125	49,862,447.92	0.00	36,197.92	49,862,447.92	49,890,390.50	27,942.58
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	5.1261	199,551,006.25	0.00	269,397.93	199,551,006.25	199,788,751.50	237,745.25
Subtotal for U. S. TREASURIES:							200,000,000.00		5.1261	199,551,006.25	0.00	269,397.93	199,551,006.25	199,788,751.50	237,745.25
Total Educational Money Mkt Fnd :							200,030,712.91		5.1261	199,581,719.16	0.00	269,397.93	199,581,719.16	199,819,464.41	237,745.25
Net Asset Value (NAV):														1.001191	
<u>Extended Fund</u>															
FUNDS															
OC Treasurer Extended Fund															
		08/01/2023				NR	41,478,496.99		5.2514	41,478,496.99			41,478,496.99	41,478,496.99	0.00
OC Treasurer X FUND MMF															
		08/01/2023				NR	1,132,055,375.76		5.2516	1,132,055,375.76			1,132,055,375.76	1,132,055,375.76	0.00
LAIF - EXTENDED FUND															
		08/01/2023				NR	73,299,919.90		3.3050	73,299,919.90			73,299,919.90	73,299,919.90	0.00
Subtotal for FUNDS:							1,246,833,792.65		5.1372	1,246,833,792.65			1,246,833,792.65	1,246,833,792.65	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195323	11/4/22	08/04/2023	313384J23	A-1+	P-1	NR	50,000,000.00		4.6500	48,236,875.00	0.00	1,743,750.00	49,980,625.00	49,978,882.50	(1,742.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195324	11/4/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6350	48,223,250.00	0.00	1,738,125.00	49,961,375.00	49,957,773.50	(3,601.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
1197309	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6000	48,326,111.11	0.00	1,635,555.56	49,961,666.67	49,957,773.50	(3,893.17)
FHLB DISC CORP / JEFFERIES & COMPANY															
1197310	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6000	48,326,111.11	0.00	1,635,555.56	49,961,666.67	49,957,773.50	(3,893.17)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / RBC															
1213835	3/24/23	08/08/2023	313384KD0	A-1+	P-1	NR	50,000,000.00		4.6500	49,115,208.33	0.00	839,583.34	49,954,791.67	49,950,739.50	(4,052.17)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195321	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.6400	48,202,000.00	0.00	1,740,000.00	49,942,000.00	49,936,673.50	(5,326.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195322	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.6400	48,202,000.00	0.00	1,740,000.00	49,942,000.00	49,936,673.50	(5,326.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1214997	4/4/23	08/14/2023	313384KK4	A-1+	P-1	NR	50,000,000.00		4.7700	49,125,500.00	0.00	788,375.00	49,913,875.00	49,908,554.50	(5,320.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1214998	4/4/23	08/14/2023	313384KK4	A-1+	P-1	NR	50,000,000.00		4.7700	49,125,500.00	0.00	788,375.00	49,913,875.00	49,908,554.50	(5,320.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195368	11/7/22	08/21/2023	313384KS7	A-1+	P-1	NR	50,000,000.00		4.6700	48,138,486.11	0.00	1,731,791.67	49,870,277.78	49,859,384.00	(10,893.78)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195369	11/7/22	08/28/2023	313384KZ1	A-1+	P-1	NR	50,000,000.00		4.6800	48,089,000.00	0.00	1,735,500.00	49,824,500.00	49,810,261.50	(14,238.50)
FED FARM CR BK / FTN FINANCIAL															
1200821	12/16/22	08/29/2023	313312LA6	A-1+	P-1	F1+	25,000,000.00		4.6100	24,180,444.44	0.00	729,916.67	24,910,361.11	24,901,624.00	(8,737.11)
FHLB DISC CORP / BARCLAY CAPITAL															
1195849	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	1,690,333.33	49,763,097.22	49,738,713.50	(24,383.72)
FHLB DISC CORP / BARCLAY CAPITAL															
1195851	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	1,690,333.33	49,763,097.22	49,738,713.50	(24,383.72)
FHLB DISC CORP / BNY Mellon Capital Market															
1213834	3/24/23	09/11/2023	313384LP2	A-1+	P-1	NR	50,000,000.00		4.5600	48,917,000.00	0.00	823,333.33	49,740,333.33	49,710,548.50	(29,784.83)
FHLB DISC CORP / JEFFERIES & COMPANY															
1215443	4/6/23	09/12/2023	313384LQ0	A-1+	P-1	NR	50,000,000.00		4.6300	48,977,541.67	0.00	752,375.00	49,729,916.67	49,703,509.50	(26,407.17)
FHLB DISC CORP / JEFFERIES & COMPANY															
1215445	4/6/23	09/12/2023	313384LQ0	A-1+	P-1	NR	50,000,000.00		4.6300	48,977,541.67	0.00	752,375.00	49,729,916.67	49,703,509.50	(26,407.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1203326	1/6/23	09/14/2023	313384LS6	A-1+	P-1	NR	50,000,000.00		4.7300	48,351,069.44	0.00	1,359,875.00	49,710,944.44	49,689,435.00	(21,509.44)
FHLB DISC CORP / TD SECURITIES															
1213989	3/27/23	09/15/2023	313384LT4	A-1+	P-1	NR	50,000,000.00		4.6800	48,882,000.00	0.00	825,500.00	49,707,500.00	49,682,399.00	(25,101.00)
FHLB DISC CORP / TD SECURITIES															
1213990	3/27/23	09/15/2023	313384LT4	A-1+	P-1	NR	50,000,000.00		4.6800	48,882,000.00	0.00	825,500.00	49,707,500.00	49,682,399.00	(25,101.00)
FHLB DISC CORP / TD SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1213833	3/24/23	09/18/2023	313384LW7	A-1+	P-1	NR	50,000,000.00		4.5600	48,872,666.67	0.00	823,333.33	49,696,000.00	49,661,297.50	(34,702.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
1202329	12/28/22	09/19/2023	313384LX5	A-1+	P-1	NR	50,000,000.00		4.6400	48,292,222.22	0.00	1,392,000.00	49,684,222.22	49,654,265.50	(29,956.72)
FHLB DISC CORP / BNY Mellon Capital Market															
1195457	11/9/22	09/20/2023	313384LY3	A-1+	P-1	NR	50,000,000.00		4.6150	47,980,937.50	0.00	1,698,576.39	49,679,513.89	49,647,234.50	(32,279.39)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1197605	11/22/22	09/25/2023	313384MD8	A-1+	P-1	NR	50,000,000.00		4.6800	48,004,500.00	0.00	1,638,000.00	49,642,500.00	49,612,095.50	(30,404.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
1203174	1/5/23	09/26/2023	313384ME6	A-1+	P-1	NR	50,000,000.00		4.6600	48,291,333.33	0.00	1,346,222.22	49,637,555.55	49,605,070.50	(32,485.05)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1198340	11/29/22	09/27/2023	313384MF3	A-1+	P-1	NR	50,000,000.00		4.6700	48,041,194.44	0.00	1,589,097.23	49,630,291.67	49,598,046.50	(32,245.17)
FHLB DISC CORP / Mizuho Securities USA Inc															
1213832	3/24/23	09/28/2023	313384MG1	A-1+	P-1	NR	50,000,000.00		4.7000	48,772,777.78	0.00	848,611.11	49,621,388.89	49,591,023.50	(30,365.39)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1214999	4/4/23	10/02/2023	313384ML0	A-1+	P-1	NR	50,000,000.00		4.7700	48,800,875.00	0.00	788,375.00	49,589,250.00	49,552,390.50	(36,859.50)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1215000	4/4/23	10/02/2023	313384ML0	A-1+	P-1	NR	50,000,000.00		4.7700	48,800,875.00	0.00	788,375.00	49,589,250.00	49,552,390.50	(36,859.50)
FHLB DISC CORP / Mizuho Securities USA Inc															
1213991	3/27/23	10/03/2023	313384MM8	A-1+	P-1	NR	50,000,000.00		4.6800	48,765,000.00	0.00	825,500.00	49,590,500.00	49,554,688.00	(35,812.00)
FHLB DISC CORP / Mizuho Securities USA Inc															
1213992	3/27/23	10/03/2023	313384MM8	A-1+	P-1	NR	50,000,000.00		4.6800	48,765,000.00	0.00	825,500.00	49,590,500.00	49,554,688.00	(35,812.00)
FED FARM CR BK / JEFFERIES & COMPANY															
1215452	4/6/23	10/05/2023	313312MP2	A-1+	P-1	F1+	50,000,000.00		4.6200	48,832,166.67	0.00	750,750.00	49,582,916.67	49,540,616.50	(42,300.17)
FHLB DISC CORP / BARCLAY CAPITAL															
1195853	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	1,705,000.00	49,573,750.00	49,533,582.00	(40,168.00)
FHLB DISC CORP / BARCLAY CAPITAL															
1195854	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	1,705,000.00	49,573,750.00	49,533,582.00	(40,168.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
1214152	3/28/23	10/12/2023	313384MW6	A-1+	P-1	NR	50,000,000.00		4.6700	48,715,750.00	0.00	817,250.00	49,533,000.00	49,491,396.50	(41,603.50)
FHLB DISC CORP / BARCLAYS CAPITAL															
1214153	3/28/23	10/12/2023	313384MW6	A-1+	P-1	NR	50,000,000.00		4.6700	48,715,750.00	0.00	817,250.00	49,533,000.00	49,491,396.50	(41,603.50)
FED FARM CR BK / JEFFERIES & COMPANY															
