

*Treasurer's Monthly*

# INVESTMENT

AUGUST 2023

# REPORT

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT**

**For August 31, 2023**

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



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## INTERDEPARTMENTAL COMMUNICATION

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**Date:** September 18, 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 August 31, 2023

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The Treasurer's Investment Report for the month ended August 31, 2023 is attached, is online at [octreasurer.com/publicfunds](http://octreasurer.com/publicfunds) and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, 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 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 OCTP 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 0.66 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, yet elevated inflation remains. Job gains were 187,000 in August after increasing 157,000 (revised) in July, while July's headline inflation increased to 3.2% year over year, higher than June's 3.0%. 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 2.1% (survey: +2.4%) in the second quarter compared to the first quarter's rise of 2.0% (revised).
- The unemployment rate increased to 3.8% (survey: 3.5%) in August from 3.5% in July.
- The Empire State Manufacturing Index decreased to -19.0 (survey: -1.0) from 1.1 in the prior month while the Philadelphia Fed Index increased to 12.0 (survey: -10.4) from -13.5 in July. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve rose, yet remained inverted in August. The 90-day Treasury Bill rate increased to 5.45% from 5.42%. The 2-year Treasury Note decreased to 4.87% from 4.88% while the 10-year Treasury Bond rate increased to 4.11% from 3.96%.

## **INVESTMENT INTEREST YIELDS AND FORECAST**

The current OCTP gross and net yields for fiscal year 2023-2024 are 3.85% and 3.80%. The daily gross yield for OCTP as of August 31, 2023, is 3.99%. The forecast for the OCTP gross and net yields for fiscal year 2023/2024 are 4.05% and 4.00%, respectively, with the estimated investment administrative fee at 5.0 basis points.

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

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for June 2023, July 2023 and August 2023 interest apportionments are expected to be paid in September 2023, October 2023 and November 2023, respectively.

## **TEMPORARY TRANSFERS**

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

## **COMPLIANCE SUMMARY**

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

## **CREDIT UPDATE**

During August, there were four credit rating changes and no changes to the Treasurer's Approved Issuer List. An ongoing credit analysis of all issuers owned occurs on a daily, monthly, quarterly and annual basis.

I certify that this report includes the OCTP and Specific Investment Accounts as of August 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**  
**ORANGE COUNTY INVESTMENT FUND (OCIF)**  
**ORANGE COUNTY TREASURER'S POOL (OCTP) AND SPECIFIC INVESTMENT ACCOUNTS <sup>(1)</sup>**  
**FOR THE MONTH ENDED: AUGUST 31, 2023**

OCTP INVESTMENT STATISTICS <sup>(2)</sup>						
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 8/31/2023	MONTHLY Gross Yield	Current NAV	
Orange County Treasurer's Pool (OCTP)	MARKET Value \$	13,748,679,275	252	3.990%	3.893%	0.9925
	COST (Capital) \$	13,755,826,400				
	MONTHLY AVG Balance \$	13,772,491,582				
	BOOK Value \$	13,853,218,305				

INVESTMENT STATISTICS - Specific Investment Accounts <sup>(2)</sup>						
DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT				
		Fund	Market Value	Book Value	Current NAV	
Specific Investment Funds:	Specific Investment Totals:					
Pension Prepayment-CEO (PP-CEO)	MARKET Value \$	562,371,077	PP-CEO	\$ 508,149,962	511,942,874	0.9926
Fountain Valley School District Fund 40 (FVSD)	COST (Capital) \$	556,865,153	FVSD	32,451,642	33,813,989	0.9597
CCCD Series 2017E Bonds (CCCD)	MONTHLY AVG Balance \$	556,826,280	CCCD	21,769,472	23,376,885	0.9312
	BOOK Value \$	569,133,748				

OCIF TOTALS			
INVESTMENTS	YEAR-TO-DATE EARNINGS		
OCIP	\$ 5,723,057,211	OCIP	37,057,079
OCEIP	8,032,769,189	OCEIP	55,450,011
Specific Investment	556,865,153		
Cash	48,698,646		
<b>Total Assets in the County Treasury</b>	<b>\$ 14,361,390,199</b>	<b>Total OCTP Year-To-Date Earnings</b>	<b>\$ 92,507,089</b>

KEY POOL STATISTICS			
INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)		
OCTP - YTD NET YIELD	3.799%	OCTP	252
90-DAY T-BILL YIELD - MONTHLY AVERAGE	5.437%	LGIP (Standard & Poors)	34

(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 NAV for OCTP has increased slightly to 0.9925 from 0.9908. Short-term rates continue to rise, causing the market values on OCTP, PP-CEO, FVSD, and CCD to continue to stay below book values. The OCTP, PP-CEO, FVSD, and CCD have sufficient liquidity to meet projected cash flow needs.