1201649	12/22/22	10/13/2023	313312MX5	A-1+	P-1	F1+	50,000,000.00		4.5800	48,123,472.22	0.00	1,412,166.67	49,535,638.89	49,484,369.50	(51,269.39)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1210613	3/2/23	10/13/2023	313384MX4	A-1+	P-1	NR	50,000,000.00		5.0300	48,428,125.00	0.00	1,061,888.89	49,490,013.89	49,484,369.50	(5,644.39)
FHLB DISC CORP / BARCLAYS CAPITAL															
1214155	3/28/23	10/20/2023	313384NE5	A-1+	P-1	NR	50,000,000.00		4.6200	48,678,166.67	0.00	808,500.00	49,486,666.67	49,435,205.50	(51,461.17)
FHLB DISC CORP / BARCLAYS CAPITAL															
1214158	3/28/23	10/20/2023	313384NE5	A-1+	P-1	NR	50,000,000.00		4.6200	48,678,166.67	0.00	808,500.00	49,486,666.67	49,435,205.50	(51,461.17)
FHLB DISC CORP / FTN FINANCIAL															
1207833	2/8/23	10/24/2023	313384NJ4	A-1+	P-1	NR	50,000,000.00		4.8200	48,272,833.33	0.00	1,164,833.34	49,437,666.67	49,407,134.00	(30,532.67)
FHLB DISC CORP / JEFFERIES & COMPANY															
1201647	12/22/22	10/27/2023	313384NM7	A-1+	P-1	NR	50,000,000.00		4.5900	48,030,125.00	0.00	1,415,250.00	49,445,375.00	49,386,090.50	(59,284.50)
FHLB DISC CORP / BANK OF AMERICA															
1209303	2/21/23	10/27/2023	313384NM7	A-1+	P-1	NR	50,000,000.00		4.9050	48,310,500.00	0.00	1,096,812.50	49,407,312.50	49,386,090.50	(21,222.00)
FED FARM CR BK / JEFFERIES & COMPANY															
1201348	12/20/22	10/30/2023	313312NQ9	A-1+	P-1	F1+	50,000,000.00		4.6600	47,967,722.22	0.00	1,449,777.78	49,417,500.00	49,365,056.50	(52,443.50)
FHLB DISC CORP / BANK OF AMERICA															
1211476	3/8/23	11/02/2023	313384NT2	A-1+	P-1	NR	50,000,000.00		5.1800	48,280,527.78	0.00	1,050,388.89	49,330,916.67	49,342,820.00	11,903.33
FHLB DISC CORP / JEFFERIES & COMPANY															
1201959	12/23/22	11/07/2023	313384NY1	A-1+	P-1	NR	50,000,000.00		4.6200	47,953,083.33	0.00	1,418,083.34	49,371,166.67	49,307,733.00	(63,433.67)
FHLB DISC CORP / Mizuho Securities USA Inc															
1215858	4/10/23	11/08/2023	313384NZ8	A-1+	P-1	NR	50,000,000.00		4.6200	48,639,666.67	0.00	725,083.33	49,364,750.00	49,300,719.00	(64,031.00)
FHLB DISC CORP / Mizuho Securities USA Inc															
1215861	4/10/23	11/08/2023	313384NZ8	A-1+	P-1	NR	50,000,000.00		4.6200	48,639,666.67	0.00	725,083.33	49,364,750.00	49,300,719.00	(64,031.00)
FHLB DISC CORP / RBC															
1209452	2/22/23	11/10/2023	313384PB9	A-1+	P-1	NR	50,000,000.00		4.9300	48,212,875.00	0.00	1,095,555.56	49,308,430.56	49,286,693.00	(21,737.56)
FHLB DISC CORP / FTN FINANCIAL															
1208448	2/14/23	11/13/2023	313384PE3	A-1+	P-1	NR	50,000,000.00		4.8200	48,179,111.11	0.00	1,124,666.67	49,303,777.78	49,265,662.50	(38,115.28)
FED FARM CR BK / FTN FINANCIAL															
1213659	3/23/23	11/17/2023	313312PJ3	A-1+	P-1	F1+	50,000,000.00		4.6300	48,463,097.22	0.00	842,402.78	49,305,500.00	49,237,635.00	(67,865.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
1202133	12/27/22	11/22/2023	313384PP8	A-1+	P-1	NR	50,000,000.00		4.6400	47,873,333.33	0.00	1,398,444.45	49,271,777.78	49,202,623.00	(69,154.78)
FHLB DISC CORP / BANK OF AMERICA															
1206442	1/30/23	01/02/2024	313384RG6	A-1+	P-1	NR	50,000,000.00		4.6350	47,830,562.50	0.00	1,178,062.50	49,008,625.00	48,917,458.00	(91,167.00)
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1213660	3/23/23	01/04/2024	313312RJ1	A-1+	P-1	F1+	50,000,000.00		4.5800	48,174,361.11	0.00	833,305.56	49,007,666.67	48,903,554.50	(104,112.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1205842	1/25/23	01/05/2024	313384RK7	A-1+	P-1	NR	50,000,000.00		4.6450	47,774,270.83	0.00	1,212,861.11	48,987,131.94	48,896,604.00	(90,527.94)
FHLB DISC CORP / BANK OF AMERICA															
1205840	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	1,211,555.56	48,968,888.89	48,875,759.00	(93,129.89)
FHLB DISC CORP / BANK OF AMERICA															
1205841	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	1,211,555.56	48,968,888.89	48,875,759.00	(93,129.89)
FHLB DISC CORP / TD SECURITIES															
1206110	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	1,199,916.67	48,960,500.00	48,861,867.00	(98,633.00)
FHLB DISC CORP / TD SECURITIES															
1206112	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	1,199,916.67	48,960,500.00	48,861,867.00	(98,633.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1228134	7/5/23	01/11/2024	313384RR2	A-1+	P-1	NR	50,000,000.00		5.2000	48,627,777.78	0.00	195,000.00	48,822,777.78	48,854,922.50	32,144.72
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1228135	7/5/23	01/11/2024	313384RR2	A-1+	P-1	NR	50,000,000.00		5.2000	48,627,777.78	0.00	195,000.00	48,822,777.78	48,854,922.50	32,144.72
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1228136	7/5/23	01/11/2024	313384RR2	A-1+	P-1	NR	50,000,000.00		5.2000	48,627,777.78	0.00	195,000.00	48,822,777.78	48,854,922.50	32,144.72
FHLB DISC CORP / TD SECURITIES															
1214154	3/28/23	01/12/2024	313384RS0	A-1+	P-1	NR	50,000,000.00		4.5200	48,179,444.44	0.00	791,000.00	48,970,444.44	48,847,979.00	(122,465.44)
FHLB DISC CORP / TD SECURITIES															
1214472	3/30/23	01/12/2024	313384RS0	A-1+	P-1	NR	50,000,000.00		4.6000	48,160,000.00	0.00	792,222.22	48,952,222.22	48,847,979.00	(104,243.22)
FHLB DISC CORP / RBC															
1208662	2/15/23	01/17/2024	313384RX9	A-1+	P-1	NR	50,000,000.00		4.8600	47,732,000.00	0.00	1,127,250.00	48,859,250.00	48,813,276.50	(45,973.50)
FHLB DISC CORP / TD SECURITIES															
1206111	1/26/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,702,833.33	0.00	1,199,916.67	48,902,750.00	48,799,402.50	(103,347.50)
FHLB DISC CORP / FTN FINANCIAL															
1209845	2/24/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.9700	47,728,986.11	0.00	1,090,638.89	48,819,625.00	48,799,402.50	(20,222.50)
FHLB DISC CORP / RBC															
1209086	2/17/23	01/30/2024	313384SL4	A-1+	P-1	NR	50,000,000.00		4.8900	47,643,291.67	0.00	1,120,625.00	48,763,916.67	48,723,165.50	(40,751.17)
FHLB DISC CORP / FTN FINANCIAL															
1210032	2/27/23	01/31/2024	313384SM2	A-1+	P-1	NR	50,000,000.00		4.9900	47,657,472.22	0.00	1,074,236.11	48,731,708.33	48,716,240.50	(15,467.83)
FHLB DISC CORP / BNY Mellon Capital Market															
1207085	2/2/23	02/02/2024	313384SP5	A-1+	P-1	NR	50,000,000.00		4.5900	47,673,125.00	0.00	1,147,500.00	48,820,625.00	48,704,772.50	(115,852.50)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / RBC															
1207332	2/3/23	02/02/2024	313384SP5	A-1+	P-1	NR	50,000,000.00		4.6500	47,649,166.67	0.00	1,156,041.67	48,805,208.34	48,704,772.50	(100,435.84)
FHLB DISC CORP / BNY Mellon Capital Market															
1207643	2/7/23	02/07/2024	313384SU4	A-1+	P-1	NR	50,000,000.00		4.7500	47,592,013.89	0.00	1,154,513.89	48,746,527.78	48,670,236.00	(76,291.78)
FHLB DISC CORP / TD SECURITIES															
1214336	3/29/23	02/08/2024	313384SV2	A-1+	P-1	NR	50,000,000.00		4.5400	48,007,444.44	0.00	788,194.45	48,795,638.89	48,663,331.50	(132,307.39)
FHLB DISC CORP / TD SECURITIES															
1214471	3/30/23	02/08/2024	313384SV2	A-1+	P-1	NR	50,000,000.00		4.5700	48,000,625.00	0.00	787,055.56	48,787,680.56	48,663,331.50	(124,349.06)
FHLB DISC CORP / BNY Mellon Capital Market															
1208449	2/14/23	02/09/2024	313384SW0	A-1+	P-1	NR	50,000,000.00		4.8000	47,600,000.00	0.00	1,120,000.00	48,720,000.00	48,656,428.00	(63,572.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1209846	2/24/23	02/09/2024	313384SW0	A-1+	P-1	NR	50,000,000.00		4.9650	47,586,458.33	0.00	1,089,541.67	48,676,000.00	48,656,428.00	(19,572.00)
FHLB DISC CORP / FTN FINANCIAL															
1210033	2/27/23	02/27/2024	313384TQ2	A-1+	P-1	NR	50,000,000.00		5.0100	47,460,208.33	0.00	1,078,541.67	48,538,750.00	48,561,852.00	23,102.00
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1210462	3/1/23	03/01/2024	313384TT6	A-1+	P-1	NR	50,000,000.00		5.0250	47,445,625.00	0.00	1,067,812.50	48,513,437.50	48,549,437.50	36,000.00
FHLB DISC CORP / BARCLAYS CAPITAL															
1210614	3/2/23	03/01/2024	313384TT6	A-1+	P-1	NR	50,000,000.00		5.0650	47,432,326.39	0.00	1,069,277.78	48,501,604.17	48,549,437.50	47,833.33