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

	AUGUST 2023	JULY 2023	INCREASE (DECREASE)	NET CHANGE %	AUGUST 2022	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 5,720,224,967	\$ 5,630,393,375	\$ 89,831,592	1.60%	\$ 5,204,838,405	\$ 515,386,562	9.90%
End Of Month Book Value <sup>1</sup>	\$ 5,763,369,315	\$ 5,682,084,279	\$ 81,285,036	1.43%	\$ 5,306,693,411	\$ 456,675,904	8.61%
Monthly Average Balance	\$ 5,521,334,125	\$ 5,744,919,482	\$ (223,585,357)	-3.89%	\$ 5,306,080,561	\$ 215,253,564	4.06%
Year-To-Date Average Balance	\$ 5,633,126,804	\$ 5,744,919,482	\$ (111,792,678)	-1.95%	\$ 5,530,505,489	\$ 102,621,315	1.86%
Monthly Accrued Earnings <sup>3</sup>	\$ 18,385,882	\$ 18,671,196	\$ (285,314)	-1.53%	\$ 4,774,583	\$ 13,611,299	285.08%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1,2</sup>	\$ 8,028,456,308	\$ 8,447,929,617	\$ (419,473,309)	-4.97%	\$ 6,124,984,214	\$ 1,903,472,094	31.08%
End Of Month Book Value <sup>1,2</sup>	\$ 8,089,848,990	\$ 8,526,562,881	\$ (436,713,891)	-5.12%	\$ 6,246,337,979	\$ 1,843,511,011	29.51%
Monthly Average Balance <sup>2</sup>	\$ 8,251,157,457	\$ 8,525,172,301	\$ (274,014,844)	-3.21%	\$ 6,346,773,533	\$ 1,904,383,924	30.01%
Year-To-Date Average Balance <sup>2</sup>	\$ 8,388,164,879	\$ 8,525,172,301	\$ (137,007,422)	-1.61%	\$ 6,436,312,544	\$ 1,951,852,335	30.33%
Monthly Accrued Earnings <sup>3</sup>	\$ 27,606,708	\$ 27,843,303	\$ (236,594)	-0.85%	\$ 5,839,128	\$ 21,767,580	372.79%
<b><u>Orange County Treasurer's Pool (OCTP)</u></b>							
Monthly Net Yield <sup>3</sup>	3.843%	3.756%	0.087%	2.31%	0.994%	2.849%	286.61%
Year-To-Date Net Yield <sup>3</sup>	3.799%	3.756%	0.043%	1.14%	0.892%	2.907%	325.73%
Annual Estimated Gross Yield <sup>4</sup>	4.050%	4.050%	0.000%	2.62%	2.615%	1.435%	54.86%
Weighted Average Maturity (WAM)	252	236	16	6.92%	259	(7)	-2.77%

<sup>1</sup> Market values provided by Bloomberg and Northern Trust. Market values for OCIP and OCEIP are lower than book values. Short-term rates rose sharply in FY 2022-2023 while the increase this fiscal year is less, the market values on these pools remain below book values.

The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

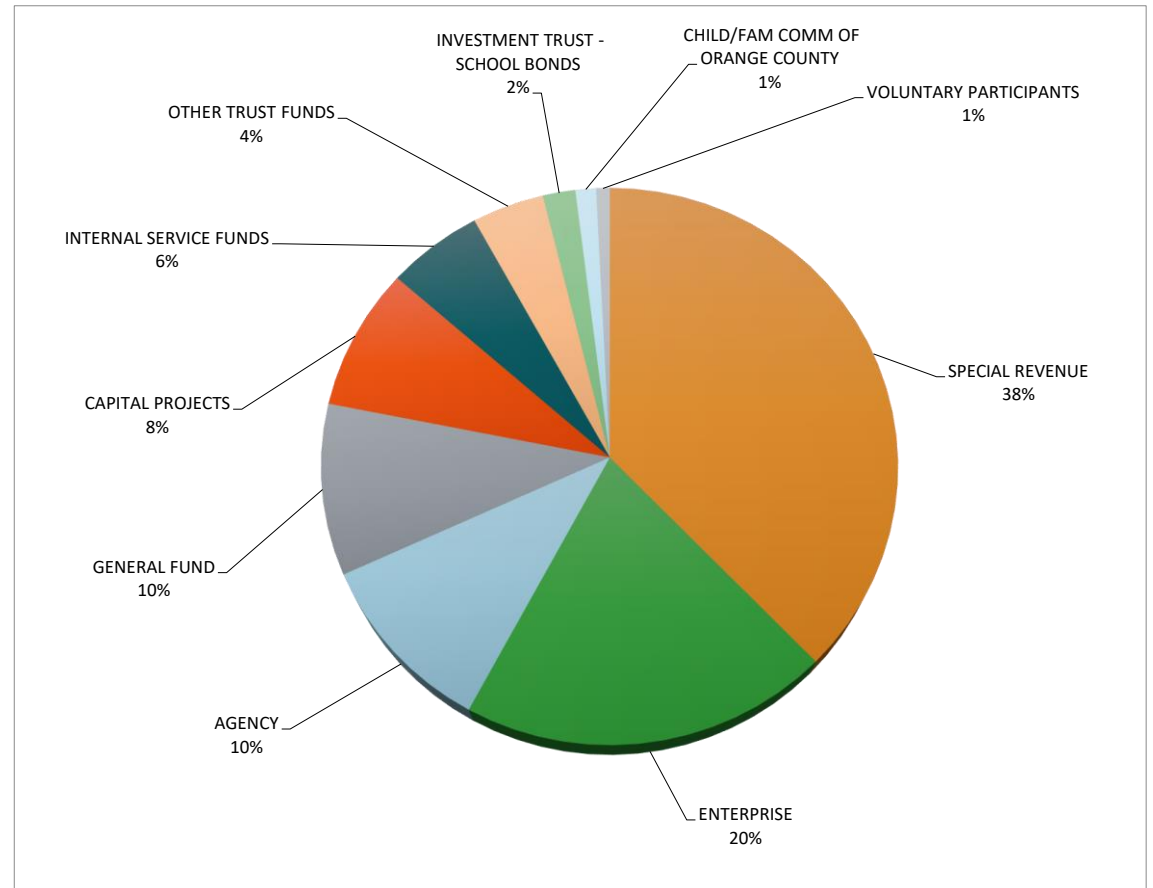
<sup>2</sup> The OCEIP End of Month Market Value, End of Month Book Value, Monthly Average Balance and Year-To-Date Average Balance are higher than the prior year primarily due to funding for new District programs by federal and state governments.

<sup>3</sup> The OCIP and OCEIP Monthly Accrued Earnings and the OCTP Monthly Net Yield and Year-To-Date Net Yield are higher than prior year due to higher interest rates with the FOMC raising short-term rates by 3.75% since July 1, 2022.

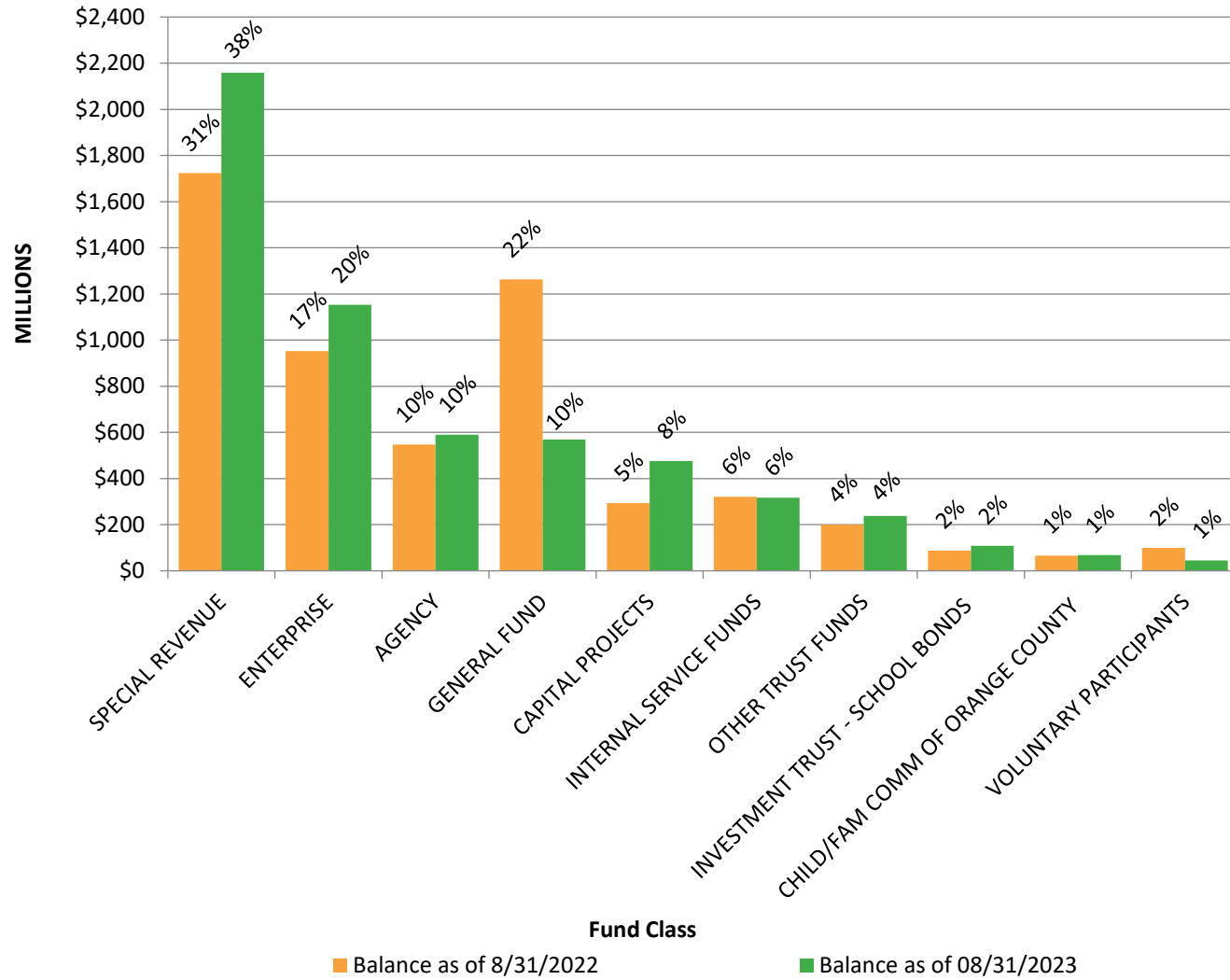
<sup>4</sup> The OCTP Annual Estimated Gross Yield is higher than the prior year due to continued higher yields from short-term rate increases. The OCTP Annual Estimated Gross Yield for August 2022 is reported at the actual annual gross yields for FY 22-23.

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

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	\$ 2,158,208,190
ENTERPRISE	1,153,354,955
AGENCY	590,396,174
GENERAL FUND	568,577,551
CAPITAL PROJECTS	476,384,259
INTERNAL SERVICE FUNDS	316,888,304
OTHER TRUST FUNDS	238,151,953
INVESTMENT TRUST - SCHOOL BONDS	107,971,929
CHILD/FAM COMM OF ORANGE COUNTY	67,933,589
VOLUNTARY PARTICIPANTS	45,202,673
<b>TOTAL</b>	<b>\$ 5,723,069,577</b>



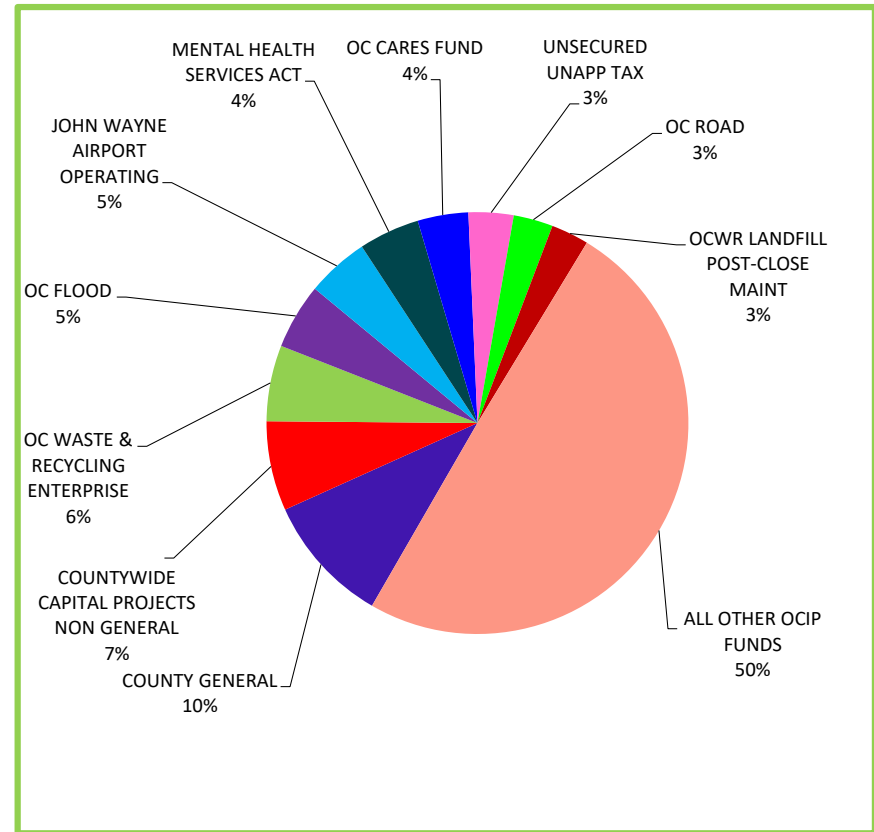
## ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF AUGUST 31, 2023