FHLB DISC CORP / FTN FINANCIAL															
1211811	3/10/23	03/07/2024	313384T22	A-1+	P-1	NR	50,000,000.00		5.2200	47,368,250.00	0.00	1,044,000.00	48,412,250.00	48,508,810.50	96,560.50
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1228517	7/7/23	03/07/2024	313384T22	A-1+	P-1	NR	50,000,000.00		5.2300	48,227,611.11	0.00	181,597.22	48,409,208.33	48,508,810.50	99,602.17
FHLB DISC CORP / BNY Mellon Capital Market															
1215919	4/11/23	03/12/2024	313384UE7	A-1+	P-1	NR	50,000,000.00		4.5200	47,890,666.67	0.00	703,111.11	48,593,777.78	48,474,981.00	(118,796.78)
FED FARM CR BK / BARCLAYS CAPITAL															
1214480	3/30/23	03/20/2024	313312UN8	A-1+	P-1	F1+	50,000,000.00		4.5500	47,750,277.78	0.00	783,611.11	48,533,888.89	48,420,902.00	(112,986.89)
FED FARM CR BK / FTN FINANCIAL															
1216372	4/13/23	03/22/2024	313312UQ1	A-1+	P-1	F1+	50,000,000.00		4.5500	47,826,111.11	0.00	695,138.89	48,521,250.00	48,407,392.00	(113,858.00)
FED FARM CR BK / Mizuho Securities USA Inc															
1214475	3/30/23	03/25/2024	313312UT5	A-1+	P-1	F1+	50,000,000.00		4.5500	47,718,680.56	0.00	783,611.11	48,502,291.67	48,387,133.50	(115,158.17)
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	684,583.33	48,333,750.00	48,248,788.00	(84,962.00)
FHLB DISC CORP / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	293,125.00	48,073,750.00	48,140,046.00	66,296.00
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	284,722.22	47,854,166.66	47,936,135.00	81,968.34
Subtotal for DISCOUNT NOTES:							4,375,000,000.00	0.0000	4.7314	4,216,272,402.75	0.00	93,262,472.30	4,309,534,875.05	4,306,233,892.50	(3,300,982.55)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194984	11/2/22	08/02/2023	3130ATUES	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	1,173,444.44	50,000,000.00	51,172,579.50	1,172,579.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194985	11/2/22	08/02/2023	3130ATUES	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	1,173,444.44	50,000,000.00	51,172,579.50	1,172,579.50
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	13,588.19	115,956.02	16,894,934.83	16,882,751.13	(12,183.71)
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	13,836.90	96,086.67	13,999,933.64	13,989,850.00	(10,083.64)
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	18,085.24	185,555.56	24,999,835.24	24,949,375.00	(50,460.24)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1193295	10/20/22	08/18/2023	3130ATQU4	AA+	Aaa	NR	50,000,000.00	4.6200	4.6273	50,000,000.00	0.00	1,045,916.67	50,000,000.00	51,029,551.50	1,029,551.50
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	19,966.76	21,805.56	19,999,566.76	19,934,000.00	(65,566.76)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	24,958.45	27,256.94	24,999,458.45	24,917,500.00	(81,958.45)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1199548	12/7/22	09/06/2023	3130AU5J9	AA+	Aaa	NR	50,000,000.00	4.8900	4.9001	50,000,000.00	0.00	984,791.67	50,000,000.00	50,940,080.00	940,080.00
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	4,143.57	12,909.72	12,999,853.57	12,930,580.00	(69,273.57)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	7,968.40	24,826.39	24,999,718.40	24,866,500.00	(133,218.40)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	17,236.77	13,108.33	14,999,386.77	14,916,375.00	(83,011.77)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(555,761.18)	277,517.36	25,014,738.82	24,925,750.00	(88,988.82)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1200348	12/13/22	09/13/2023	3130AU7A6	AA+	Aaa	NR	50,000,000.00	4.8500	4.8599	50,000,000.00	0.00	929,583.33	50,000,000.00	50,875,568.50	875,568.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	33,901.04	22,664.58	28,747,963.54	28,541,850.00	(206,113.54)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	50,409.38	33,701.25	42,746,971.88	42,440,490.00	(306,481.88)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	41,939.75	21,006.81	31,772,489.38	31,504,118.13	(268,371.26)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	41,531.90	18,078.08	27,342,506.45	27,111,883.88	(230,622.58)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195367	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	755,416.67	50,000,000.00	50,678,745.00	678,745.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195372	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	755,416.67	50,000,000.00	50,678,745.00	678,745.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	104,129.17	10,937.50	29,992,229.17	29,675,400.00	(316,829.17)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	59,006.53	6,197.92	16,995,596.53	16,816,060.00	(179,536.53)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1195291	11/3/22	11/03/2023	3130ATUH8	AA+	Aaa	NR	50,000,000.00	4.8300	4.8300	50,000,000.00	0.00	590,333.33	50,000,000.00	50,479,006.50	479,006.50
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	20,522.66	14,756.94	24,998,022.66	24,658,375.00	(339,647.66)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	12,313.60	8,854.17	14,998,813.60	14,795,025.00	(203,788.60)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	12,313.60	8,854.17	14,998,813.60	14,795,025.00	(203,788.60)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	13,899.44	39,861.11	34,997,799.44	34,524,000.00	(473,799.44)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	18,267.84	52,388.89	45,997,107.84	45,374,400.00	(622,707.84)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	50,889.09	22,222.22	49,993,889.09	49,171,500.00	(822,389.09)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	15,266.73	6,666.67	14,998,166.73	14,751,450.00	(246,716.73)
FED FARM CR BK / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	60,383.01	41,666.67	49,987,883.01	49,177,250.00	(810,633.01)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	60,383.01	41,666.67	49,987,883.01	49,177,250.00	(810,633.01)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	26,317.50	11,875.00	29,996,617.50	29,473,350.00	(523,267.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	26,317.50	11,875.00	29,996,617.50	29,473,350.00	(523,267.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(29,906.59)	13,562.50	15,003,788.96	14,740,650.00	(263,138.96)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1207646	2/7/23	02/07/2024	3130AUT79	AA+	Aaa	NR	50,000,000.00	4.9100	4.9100	50,000,000.00	0.00	1,186,583.33	50,000,000.00	51,050,194.50	1,050,194.50
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	12,859.69	99,504.17	14,998,009.69	14,655,975.00	(342,034.69)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	20,402.31	126,038.61	18,996,842.31	18,564,235.00	(432,607.31)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(420,698.93)	146,602.81	22,166,827.07	21,593,136.50	(573,690.57)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1208850	2/16/23	02/16/2024	3130AUYH1	AA+	Aaa	NR	50,000,000.00	5.0850	5.0850	50,000,000.00	0.00	1,165,312.50	50,000,000.00	51,068,809.00	1,068,809.00
FED HM LN BK BD / TD SECURITIES															
1208851	2/16/23	02/22/2024	3130AUY57	AA+	Aaa	NR	50,000,000.00	5.1050	5.1200	49,992,117.50	3,553.59	1,169,895.84	49,995,671.09	51,076,069.50	1,080,398.41
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	2,333.33	8,611.11	7,999,453.33	7,760,840.00	(238,613.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	5,833.33	21,527.78	19,998,633.33	19,402,100.00	(596,533.33)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	35,976.62	406,406.25	44,984,676.62	44,160,975.00	(823,701.62)
FED HM LN BK BD / BARCLAYS CAPITAL															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	11,992.21	135,468.75	14,994,892.21	14,720,325.00	(274,567.21)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(280,829.48)	100,450.00	20,049,517.12	19,508,900.00	(540,617.12)
FED HM LN BK BD / BNY Mellon Capital Market															
1210832	3/3/23	03/07/2024	3130AVAP7	AA+	Aaa	NR	50,000,000.00	5.3000	5.3300	49,985,036.00	6,084.26	1,089,444.44	49,991,120.26	51,022,719.00	1,031,598.74