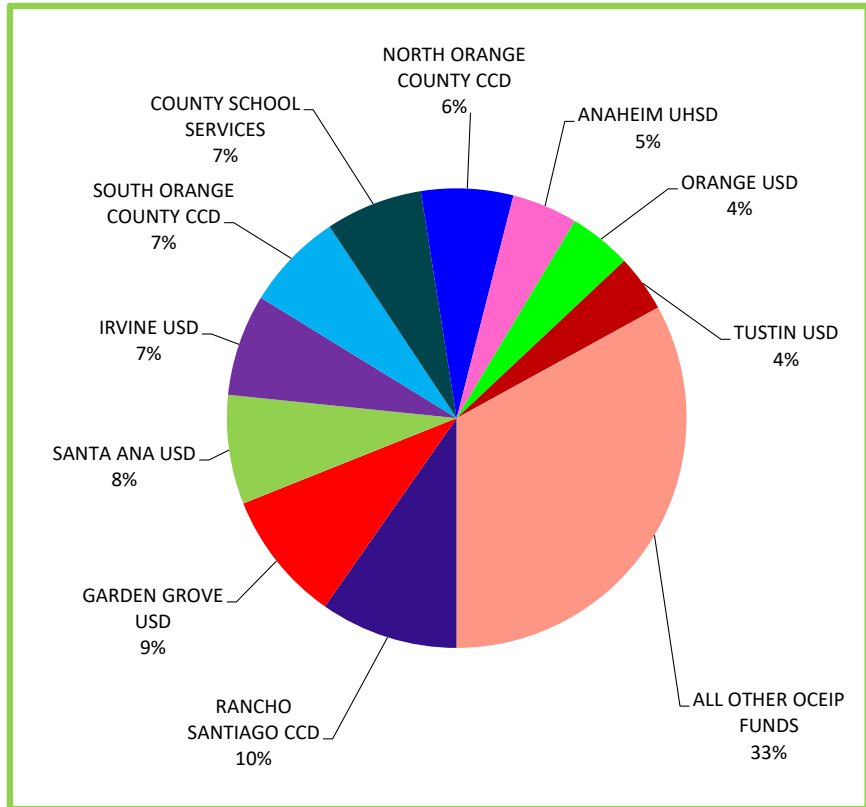
**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF AUGUST 31, 2023**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 568,573,887
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	393,069,318
299	OC WASTE & RECYCLING ENTERPRISE	333,300,593
400	OC FLOOD	287,898,436
280	JOHN WAYNE AIRPORT OPERATING	273,511,402
13Y	MENTAL HEALTH SERVICES ACT	266,502,376
12M	OC CARES FUND	222,269,828
674	UNSECURED UNAPP TAX	197,541,209
115	OC ROAD	173,094,886
279	OCWR LANDFILL POST-CLOSE MAINT	165,701,819
	ALL OTHER OCIP FUNDS	2,841,605,823
<b>TOTAL</b>		<b>\$ 5,723,069,577</b>



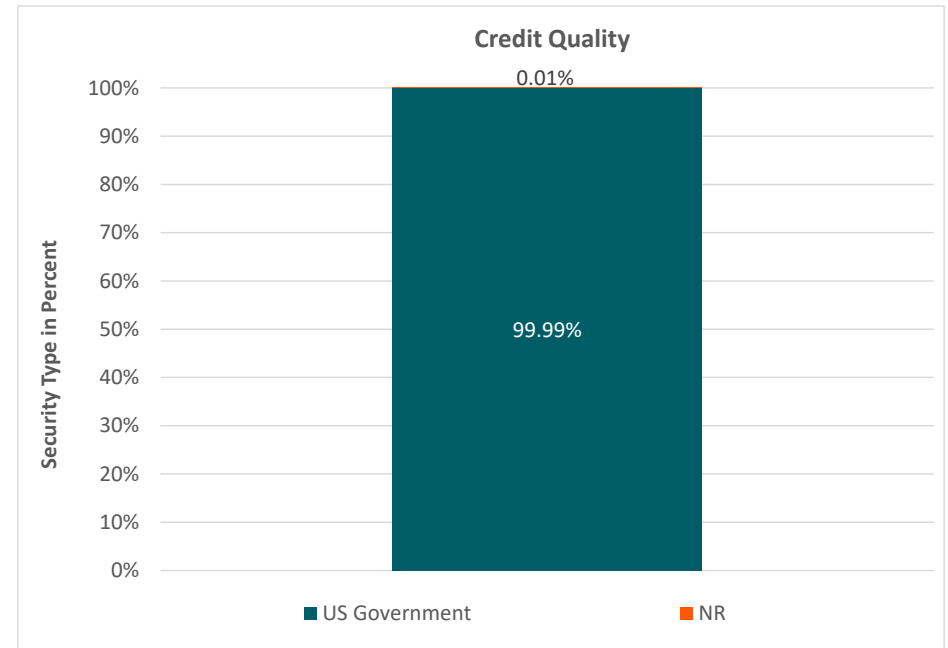
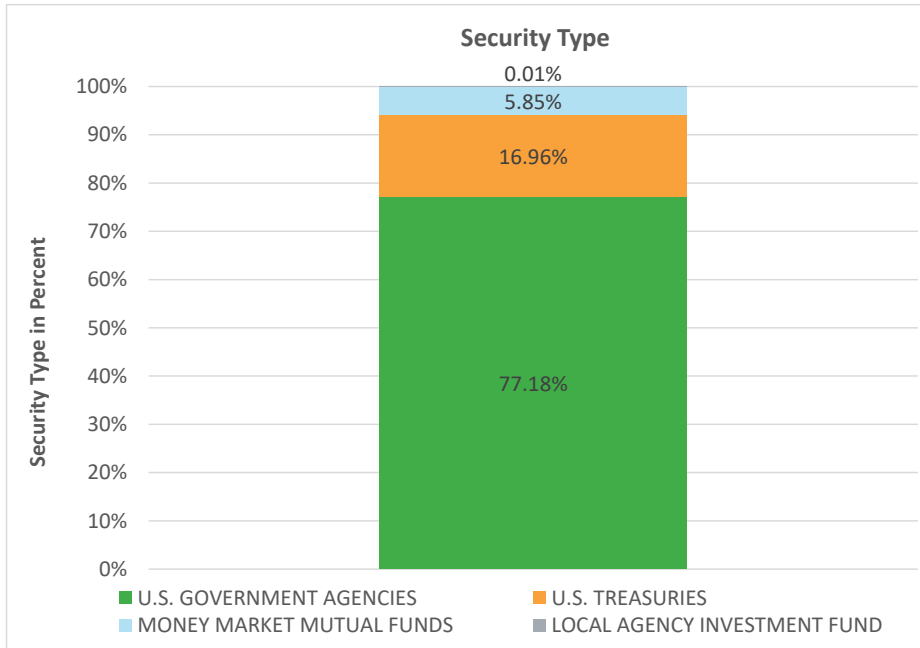
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF AUGUST 31, 2023**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
92	RANCHO SANTIAGO CCD	\$ 784,066,759
72	GARDEN GROVE USD	743,962,737 (1)
84	SANTA ANA USD	619,353,073 (1)
75	IRVINE USD	577,050,730 (1)
96	SOUTH ORANGE COUNTY CCD	556,512,584
94	COUNTY SCHOOL SERVICES	550,548,929
88	NORTH ORANGE COUNTY CCD	522,352,643 (1)
64	ANAHEIM UHSD	372,766,496 (1)
80	ORANGE USD	355,669,993 (1)
87	TUSTIN USD	323,072,119 (1)
	ALL OTHER OCEIP FUNDS	2,661,214,997 (1)
	<b>TOTAL</b>	<b><u>\$ 8,066,571,060</u></b>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

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



	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 10,611,967	77.18%
U. S. TREASURIES	2,331,583	16.96%
MONEY MARKET MUTUAL FUNDS	804,129	5.85%
LOCAL AGENCY INVESTMENT FUND	1,000	0.01%
	<u>\$ 13,748,679</u>	<u>100.00%</u>

	In Thousands	%
US GOVERNMENT	\$ 13,747,679	99.99%
NR	1,000	0.01%
	<u>\$ 13,748,679</u>	<u>100.00%</u>

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

August 31, 2023

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

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

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

Legend:

NR = Not Rated  
WD = Withdrawn

- \* Fitch downgraded the L/T issuer credit rating of the US Government to AA+ from AAA on August 1, 2023
- \*\* Fitch downgraded the L/T issuer credit rating of 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,