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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 / MORGAN STANLEY _1															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	3,862.08	94,340.28	9,999,462.08	9,814,350.00	(185,112.08)
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(226,324.40)	41,509.72	4,440,322.16	4,318,314.00	(122,008.16)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1210829	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	9,086.59	1,089,444.45	49,986,677.09	50,141,500.00	154,822.91
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1210830	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	9,086.59	1,089,444.45	49,986,677.09	50,141,500.00	154,822.91
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	686,041.67	50,000,000.00	50,295,833.50	295,833.50
FED HM LN BK BD / TD SECURITIES															
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	686,041.67	50,000,000.00	50,295,833.50	295,833.50
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	711,527.78	50,000,000.00	50,431,592.00	431,592.00
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	518,000.00	50,000,000.00	50,107,116.00	107,116.00
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	518,000.00	50,000,000.00	50,107,116.00	107,116.00
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	684,500.00	50,000,000.00	50,269,456.00	269,456.00
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	684,500.00	50,000,000.00	50,269,456.00	269,456.00
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	710,416.67	50,000,000.00	50,360,979.00	360,979.00
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	541,541.67	50,000,000.00	50,242,178.00	242,178.00
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	540,652.78	50,000,000.00	50,201,551.50	201,551.50
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	535,500.00	50,000,000.00	50,233,609.00	233,609.00
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	710,416.67	50,000,000.00	50,374,428.00	374,428.00
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1216982	4/17/23	05/24/2024	3133EPGH2	AA+	Aaa	AAA	25,000,000.00	4.7100	4.7142	25,000,000.00	0.00	219,145.83	25,000,000.00	25,064,687.25	64,687.25
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	699,416.67	50,000,000.00	50,634,669.00	634,669.00
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	375,250.00	50,000,000.00	50,056,404.00	56,404.00
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	670,625.00	50,000,000.00	50,200,426.00	200,426.00
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	670,625.00	50,000,000.00	50,200,426.00	200,426.00
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	702,777.78	50,000,000.00	50,351,640.00	351,640.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	6,053.26	7,968.75	14,998,343.26	14,350,725.00	(647,618.26)
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	702,777.78	50,000,000.00	50,347,982.50	347,982.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1216617	4/14/23	06/10/2024	3133EPGE9	AA+	Aaa	AAA	50,000,000.00	4.5500	4.5549	50,000,000.00	0.00	322,291.67	50,000,000.00	49,954,737.50	(45,262.50)
FED FARM CR BK / UBS FINANCIAL SERVICES															
1217376	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AAA	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	310,722.22	50,000,000.00	49,977,972.00	(22,028.00)
FED FARM CR BK / UBS FINANCIAL SERVICES															
1217377	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AAA	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	310,722.22	50,000,000.00	49,977,972.00	(22,028.00)
FED FARM CR BK / FTN FINANCIAL															
1224318	6/9/23	06/17/2024	3133EPMM4	AA+	Aaa	AAA	50,000,000.00	5.2400	5.2384	50,000,000.00	0.00	378,444.44	50,000,000.00	50,230,487.00	230,487.00
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	259,444.44	50,000,000.00	49,884,182.00	(115,818.00)
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	259,444.44	50,000,000.00	49,884,182.00	(115,818.00)
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	231,000.00	50,000,000.00	49,826,341.50	(173,658.50)
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	671,666.67	50,000,000.00	50,289,641.50	289,641.50
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	186,083.33	50,000,000.00	49,771,371.50	(228,628.50)

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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															
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	667,250.00	50,000,000.00	50,316,074.50	316,074.50
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	169,180.56	50,000,000.00	49,819,594.50	(180,405.50)
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	665,833.33	50,000,000.00	50,311,564.00	311,564.00
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	669,125.00	50,000,000.00	50,342,411.00	342,411.00
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	137,083.33	50,000,000.00	49,778,548.00	(221,452.00)
FED HM LN BK BD / UBS FINANCIAL SERVICES															
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	139,125.00	50,000,000.00	49,772,153.00	(227,847.00)
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	106,000.00	50,000,000.00	49,720,730.00	(279,270.00)
FED FARM CR BK / RBC															
1221197	5/16/23	07/16/2024	3133EPKE4	AA+	Aaa	AAA	50,000,000.00	4.6000	4.6051	50,000,000.00	0.00	95,833.33	50,000,000.00	49,692,129.00	(307,871.00)
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	75,833.33	50,000,000.00	49,628,015.50	(371,984.50)
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	75,833.33	50,000,000.00	49,628,015.50	(371,984.50)
FED HM LN BK BD / RBC															
1221198	5/16/23	07/23/2024	3130AW3J7	AA+	Aaa	NR	50,000,000.00	4.6000	4.6053	50,000,000.00	0.00	51,111.11	50,000,000.00	49,584,821.50	(415,178.50)
FED FARM CR BK / FTN FINANCIAL															
1226193	6/22/23	07/26/2024	3133EPNM3	AA+	Aaa	AAA	50,000,000.00	5.2600	5.2649	50,000,000.00	0.00	36,527.78	50,000,000.00	49,937,586.00	(62,414.00)
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	22,625.00	50,000,000.00	50,043,606.00	43,606.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1230093	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AAA	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	7,361.11	50,000,000.00	50,001,358.00	1,358.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1230094	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AAA	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	7,361.11	50,000,000.00	50,001,358.00	1,358.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1230095	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AAA	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	7,361.11	50,000,000.00	50,001,358.00	1,358.00
FED HM LN BK BD / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	474,500.00	50,000,000.00	50,134,175.50	134,175.50
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	1,786.73	474,500.00	49,991,164.23	50,134,175.50	143,011.27
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221706	5/19/23	08/07/2024	3133EPKRS	AA+	Aaa	AAA	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	470,000.00	50,000,000.00	50,146,263.50	146,263.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221707	5/19/23	08/07/2024	3133EPKRS	AA+	Aaa	AAA	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	470,000.00	50,000,000.00	50,146,263.50	146,263.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221708	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AAA	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	470,000.00	50,000,000.00	50,144,437.00	144,437.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221709	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AAA	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	470,000.00	50,000,000.00	50,144,437.00	144,437.00
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	277,611.11	50,000,000.00	50,178,881.50	178,881.50
FED HM LN BK BD / RBC															
1221710	5/19/23	08/15/2024	3130AW5Y2	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	474,500.00	50,000,000.00	50,165,653.00	165,653.00
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	474,500.00	50,000,000.00	50,161,081.00	161,081.00
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	474,500.00	50,000,000.00	50,164,781.50	164,781.50
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	453,333.33	50,000,000.00	50,159,109.50	159,109.50
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	80,743.06	50,000,000.00	50,041,160.00	41,160.00
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	452,388.89	50,000,000.00	50,177,714.00	177,714.00
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	442,812.50	50,000,000.00	50,232,838.50	232,838.50
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	431,236.11	50,000,000.00	50,240,587.50	240,587.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1224319	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AAA	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	366,888.89	50,000,000.00	50,161,085.50	161,085.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1224475	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AAA	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	366,888.89	50,000,000.00	50,161,085.50	161,085.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / RBC															
1224269	6/8/23	09/10/2024	3133EPMK8	AA+	Aaa	AAA	50,000,000.00	5.0600	5.0665	50,000,000.00	0.00	372,472.22	50,000,000.00	50,194,317.00	194,317.00
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	366,888.89	50,000,000.00	50,189,372.00	189,372.00
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	246,500.00	50,000,000.00	50,142,894.50	142,894.50
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	246,500.00	50,000,000.00	50,142,894.50	142,894.50
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	240,625.00	50,000,000.00	50,160,454.00	160,454.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
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	245,555.56	50,000,000.00	50,145,176.50	145,176.50
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	233,333.33	50,000,000.00	50,147,647.50	147,647.50
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	193,013.89	50,000,000.00	50,073,135.50	73,135.50
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	232,222.22	50,000,000.00	50,144,797.50	144,797.50
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	231,555.56	50,000,000.00	50,206,571.50	206,571.50
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	73,750.00	50,000,000.00	50,065,212.50	65,212.50
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	181,000.00	50,000,000.00	50,256,973.00	256,973.00
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	181,000.00	50,000,000.00	50,256,973.00	256,973.00
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	180,333.33	50,000,000.00	50,176,506.00	176,506.00
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	180,333.33	50,000,000.00	50,176,506.00	176,506.00
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(23,583.91)	22,033.65	4,613,162.22	4,406,386.35	(206,775.87)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(25,881.99)	23,923.61	5,008,957.56	4,784,350.00	(224,607.56)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(138,013.40)	191,388.89	40,047,765.40	38,274,800.00	(1,772,965.40)
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	73,611.11	50,000,000.00	50,042,197.00	42,197.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1231335	7/28/23	10/25/2024	3133EPS82	AA+	Aaa	AAA	50,000,000.00	5.3600	5.3674	50,000,000.00	0.00	22,333.33	50,000,000.00	50,039,269.50	39,269.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AAA	25,000,000.00	1.1250	1.2020	24,943,750.00	29,302.33	19,531.25	24,973,052.33	23,610,875.00	(1,362,177.33)
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	551.11	7,750,000.00	7,240,178.03	(509,821.97)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	408.89	5,750,000.00	5,371,744.99	(378,255.01)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	19,687.50	25,000,000.00	22,967,910.75	(2,032,089.25)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	227,739.09	40,625.00	24,803,664.09	22,789,875.00	(2,013,789.09)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	78,878.99	13,333.33	9,930,406.19	9,094,200.00	(836,206.19)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	1,333.33	20,000,000.00	18,281,718.40	(1,718,281.60)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	252,049.88	58,333.33	49,763,049.88	45,402,000.00	(4,361,049.88)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	16,644.76	53,958.33	24,977,608.20	22,925,750.00	(2,051,858.20)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	16,735.76	53,958.33	24,977,485.76	22,925,750.00	(2,051,735.76)
Subtotal for GOVT AGENCY-FIX-30/360:							5,769,120,000.00	4.0271	4.0346	5,768,817,189.39	(183,162.45)	45,104,277.09	5,768,634,026.94	5,756,643,389.40	(11,990,637.55)
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	5,333.33	20,000,000.00	19,568,900.00	(431,100.00)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	4,000.00	15,000,000.00	14,676,675.00	(323,325.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	25,437.50	15,000,000.00	14,228,007.45	(771,992.55)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	29,195.83	15,000,000.00	14,229,819.60	(770,180.40)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	29,111.11	20,000,000.00	18,886,123.40	(1,113,876.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	39,611.11	20,000,000.00	18,547,906.40	(1,452,093.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	35,650.00	20,000,000.00	18,512,685.60	(1,487,314.40)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	69,511.11	40,000,000.00	37,013,595.60	(2,986,404.40)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	21,216.67	15,000,000.00	13,706,617.80	(1,293,382.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	34,562.50	25,000,000.00	22,851,594.25	(2,148,405.75)
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	293,629.16	205,000,000.00	192,221,925.10	(12,778,074.90)
Subtotal for GOVERNMENT AGENCY:							10,349,120,000.00	2.2558	4.2601	10,190,075,032.14	(168,602.45)	138,660,378.55	10,283,168,901.99	10,255,099,207.00	(28,069,695.00)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	49,903.55	28,832.87	49,999,122.30	49,902,344.00	(96,778.30)
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	122,453.77	23,607.34	49,993,547.52	49,694,336.00	(299,211.52)
US TREASURY N/B / BANK OF AMERICA															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	374,229.67	23,607.34	49,971,885.92	49,694,336.00	(277,549.92)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	216,248.53	26,494.57	49,964,295.41	49,275,390.50	(688,904.91)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	216,248.43	26,494.57	49,964,295.43	49,275,390.50	(688,904.93)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1215267	4/5/23	02/15/2024	912828B66	AA+	Aaa	AAA	50,000,000.00	2.7500	4.6104	49,218,750.00	291,732.59	448,204.42	49,510,482.59	49,305,664.00	(204,818.59)
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	116,061.72	47,214.67	49,969,577.35	48,458,008.00	(1,511,569.35)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	98,751.16	47,214.67	49,973,751.16	48,458,008.00	(1,515,743.16)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	98,751.16	47,214.67	49,973,751.16	48,458,008.00	(1,515,743.16)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	35,021.61	47,214.67	49,990,099.74	48,458,008.00	(1,532,091.74)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	86,252.58	26,494.57	49,969,065.08	48,020,508.00	(1,948,557.08)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	65,973.82	26,494.57	49,976,130.07	48,020,508.00	(1,955,622.07)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	105,815.37	26,494.57	49,957,377.87	48,020,508.00	(1,936,869.87)
US TREASURY N/B / MORGAN STANLEY															
1225214	6/15/23	09/15/2024	91282CCX7	AA+	Aaa	AAA	50,000,000.00	0.3750	5.2050	47,113,281.25	296,235.33	23,947.01	47,409,516.58	47,317,383.00	(92,133.58)
US TREASURY N/B / FTN FINANCIAL															
1228137	7/5/23	09/15/2024	91282CCX7	AA+	Aaa	AAA	50,000,000.00	0.3750	5.3768	47,140,625.00	176,262.84	13,756.79	47,316,887.84	47,317,383.00	495.16
US TREASURY N/B / BARCLAYS CAPITAL															
1228329	7/6/23	10/15/2024	91282CDB4	AA+	Aaa	AAA	50,000,000.00	0.6250	5.3527	47,121,093.75	160,281.72	22,199.45	47,281,375.47	47,275,390.50	(5,984.97)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1228330	7/6/23	11/15/2024	91282CDH1	AA+	Aaa	AAA	50,000,000.00	0.7500	5.3313	47,035,156.25	154,791.04	26,494.57	47,189,947.29	47,200,195.50	10,248.21
Subtotal for TREASURY BOND:							850,000,000.00	0.4412	1.7739	835,746,093.89	2,665,014.89	931,981.32	838,411,108.78	824,151,369.00	(14,259,739.78)
TREASURY BOND - ME															
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	125,251.11	26,154.89	49,994,391.74	49,800,781.50	(193,610.24)
US TREASURY N/B / JP MORGAN CHASE & CO															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	123,381.70	26,154.89	49,994,475.45	49,800,781.50	(193,693.95)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1190000	9/27/22	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	4.2391	48,152,343.75	1,683,663.09	26,154.89	49,836,006.84	49,800,781.50	(35,225.34)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(1,951,384.82)	3,396.74	50,532,990.18	49,299,804.50	(1,233,185.68)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(1,954,453.03)	3,396.74	50,533,828.22	49,299,804.50	(1,234,023.72)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(1,158,137.08)	2,377.72	50,630,925.42	48,253,906.50	(2,377,018.92)
US TREASURY N/B / FTN FINANCIAL															
1228133	7/5/23	09/30/2024	912828YH7	AA+	Aaa	AAA	50,000,000.00	1.5000	5.3569	47,718,750.00	135,968.54	55,327.87	47,854,718.54	47,860,351.50	5,632.96
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(862,719.75)	189,538.04	50,588,452.13	47,726,562.50	(2,861,889.63)
US TREASURY N/B / BARCLAYS CAPITAL															
1228328	7/6/23	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	5.3311	47,591,796.88	129,634.12	52,989.13	47,721,431.00	47,726,562.50	5,131.50
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	210,845.73	235,394.02	49,779,205.11	46,992,187.50	(2,787,017.61)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	180,156.57	84,016.39	49,873,515.95	46,386,719.00	(3,486,796.95)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	173,413.99	84,016.39	49,876,538.99	46,386,719.00	(3,489,819.99)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	163,056.99	47,384.51	49,872,041.37	46,148,437.50	(3,723,603.87)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	183,427.81	47,384.51	49,853,349.69	46,148,437.50	(3,704,912.19)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	350,764.20	10,869.57	49,698,420.45	45,776,367.00	(3,922,053.45)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	389,253.52	10,869.57	49,660,737.90	45,776,367.00	(3,884,370.90)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	372,531.70	339.67	49,665,500.45	45,625,976.50	(4,039,523.95)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	366,987.97	339.67	49,663,862.97	45,625,976.50	(4,037,886.47)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	399,494.72	52,309.78	49,626,057.22	45,486,328.00	(4,139,729.22)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	399,494.72	52,309.78	49,626,057.22	45,486,328.00	(4,139,729.22)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	410,725.70	42,008.20	49,592,366.33	45,392,578.00	(4,199,788.33)
US TREASURY N/B / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	410,725.70	42,008.20	49,592,366.33	45,392,578.00	(4,199,788.33)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	411,705.96	42,008.20	49,591,393.46	45,392,578.00	(4,198,815.46)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	350,934.44	42,008.20	49,624,371.94	45,392,578.00	(4,231,793.94)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	440,359.11	31,589.67	49,545,827.86	45,232,422.00	(4,313,405.86)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	440,359.11	31,589.67	49,545,827.86	45,232,422.00	(4,313,405.86)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	375,939.92	16,304.35	49,582,971.17	45,154,297.00	(4,428,674.17)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	323,299.77	509.51	49,622,127.90	44,990,234.50	(4,631,893.40)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	442,221.99	509.51	49,469,565.74	44,990,234.50	(4,479,331.24)
Subtotal for TREASURY BOND - ME:							1,450,000,000.00	0.6422	1.0553	1,437,982,421.93	3,066,903.50	1,259,260.28	1,441,049,325.43	1,352,579,102.00	(88,470,223.43)
Subtotal for U. S. TREASURIES:							2,300,000,000.00	0.5679	1.3208	2,273,728,515.82	5,731,918.39	2,191,241.60	2,279,460,434.21	2,176,730,471.00	(102,729,963.21)
Total Extended Fund :							13,895,953,792.65	1.9489	3.8523	13,710,637,340.61	5,563,315.94	140,851,620.15	13,809,463,128.85	13,678,663,470.65	(130,799,658.21)
Net Asset Value (NAV):															0.990528
Total Investments:							14,296,035,810.93	1.8891	3.8880	14,109,821,371.39	5,563,315.94	141,390,416.01	14,208,647,159.63	14,078,322,991.93	(130,324,167.71)