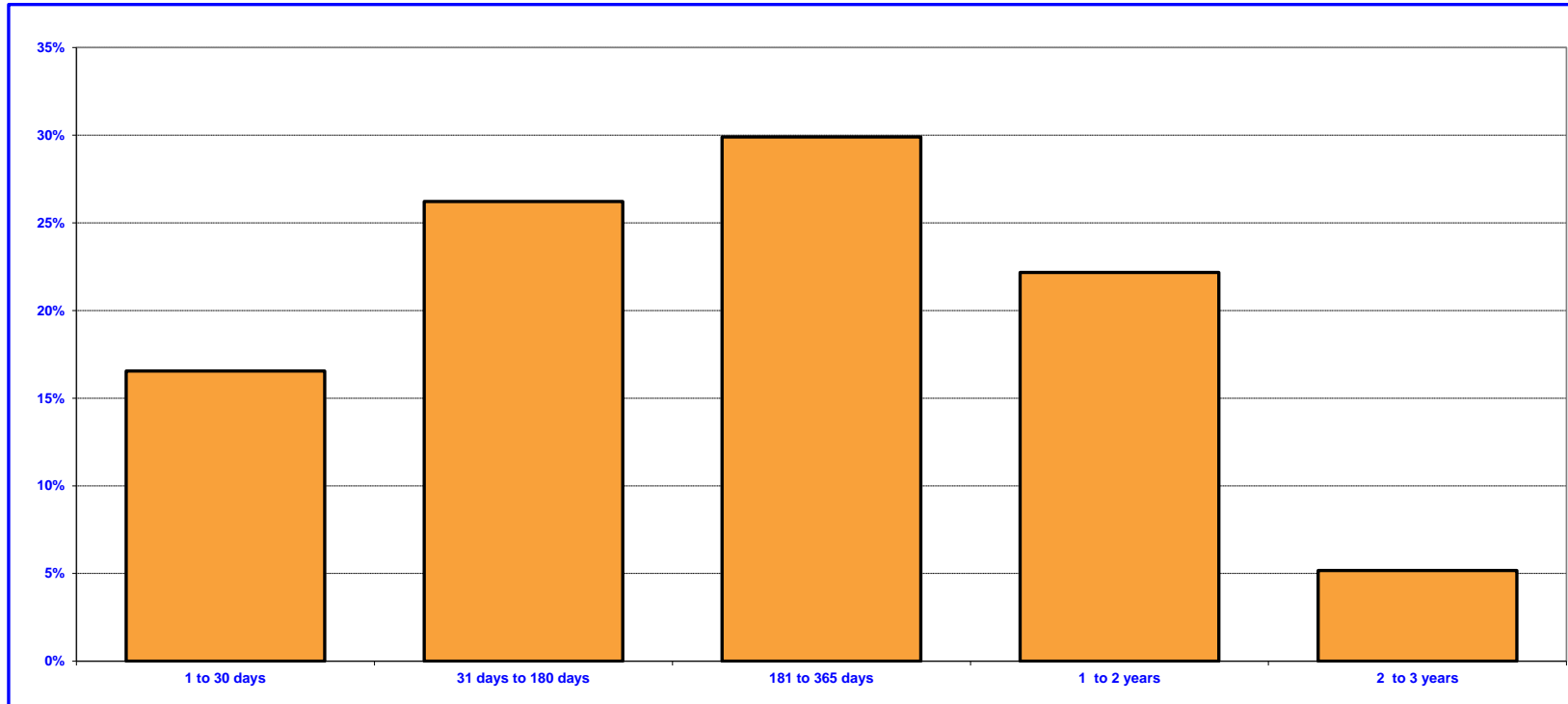


**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended August 31, 2023**

During August, there were four credit issuer rating changes to the Treasurer's Approved Issuer List. Fitch downgraded the long-term bond credit rating to AA+ from AAA for the U.S. Government, the Federal National Mortgage Association, the Federal Home Loan Mortgage Corporation, the Federal Farm Credit Bank and the Federal Home Loan Bank.

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**  
**August 31, 2023**

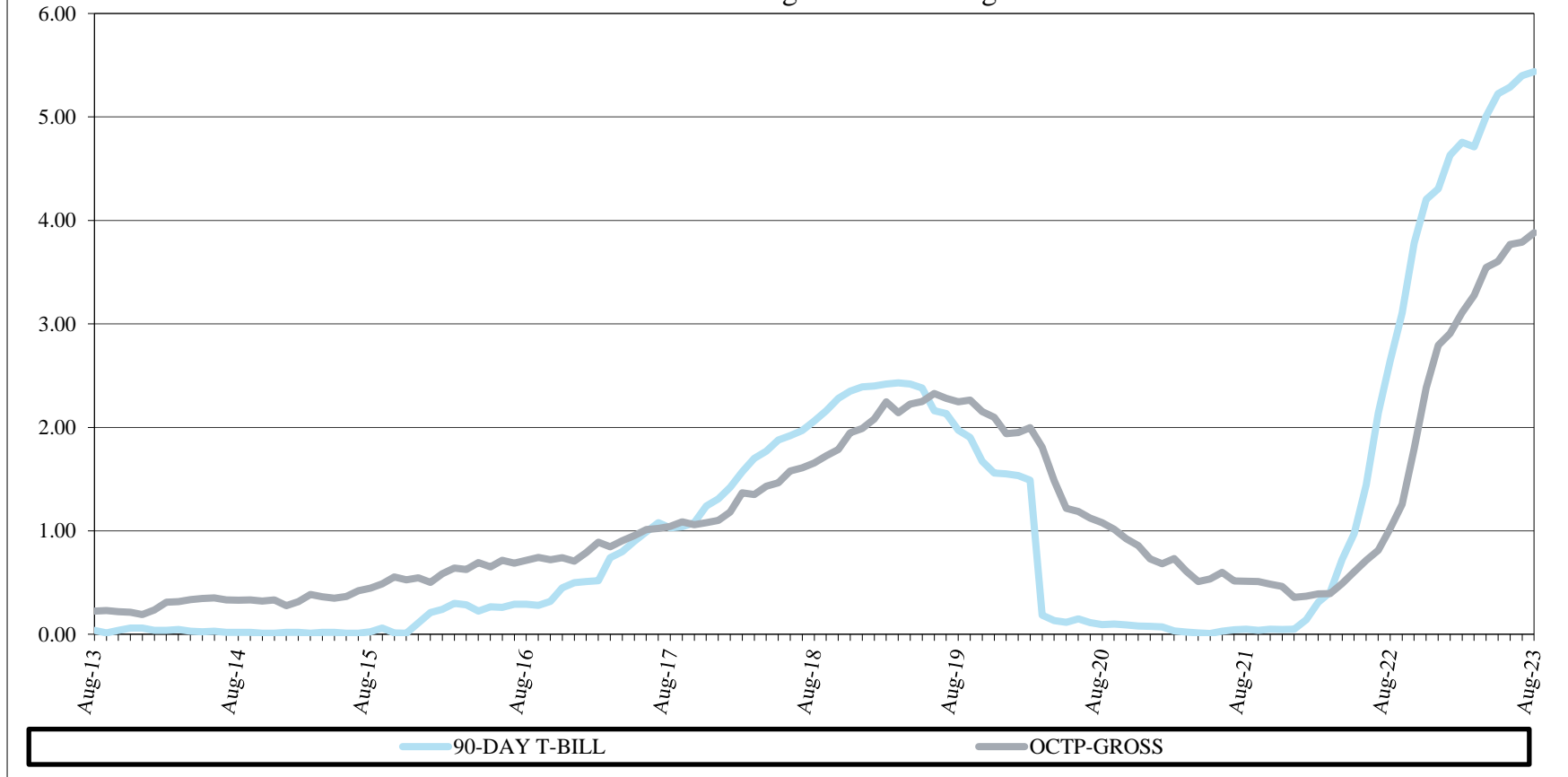


<b>ORANGE COUNTY TREASURER'S POOL</b>		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 2,304,629	16.55%
31 TO 180 DAYS	3,651,220	26.21%
181 TO 365 DAYS	4,164,400	29.90%
1 YEAR TO 2 YEARS	3,088,105	22.17%
2 YEARS TO 3 YEARS	720,000	5.17%
<b>TOTAL</b>	<b>\$ 13,928,354</b>	<b>100.00%</b>

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 08/31/2023, 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 August 2013 to August 2023**



- For the Month Ended August 31, 2023, 90-Day T-Bill – 5.437%; OCTP – Net – 3.843%
- 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 FEBRUARY 29, 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 February 29, 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.