Report Parameters

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

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-Pension Prepayment-CEO</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205479	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205594	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205595	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205596	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205597	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205598	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205599	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205600	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205601	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205602	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	1,058,009.35	16,051.91	48,214,259.35	47,841,797.00	(372,462.35)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205603	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	29,000,000.00	0.2500	4.5170	27,350,625.00	613,645.42	9,310.11	27,964,270.42	27,748,242.26	(216,028.16)
Subtotal for TREASURY BOND:							529,000,000.00	0.2500	4.5170	498,913,125.00	11,193,738.92	169,829.21	510,106,863.92	506,166,212.26	(3,940,651.66)
Subtotal for U. S. TREASURIES:							529,000,000.00	0.2500	4.5170	498,913,125.00	11,193,738.92	169,829.21	510,106,863.92	506,166,212.26	(3,940,651.66)
Total 100-Pension Prepayment-CEO :							529,000,000.00	0.2500	4.5170	498,913,125.00	11,193,738.92	169,829.21	510,106,863.92	506,166,212.26	(3,940,651.66)
Net Asset Value (NAV):														0.992275	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	8/1/23			AAAm	NR	NR	567,126.57		5.1889	567,126.57			567,126.57	567,126.57	0.00
Subtotal for FUNDS:							567,126.57		5.1889	567,126.57			567,126.57	567,126.57	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1226380	6/23/23	9/15/23	313384LT4	A-1+	P-1	NR	2,600,000.00		5.0600	2,569,302.67	0.00	14,252.33	2,583,555.00	2,583,484.75	(70.25)
Subtotal for DISCOUNT NOTES:							2,600,000.00	0.0000	5.0600	2,569,302.67	0.00	14,252.33	2,583,555.00	2,583,484.75	(70.25)
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	1,004.62	1,671.01	384,229.77	368,073.48	(16,156.30)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(1,485.52)	898.44	226,293.46	214,006.50	(12,286.96)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(516.33)	577.58	94,525.19	87,948.28	(6,576.91)
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	5,273.32	701.25	175,214.66	168,365.70	(6,848.96)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(2,309.52)	425.96	139,530.69	127,405.21	(12,125.49)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(4,069.29)	216.56	49,108.11	46,270.35	(2,837.76)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	1,339.74	2,076.39	1,998,919.74	1,876,230.00	(122,689.74)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	398.21	575.52	84,552.46	81,095.95	(3,456.51)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(246,921.18)	19,791.67	1,755,757.32	1,650,052.50	(105,704.82)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,589.67	4,635.56	1,998,169.67	1,844,830.00	(153,339.67)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(246,447.72)	38,250.00	1,841,714.28	1,745,512.50	(96,201.78)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(262,733.67)	5,555.56	2,434,386.33	2,310,260.00	(124,126.33)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	3,224.93	259.25	249,603.38	229,635.15	(19,968.23)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	1,346.74	1,057.42	144,670.27	130,614.65	(14,055.63)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(8.48)	5,955.56	500,015.26	464,262.97	(35,752.29)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(11,741.38)	1,102.85	285,801.04	257,841.26	(27,959.79)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	12,404.89	31,080.00	1,975,864.89	1,824,620.00	(151,244.89)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(45,027.94)	19,332.78	2,102,592.06	1,905,446.40	(197,145.66)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(794,678.91)	134,163.36	16,440,948.58	15,332,470.88	(1,108,477.70)
Subtotal for GOVERNMENT AGENCY:							17,916,000.00	3.6738	3.4170	19,804,930.16	(794,678.91)	148,415.69	19,024,503.58	17,915,955.63	(1,108,547.95)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(99,606.03)	31,139.50	1,732,093.19	1,595,039.07	(137,054.12)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(99,606.03)	31,139.50	1,732,093.19	1,595,039.07	(137,054.12)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	55,783.24	20,759.67	1,963,908.24	1,860,859.38	(103,048.86)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	55,783.24	20,759.67	1,963,908.24	1,860,859.38	(103,048.86)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(43,822.79)	51,899.17	3,696,001.43	3,455,898.45	(240,102.98)
Total 650-CCCD SERIES 2017E :							21,983,126.57	3.5987	3.3746	24,111,880.95	(838,501.70)	200,314.86	23,287,631.58	21,938,980.65	(1,348,650.93)
Net Asset Value (NAV):														0.942087	

650-Fountain Valley SD40

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FANNIE MAE / MORGAN STANLEY _1

1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	10,263.08	42,900.00	3,508,820.48	3,457,981.80	(50,838.68)
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FED FARM CR BK / MORGAN STANLEY _1

1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(27,130.31)	12,058.20	3,470,509.99	3,366,195.53	(104,314.47)
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FANNIE MAE / Mizuho Securities USA Inc

1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	1,126.36	3,575.00	3,299,542.36	3,139,570.50	(159,971.86)
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FANNIE MAE / MORGAN STANLEY _1

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(6,622.54)	2,138.89	3,504,137.55	3,221,347.50	(282,790.05)
FANNIE MAE / TD SECURITIES															
1217026	4/18/23	9/24/26	3135G0Q22	AA+	Aaa	AAA	3,500,000.00	1.8750	3.9225	3,271,857.16	19,011.90	18,776.04	3,290,869.06	3,230,920.00	(59,949.06)
Subtotal for GOVT AGENCY-FIX-30/360:							17,275,000.00	1.7328	2.1109	17,077,230.95	(3,351.51)	79,448.13	17,073,879.44	16,416,015.33	(657,864.12)
Subtotal for GOVERNMENT AGENCY:							17,275,000.00	1.7328	2.1109	17,077,230.95	(3,351.51)	79,448.13	17,073,879.44	16,416,015.33	(657,864.12)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
1228516	7/7/23	8/15/27	9128282R0	AA+	Aaa	AAA	3,500,000.00	2.2500	4.5177	3,205,371.09	4,910.48	5,438.54	3,210,281.57	3,233,261.71	22,980.14
Subtotal for TREASURY BOND:							3,500,000.00	2.2500	4.5177	3,205,371.09	4,910.48	5,438.54	3,210,281.57	3,233,261.71	22,980.14
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AAA	3,400,000.00	4.6250	4.7616	3,392,164.06	659.21	22,647.42	3,392,823.27	3,373,968.75	(18,854.52)
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	3,821.83	35.67	3,496,165.58	3,149,316.42	(346,849.17)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	3,559.65	6,633.83	3,495,629.96	3,157,109.38	(338,520.59)
US TREASURY N/B / BANK OF AMERICA															
1214697	3/31/23	3/31/27	912828ZE3	AA+	Aaa	AAA	3,500,000.00	0.6250	3.8080	3,090,253.91	34,496.08	7,351.43	3,124,749.99	3,060,859.38	(63,890.62)
Subtotal for TREASURY BOND - ME:							13,900,000.00	1.5719	2.4297	13,466,832.03	42,536.77	36,668.35	13,509,368.80	12,741,253.92	(768,114.89)
Subtotal for U. S. TREASURIES:							17,400,000.00	1.7083	2.8497	16,672,203.12	47,447.25	42,106.89	16,719,650.37	15,974,515.63	(745,134.75)
Total 650-Fountain Valley SD40 :							34,675,000.00	1.7205	2.4816	33,749,434.07	44,095.74	121,555.02	33,793,529.81	32,390,530.95	(1,402,998.86)
Net Asset Value (NAV):														0.958483	
Total Investments:							585,658,126.57	0.4597	4.3536	556,774,440.02	10,399,332.96	491,699.09	567,188,025.31	560,495,723.86	(6,692,301.45)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Jul-2023

Run Date: 04-Aug-2023 04:22:07 PM
 Print Date: 04-Aug-2023
 As at date: 04-Aug-2023

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User: SNong

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* Market values provided by Bloomberg & Northern Trust

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

Query: Month End Specific
 Settlement Date: not greater than 31 Jul 2023
 Entity Name: one of 650-CCCD SERIES 2017E, 650-Fountain Valley SD40, 100-Pension Prepayment-CEO
 Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA
 Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M, MORGAN STANLEY GOVT 8302-JWA MMF, GOLDMAN SACHS - JWA MMF, NORTHERN TRUST - JWA 26-95550, BANK OF NEW YORK-JWA 276340, JWA COM CK W INT PF, INVESCO STIC GOVERNMENT & AGENCY
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res,

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
07/31/2023

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	5.14%	\$ 90,184,151.87	\$ 90,184,151.87	\$ 401,759.67
FED GOVT OBLI FD-IS	60934N104	5.11%	6,021.85	6,021.85	25.50
SUB-TOTAL MONEY MARKET FUNDS			90,190,173.72	90,190,173.72	401,785.17
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 90,190,173.72</u>	<u>\$ 90,190,173.72</u>	<u>\$ 401,785.17</u>
			-	-	-

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
07/31/2023

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	5.14%	\$ 2,364,962.43	\$ 2,364,962.43	\$ 10,060.57
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					402,368.77	402,368.77	1,711.68
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					12,417,024.23	12,417,024.23	52,396.84
2017-1 NEWPORT COAST	U.S. BANK	31846V567					964,156.80	964,156.80	4,101.53
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					10,143,452.35	10,143,452.35	42,840.91
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,403,369.90	2,403,369.90	10,038.72
2018 SOCPFA SERIES A	U.S. BANK	31846V567					24,055.34	24,055.34	102.34
NEWPORT COAST - Group 4	U.S. BANK	31846V567					456,031.93	456,031.93	1,939.96
OBLIGATION NOTES	U.S. BANK	31846V567					212,056.76	212,056.76	11,495.47
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					130,920.04	130,920.04	556.93
CFD 2021-1 Rienda	U.S. BANK	31846V567					58,013,587.89	58,013,587.89	255,227.62
2023 SOCPFA SERIES A	U.S. BANK	31846V567					2,652,165.43	2,652,165.43	11,287.10
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	5.11%	6,021.85	6,021.85	25.50
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 90,190,173.72	\$ 90,190,173.72	\$ 401,785.17

* 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-Jul-2023 To 31-Jul-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1225212	US TREASURY N/B	/DEUTSCHE	TBILL	7/11/2023	7/11/2023	MAT	5.0050 / 5.0232	(50,000,000.00)	(49,819,263.89)	0.00	(180,736.11)	50,000,000.00
1228861	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	7/27/2023	7/11/2023	PURC	5.0100 / 5.0212	50,000,000.00	49,888,666.65	0.00	0.00	(49,888,666.67)
1225707	US TREASURY N/B	/DEUTSCHE	TBILL	7/18/2023	7/18/2023	MAT	4.9975 / 5.0170	(50,000,000.00)	(49,805,652.78)	0.00	(194,347.22)	50,000,000.00
1229739	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	8/3/2023	7/18/2023	PURC	5.0750 / 5.0865	50,000,000.00	49,887,222.20	0.00	0.00	(49,887,222.22)
1226384	US TREASURY N/B	/DEUTSCHE	TBILL	7/20/2023	7/20/2023	MAT	4.9800 / 4.9987	(50,000,000.00)	(49,813,250.00)	0.00	(186,750.00)	50,000,000.00
1230085	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	8/3/2023	7/20/2023	PURC	5.0670 / 5.0770	50,000,000.00	49,901,475.00	0.00	0.00	(49,901,475.00)
1226901	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	7/25/2023	7/25/2023	MAT	5.0000 / 5.0195	(50,000,000.00)	(49,805,555.56)	0.00	(194,444.44)	50,000,000.00
1230701	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	8/8/2023	7/25/2023	PURC	5.1500 / 5.1603	50,000,000.00	49,899,861.10	0.00	0.00	(49,899,861.11)
1228861	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	7/27/2023	7/27/2023	MAT	5.0100 / 5.0212	(50,000,000.00)	(49,888,666.67)	0.00	(111,333.33)	50,000,000.00
1230975	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	8/15/2023	7/27/2023	PURC	5.2125 / 5.2269	50,000,000.00	49,862,447.90	0.00	0.00	(49,862,447.92)
Sub Total:								0.00	307,283.95	0.00	(867,611.10)	560,327.08
Fund: Extended Fund												
1220553	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	7/2/2024	7/2/2023	INT	4.6200 / 4.6248	0.00	0.00	0.00	(327,250.00)	327,250.00
1189848	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN	7/5/2023	7/5/2023	MAT	4.0500 / 4.1827	(50,000,000.00)	(48,413,750.00)	0.00	(1,586,250.00)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1218212	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.6850 / 4.6906					
				7/5/2024	7/5/2023	INT		0.00	0.00	0.00	(455,486.11)	455,486.11
1228133	US TREASURY N/B	/FTN FINANCIAL	TRBDME				1.5000 / 5.3569					
				9/30/2024	7/5/2023	PURC		50,000,000.00	47,718,750.00	196,721.31	0.00	(47,915,471.31)
1228134	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				5.2000 / 5.3467					
				1/11/2024	7/5/2023	PURC		50,000,000.00	48,627,777.80	0.00	0.00	(48,627,777.78)
1228135	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				5.2000 / 5.3467					
				1/11/2024	7/5/2023	PURC		50,000,000.00	48,627,777.80	0.00	0.00	(48,627,777.78)
1228136	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				5.2000 / 5.3467					
				1/11/2024	7/5/2023	PURC		50,000,000.00	48,627,777.80	0.00	0.00	(48,627,777.78)
1228137	US TREASURY N/B	/FTN FINANCIAL	TRBDI				0.3750 / 5.3768					
				9/15/2024	7/5/2023	PURC		50,000,000.00	47,140,625.00	57,065.22	0.00	(47,197,690.22)
1228138	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3450 / 5.3524					
				9/26/2024	7/5/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1155884	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				1.1250 / 1.2020					
				1/6/2025	7/6/2023	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
1228328	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.5000 / 5.3311					
				10/31/2024	7/6/2023	PURC		50,000,000.00	47,591,796.90	136,548.89	0.00	(47,728,345.79)
1228329	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				0.6250 / 5.3527					
				10/15/2024	7/6/2023	PURC		50,000,000.00	47,121,093.75	70,013.66	0.00	(47,191,107.41)
1228330	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.7500 / 5.3313					
				11/15/2024	7/6/2023	PURC		50,000,000.00	47,035,156.25	52,989.13	0.00	(47,088,145.38)
1189660	FHLB DISC CORP	/DEUTSCHE	AGDN				4.0450 / 4.1798					
				7/7/2023	7/7/2023	MAT		(50,000,000.00)	(48,387,618.06)	0.00	(1,612,381.94)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1228517	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				5.2300 / 5.4222					
				3/7/2024	7/7/2023	PURC		50,000,000.00	48,227,611.10	0.00	0.00	(48,227,611.11)
1228521	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				5.4300 / 5.4371					
				10/10/2024	7/7/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1228522	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				5.4300 / 5.4371					
				10/10/2024	7/7/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1228523	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				5.4100 / 5.4170					
				10/11/2024	7/7/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1228524	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				5.4100 / 5.4170					
				10/11/2024	7/7/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1056506	FED FARM CR BK	/DEUTSCHE	AGNF1				1.5500 / 1.4908					
				1/10/2024	7/10/2023	INT		0.00	0.00	0.00	(116,250.00)	116,250.00
1075019	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.3221					
				7/10/2023	7/10/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				7/10/2023	7/10/2023	MAT		(50,000,000.00)	(49,892,500.00)	0.00	(107,500.00)	50,000,000.00
1075020	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.3221					
				7/10/2023	7/10/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				7/10/2023	7/10/2023	MAT		(50,000,000.00)	(49,892,500.00)	0.00	(107,500.00)	50,000,000.00
1217379	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				7/10/2024	7/10/2023	INT		0.00	0.00	0.00	(528,750.00)	528,750.00
1217689	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.7700 / 4.7759					
				7/10/2024	7/10/2023	INT		0.00	0.00	0.00	(530,000.00)	530,000.00
1214835	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.7700 / 4.8341					
				7/12/2023	7/12/2023	MAT		(50,000,000.00)	(49,337,500.00)	0.00	(662,500.00)	50,000,000.00
1214838	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.7700 / 4.8341					
				7/12/2023	7/12/2023	MAT		(50,000,000.00)	(49,337,500.00)	0.00	(662,500.00)	50,000,000.00
1214326	FHLB DISC CORP	/DEUTSCHE	AGDN				4.7700 / 4.8379					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:			Extended Fund									
1199736	FHLB DISC CORP	/BANK OF AMERICA	AGDN	7/13/2023	7/13/2023	MAT	4.6350 / 4.7688	(50,000,000.00)	(49,297,750.00)	0.00	(702,250.00)	50,000,000.00
1199737	FHLB DISC CORP	/BANK OF AMERICA	AGDN	7/14/2023	7/14/2023	MAT	4.6350 / 4.7688	(50,000,000.00)	(48,596,625.00)	0.00	(1,403,375.00)	50,000,000.00
1190012	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDI	7/14/2023	7/14/2023	MAT	0.1250 / 4.1830	(50,000,000.00)	(48,596,625.00)	0.00	(1,403,375.00)	50,000,000.00
				7/15/2023	7/15/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1190013	US TREASURY N/B	/MORGAN STANLEY	TRBDI	7/15/2023	7/15/2023	MAT	0.1250 / 4.1727	(50,000,000.00)	(48,421,875.00)	0.00	(1,578,125.00)	50,000,000.00
				7/15/2023	7/15/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1217691	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	7/15/2023	7/15/2023	MAT	4.7700 / 4.7758	(50,000,000.00)	(48,425,781.25)	0.00	(1,574,218.75)	50,000,000.00
				7/15/2024	7/15/2023	INT		0.00	0.00	0.00	(563,125.00)	563,125.00
1221197	FED FARM CR BK	/RBC	AGNF1	7/16/2024	7/16/2023	INT	4.6000 / 4.6051	0.00	0.00	0.00	(383,333.33)	383,333.33
1213467	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	7/18/2023	7/18/2023	MAT	4.7500 / 4.8251	(50,000,000.00)	(49,221,527.78)	0.00	(778,472.22)	50,000,000.00
1218428	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	7/19/2024	7/19/2023	INT	4.5500 / 4.5553	0.00	0.00	0.00	(524,513.89)	524,513.89
1218430	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	7/19/2024	7/19/2023	INT	4.5500 / 4.5553	0.00	0.00	0.00	(524,513.89)	524,513.89
1230087	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	7/30/2024	7/20/2023	PURC	5.3000 / 5.3018	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1230093	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1	7/30/2024	7/20/2023	PURC	5.3000 / 5.3018	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1230094	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1	7/30/2024	7/20/2023	PURC	5.3000 / 5.3018	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1230095	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.3000 / 5.3018					
				7/30/2024	7/20/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1189846	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				4.0500 / 4.1905					
				7/21/2023	7/21/2023	MAT		(50,000,000.00)	(48,323,750.00)	0.00	(1,676,250.00)	50,000,000.00
1193513	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.5050 / 4.6643					
				7/21/2023	7/21/2023	MAT		(50,000,000.00)	(48,291,854.17)	0.00	(1,708,145.83)	50,000,000.00
1230332	FED HM LN BK BD	/RBC	AGNF1				5.3100 / 5.3173					
				10/7/2024	7/21/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1230333	FED HM LN BK BD	/RBC	AGNF1				5.3000 / 5.3072					
				10/22/2024	7/21/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1221198	FED HM LN BK BD	/RBC	AGNF1				4.6000 / 4.6053					
				7/23/2024	7/23/2023	INT		0.00	0.00	0.00	(428,055.56)	428,055.56
1215263	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.7500 / 4.8200					
				7/24/2023	7/24/2023	MAT		(50,000,000.00)	(49,274,305.56)	0.00	(725,694.44)	50,000,000.00
1189845	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0500 / 4.1924					
				7/25/2023	7/25/2023	MAT		(50,000,000.00)	(48,301,250.00)	0.00	(1,698,750.00)	50,000,000.00
1189850	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.0500 / 4.1924					
				7/25/2023	7/25/2023	MAT		(50,000,000.00)	(48,301,250.00)	0.00	(1,698,750.00)	50,000,000.00
1226193	FED FARM CR BK	/FTN FINANCIAL	AGNF1				5.2600 / 5.2649					
				7/26/2024	7/26/2023	INT		0.00	0.00	0.00	(248,388.89)	248,388.89
1133939	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.6400 / 0.6400					
				1/27/2025	7/27/2023	INT		0.00	0.00	0.00	(24,800.00)	24,800.00
1134038	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				0.6400 / 0.6400					
				1/27/2025	7/27/2023	INT		0.00	0.00	0.00	(18,400.00)	18,400.00
1134091	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.8000 / 0.8000					
				10/28/2025	7/28/2023	INT		0.00	0.00	0.00	(80,000.00)	80,000.00
1193512	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.5100 / 4.6740					
				7/28/2023	7/28/2023	MAT		(50,000,000.00)	(48,246,111.11)	0.00	(1,753,888.89)	50,000,000.00