<b>ORANGE COUNTY TREASURER'S POOL</b>					
<b>Month</b>	<b>Investment Maturities</b>	<b>Projected Deposits</b>	<b>Projected Disbursements</b>	<b>Cumulative Available Cash</b>	
August 2023 - Ending Cash				\$	48,698,646
September	\$ 1,867,308,533	\$ 1,221,204,782	\$ 1,410,322,943		1,726,889,018
October	1,077,785,175	\$ 1,671,713,861	\$ 1,353,501,327		3,122,886,727
November	773,541,861	\$ 1,733,843,445	\$ 1,702,592,796		3,927,679,237
December	212,706,785	\$ 3,537,363,109	\$ 1,639,148,999		6,038,600,132
January	997,805,478	\$ 1,062,308,598	\$ 2,183,721,361		5,914,992,847
February	766,133,365	\$ 1,107,696,846	\$ 1,344,205,365		6,444,617,693



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

	<b>Month</b>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b>\$ 14,698,943,924</b>
<b>Cash Receipts:</b>	
County	775,268,347
School and Community College Districts	415,884,803
<b>Total Cash Receipts</b>	<b>1,191,153,150</b>
<b>Cash Disbursements:</b>	
County	703,853,398
School and Community College Districts	824,944,190
<b>Total Cash Disbursements</b>	<b>1,528,797,588</b>
<b>Net Change in Cost Value of Pooled Assets and Cash</b>	<b>(337,644,438)</b>
<b>Net Increase in Specific Investments</b>	<b>90,713</b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b>\$ 14,361,390,199</b>
 <b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Treasurer's Pool	<b>\$ 13,755,826,400</b>
<b>Specific Investments:</b>	
Fountain Valley School District Fund 40	33,749,434
CCCD Series 2017E Bonds	24,202,594
Pension Prepayment-CEO	498,913,125
<b>Total Specific Investments</b>	<b>556,865,153</b>
<b>Cash:</b>	
Cash in Banks	48,658,445
Cash - Other	40,201
<b>Total Cash</b>	<b>48,698,646</b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b>\$ 14,361,390,199</b>

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY<sup>(1)</sup>**  
**August 31, 2023**

IPS Diversification Limit	Investment Type	Market Value of Investments <sup>(2)</sup>	Percent of Portfolio
100%	U.S. Government Agency Securities	\$ 10,611,967,191	77.18%
100%	U.S. Treasury Securities	2,331,583,506	16.96%
20%	Municipal Debt	-	-
20%	Medium-Term Notes	-	-
40%	Banker Acceptances	-	-
40%	Commercial Paper	-	-
20%	Certificates of Deposits	-	-
\$75MM	Local Agency Investment Fund (LAIF)	999,920	0.01%
20%	Repurchase Agreements	-	-
20%	Money Market Mutual Funds (MMMFs)	804,128,658	5.85%
20%	JPA Investment Pools (JPA)	-	-
30%	Supranationals	-	-
		<b>\$ 13,748,679,275</b>	<b>100.00%</b>

Investment Policy (IPS) Guidelines	Compliance Category	Compliance (Yes/No)
5%	Percentage Limits	Yes
20%	Issuer Limit	Yes
100%	MMMFs, JPA, Repurchase Agreements <sup>(4)</sup>	Yes
See Above	Government Agencies Issuer	Yes
	Diversification Limit	Yes
1.5 Years	Maturity/Duration Limits	Yes/ 0.66
5 Years/1826 days	Duration <sup>(5)</sup>	Yes/ 884
	Final Maturity	
A-1/≥ AA <sup>(3)</sup>	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 <sup>(6)</sup>	0.9925

(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 0.9925 compared to last month's NAV at 0.9908. 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  
August 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 August 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 August 31, 2023**

During August, the Orange County Treasurer's Pool (OCTP) and Specific Investment Accounts were free of investment noncompliance incidents.



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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**As of 31-Aug-2023**

**42852**

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	09/01/2023		AAAm	Aaa-mf	NR		1,803.05		5.2510	1,803.05			1,803.05	1,803.05	0.00
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	09/01/2023		AAAm	Aaa-mf	NR		9,413.26		5.2344	9,413.26			9,413.26	9,413.26	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	09/01/2023		AAAm	Aaa-mf	AAAmmf		40,317.39		5.2483	40,317.39			40,317.39	40,317.39	0.00
<b>Subtotal for FUNDS:</b>							<b>51,533.70</b>		<b>5.2459</b>	<b>51,533.70</b>			<b>51,533.70</b>	<b>51,533.70</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1232037	8/3/23	09/08/2023	313384LL1	A-1+	P-1	NR	50,000,000.00		5.2300	49,738,500.00	0.00	210,652.78	49,949,152.78	49,950,324.00	1,171.22
<b>Subtotal for DISCOUNT NOTES:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>5.2300</b>	<b>49,738,500.00</b>	<b>0.00</b>	<b>210,652.78</b>	<b>49,949,152.78</b>	<b>49,950,324.00</b>	<b>1,171.22</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>50,000,000.00</b>		<b>5.2300</b>	<b>49,738,500.00</b>	<b>0.00</b>	<b>210,652.78</b>	<b>49,949,152.78</b>	<b>49,950,324.00</b>	<b>1,171.22</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1232526	8/8/23	09/05/2023	912797GR2	AA+	Aaa	AA+	50,000,000.00		5.2665	49,795,191.67	0.00	175,550.00	49,795,191.67	49,963,776.00	168,584.33
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1232039	8/3/23	09/07/2023	912796YH6	AA+	Aaa	AA+	50,000,000.00		5.2515	49,744,718.75	0.00	211,518.75	49,744,718.75	49,948,824.50	204,105.75
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1233578	8/15/23	09/12/2023	912797G50	AA+	Aaa	AA+	50,000,000.00		5.2760	49,794,822.22	0.00	124,572.22	49,794,822.22	49,912,354.00	117,531.78
<b>Subtotal for TREASURY BILL:</b>							<b>150,000,000.00</b>	<b>0.0000</b>	<b>5.2647</b>	<b>149,334,732.64</b>	<b>0.00</b>	<b>511,640.97</b>	<b>149,334,732.64</b>	<b>149,824,954.50</b>	<b>490,221.86</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>150,000,000.00</b>		<b>5.2647</b>	<b>149,334,732.64</b>	<b>0.00</b>	<b>511,640.97</b>	<b>149,334,732.64</b>	<b>149,824,954.50</b>	<b>490,221.86</b>
<b>Total County Money Mkt Fnd :</b>							<b>200,051,533.70</b>		<b>5.2560</b>	<b>199,124,766.34</b>	<b>0.00</b>	<b>722,293.75</b>	<b>199,335,419.12</b>	<b>199,826,812.20</b>	<b>491,393.08</b>
<b>Net Asset Value (NAV):</b>														<b>1.002465</b>	