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1231335	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				5.3600 / 5.3674					
				10/25/2024	7/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1231337	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				5.4300 / 5.4298					
				7/29/2024	7/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1230093	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.3000 / 5.3018					
				7/30/2024	7/30/2023	INT		0.00	0.00	0.00	(73,611.11)	73,611.11
1230094	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.3000 / 5.3018					
				7/30/2024	7/30/2023	INT		0.00	0.00	0.00	(73,611.11)	73,611.11
1230095	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.3000 / 5.3018					
				7/30/2024	7/30/2023	INT		0.00	0.00	0.00	(73,611.11)	73,611.11
1113753	US TREASURY N/B	/MORGAN STANLEY_I	TRBDME				0.2500 / 0.5892					
				7/31/2025	7/31/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116055	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.2500 / 0.5909					
				7/31/2025	7/31/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1118017	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.3750 / 0.6825					
				1/31/2026	7/31/2023	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1120789	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.8080					
				1/31/2026	7/31/2023	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1142900	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.7500 / 0.4774					
				7/31/2024	7/31/2023	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
1142901	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.5000 / 0.3604					
				1/31/2024	7/31/2023	INT		0.00	0.00	0.00	(625,000.00)	625,000.00
1142902	US TREASURY N/B	/TD SECURITIES	TRBDME				2.5000 / 0.3571					
				1/31/2024	7/31/2023	INT		0.00	0.00	0.00	(625,000.00)	625,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1146854	US TREASURY N/B	/BARCLAY CAPITAL	TRBDME				0.1250 / 0.4440					
				7/31/2023	7/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				7/31/2023	7/31/2023	MAT		(50,000,000.00)	(49,722,656.25)	0.00	(277,343.75)	50,000,000.00
1164596	US TREASURY N/B	/TD SECURITIES	TRBDME				0.1250 / 1.6886					
				7/31/2023	7/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				7/31/2023	7/31/2023	MAT		(50,000,000.00)	(48,943,359.40)	0.00	(1,056,640.60)	50,000,000.00
1165111	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.8499					
				7/31/2023	7/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				7/31/2023	7/31/2023	MAT		(50,000,000.00)	(48,847,656.25)	0.00	(1,152,343.75)	50,000,000.00
1165112	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.8499					
				7/31/2023	7/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				7/31/2023	7/31/2023	MAT		(50,000,000.00)	(48,847,656.25)	0.00	(1,152,343.75)	50,000,000.00
Sub Total:								0.00	5,796,965.32	513,338.21	(32,505,423.92)	26,195,120.44

Fund:		Educational Money Mkt Fnd										
1225213	US TREASURY N/B	/DEUTSCHE	TBILL				5.0050 / 5.0232					
				7/11/2023	7/11/2023	MAT		(50,000,000.00)	(49,819,263.89)	0.00	(180,736.11)	50,000,000.00
1228862	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				5.0100 / 5.0212					
				7/27/2023	7/11/2023	PURC		50,000,000.00	49,888,666.65	0.00	0.00	(49,888,666.67)
1225710	US TREASURY N/B	/DEUTSCHE	TBILL				4.9975 / 5.0170					
				7/18/2023	7/18/2023	MAT		(50,000,000.00)	(49,805,652.78)	0.00	(194,347.22)	50,000,000.00
1229738	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				5.0750 / 5.0865					
				8/3/2023	7/18/2023	PURC		50,000,000.00	49,887,222.20	0.00	0.00	(49,887,222.22)
1226389	US TREASURY N/B	/DEUTSCHE	TBILL				4.9800 / 4.9987					
				7/20/2023	7/20/2023	MAT		(50,000,000.00)	(49,813,250.00)	0.00	(186,750.00)	50,000,000.00
1230086	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				5.0670 / 5.0770					
				8/3/2023	7/20/2023	PURC		50,000,000.00	49,901,475.00	0.00	0.00	(49,901,475.00)
1226902	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				5.0000 / 5.0195					
				7/25/2023	7/25/2023	MAT		(50,000,000.00)	(49,805,555.56)	0.00	(194,444.44)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1230703	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				5.1500 / 5.1603					
				8/8/2023	7/25/2023	PURC		50,000,000.00	49,899,861.10	0.00	0.00	(49,899,861.11)
1228862	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				5.0100 / 5.0212					
				7/27/2023	7/27/2023	MAT		(50,000,000.00)	(49,888,666.67)	0.00	(111,333.33)	50,000,000.00
1230977	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				5.2125 / 5.2269					
				8/15/2023	7/27/2023	PURC		50,000,000.00	49,862,447.90	0.00	0.00	(49,862,447.92)
Sub Total:								0.00	307,283.95	0.00	(867,611.10)	560,327.08
Fund: 650-Fountain Valley SD40												
1053766	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.6250 / 1.6351					
				1/7/2025	7/7/2023	INT		0.00	0.00	0.00	(26,812.50)	26,812.50
1203566	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.7300 / 4.8439					
				7/7/2023	7/7/2023	MAT		(3,500,000.00)	(3,417,684.86)	0.00	(82,315.14)	3,500,000.00
1228516	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.2500 / 4.5177					
				8/15/2027	7/7/2023	PURC		3,500,000.00	3,205,371.10	30,890.87	0.00	(3,236,261.97)
1100898	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.4193					
				1/31/2026	7/31/2023	INT		0.00	0.00	0.00	(6,562.50)	6,562.50
Sub Total:								0.00	(212,313.76)	30,890.87	(115,690.14)	297,113.03
Fund: 650-CCCD SERIES 2017E												
936269	FED FARM CR BK	/BANK OF AMERICA	AGNF1				2.9800 / 2.9971					
				1/3/2030	7/3/2023	INT		0.00	0.00	0.00	(29,800.00)	29,800.00
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				6.2500 / 3.2042					
				7/15/2032	7/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
938650	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8890					
				1/18/2028	7/18/2023	INT		0.00	0.00	0.00	(28,750.00)	28,750.00
948858	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.0500 / 3.3488					
				7/19/2032	7/19/2023	INT		0.00	0.00	0.00	(3,888.75)	3,888.75
Sub Total:								0.00	0.00	0.00	(124,938.75)	124,938.75

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
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Grand Total:	<u>0.00</u>	<u>6,199,219.46</u>	<u>544,229.08</u>	<u>(34,481,275.01)</u>	<u>27,737,826.38</u>
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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT
For 01-Jul-2023 to 31-Jul-2023

Cashflow Date	Transaction Description	Amount	Deal No.
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
7/7/2023	ACTUAL CASHFLOW	(232,677,611.11)	1228509
7/10/2023	ACTUAL CASHFLOW	(150,200,000.00)	1228667
7/11/2023	ACTUAL CASHFLOW	(31,400,000.00)	1228856
7/12/2023	ACTUAL CASHFLOW	22,400,000.00	1229017
7/13/2023	ACTUAL CASHFLOW	1,200,000.00	1229154
7/14/2023	ACTUAL CASHFLOW	71,750,000.00	1229360
7/17/2023	ACTUAL CASHFLOW	155,658,958.34	1229565
7/18/2023	ACTUAL CASHFLOW	24,950,000.00	1229736
7/19/2023	ACTUAL CASHFLOW	(13,426,030.00)	1229908
7/20/2023	ACTUAL CASHFLOW	(229,250,000.00)	1230082
7/21/2023	ACTUAL CASHFLOW	(73,600,000.00)	1230327
7/24/2023	ACTUAL CASHFLOW	64,478,056.00	1230509
7/25/2023	ACTUAL CASHFLOW	67,050,000.00	1230707
7/27/2023	ACTUAL CASHFLOW	257,993,200.00	1230983
7/28/2023	ACTUAL CASHFLOW	(56,770,000.00)	1231191
Sub Total Amount Per Account:		(121,843,426.77)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
7/3/2023	ACTUAL CASHFLOW	(15,767,447.00)	1227713
7/5/2023	ACTUAL CASHFLOW	(255,741,008.76)	1227973
7/6/2023	ACTUAL CASHFLOW	(145,220,923.58)	1228318
7/7/2023	ACTUAL CASHFLOW	(40,000,000.00)	1228511
7/26/2023	ACTUAL CASHFLOW	(2,951,611.11)	1230917
7/31/2023	ACTUAL CASHFLOW	38,245,833.33	1231372
Sub Total Amount Per Account:		(421,435,157.12)	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
7/3/2023	ACTUAL CASHFLOW	29,800.00	1227926
7/17/2023	ACTUAL CASHFLOW	62,500.00	1229560
7/18/2023	ACTUAL CASHFLOW	28,750.00	1229737
7/19/2023	ACTUAL CASHFLOW	3,888.75	1229916
Sub Total Amount Per Account:		124,938.75	
Total Amount:		<u>(543,153,645.14)</u>	

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

Francine Scinto
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 City School District
Anaheim Union High School District

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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