### **Educational Money Mkt Fnd**

<b>FUNDS</b>															
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>															
	09/01/2023		AAAm	Aaa-mf	NR		1,583.91		5.2510	1,583.91			1,583.91	1,583.91	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
	09/01/2023		AAAm	Aaa-mf	NR		3,515.39		5.2344	3,515.39			3,515.39	3,515.39	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
	09/01/2023		AAAm	Aaa-mf	AAAmf		25,750.42		5.2483	25,750.42			25,750.42	25,750.42	0.00
<b>Subtotal for FUNDS:</b>							<b>30,849.72</b>		<b>5.2469</b>	<b>30,849.72</b>			<b>30,849.72</b>	<b>30,849.72</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1232038	8/3/23	09/08/2023	313384LL1	A-1+	P-1	NR	50,000,000.00		5.2300	49,738,500.00	0.00	210,652.78	49,949,152.78	49,950,324.00	1,171.22
<b>Subtotal for DISCOUNT NOTES:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>5.2300</b>	<b>49,738,500.00</b>	<b>0.00</b>	<b>210,652.78</b>	<b>49,949,152.78</b>	<b>49,950,324.00</b>	<b>1,171.22</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>50,000,000.00</b>		<b>5.2300</b>	<b>49,738,500.00</b>	<b>0.00</b>	<b>210,652.78</b>	<b>49,949,152.78</b>	<b>49,950,324.00</b>	<b>1,171.22</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1232527	8/8/23	09/05/2023	912797GR2	AA+	Aaa	AA+	50,000,000.00		5.2665	49,795,191.67	0.00	175,550.00	49,795,191.67	49,963,776.00	168,584.33
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1232040	8/3/23	09/07/2023	912796YH6	AA+	Aaa	AA+	50,000,000.00		5.2515	49,744,718.75	0.00	211,518.75	49,744,718.75	49,948,824.50	204,105.75
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1233579	8/15/23	09/12/2023	912797G50	AA+	Aaa	AA+	50,000,000.00		5.2760	49,794,822.22	0.00	124,572.22	49,794,822.22	49,912,354.00	117,531.78
<b>Subtotal for TREASURY BILL:</b>							<b>150,000,000.00</b>	<b>0.0000</b>	<b>5.2647</b>	<b>149,334,732.64</b>	<b>0.00</b>	<b>511,640.97</b>	<b>149,334,732.64</b>	<b>149,824,954.50</b>	<b>490,221.86</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>150,000,000.00</b>		<b>5.2647</b>	<b>149,334,732.64</b>	<b>0.00</b>	<b>511,640.97</b>	<b>149,334,732.64</b>	<b>149,824,954.50</b>	<b>490,221.86</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>200,030,849.72</b>		<b>5.2560</b>	<b>199,104,082.36</b>	<b>0.00</b>	<b>722,293.75</b>	<b>199,314,735.14</b>	<b>199,806,128.22</b>	<b>491,393.08</b>
<b>Net Asset Value (NAV):</b>														<b>1.002465</b>	
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
	09/01/2023					NR	999,919.90		3.4340	999,919.90			999,919.90	999,919.90	0.00
<b>OC Treasurer Extended Fund</b>															
	09/01/2023					NR	20,949,479.32		5.2510	20,949,479.32			20,949,479.32	20,949,479.32	0.00
<b>OC Treasurer X FUND MMF</b>															
	09/01/2023					NR	783,096,795.24		5.2483	783,096,795.24			783,096,795.24	783,096,795.24	0.00
<b>Subtotal for FUNDS:</b>							<b>805,046,194.46</b>		<b>5.2461</b>	<b>805,046,194.46</b>			<b>805,046,194.46</b>	<b>805,046,194.46</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
1195849	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	1,888,819.44	49,961,583.33	49,957,417.50	(4,165.83)
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
1195851	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	1,888,819.44	49,961,583.33	49,957,417.50	(4,165.83)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	1,019,666.67	49,936,666.67	49,929,049.50	(7,617.17)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	951,722.22	49,929,263.89	49,921,960.00	(7,303.89)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	951,722.22	49,929,263.89	49,921,960.00	(7,303.89)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	1,563,527.78	49,914,597.22	49,907,783.50	(6,813.72)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	1,027,000.00	49,909,000.00	49,900,697.00	(8,303.00)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	1,027,000.00	49,909,000.00	49,900,697.00	(8,303.00)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	1,019,666.66	49,892,333.33	49,879,443.50	(12,889.83)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	1,591,777.78	49,884,000.00	49,872,361.00	(11,639.00)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1195457	11/9/22	09/20/2023	313384LY3	A-1+	P-1	NR	50,000,000.00		4.6150	47,980,937.50	0.00	1,897,277.78	49,878,215.28	49,865,280.00	(12,935.28)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1197605	11/22/22	09/25/2023	313384MD8	A-1+	P-1	NR	50,000,000.00		4.6800	48,004,500.00	0.00	1,839,500.00	49,844,000.00	49,829,887.50	(14,112.50)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	1,546,861.11	49,838,194.44	49,822,812.00	(15,382.44)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1198340	11/29/22	09/27/2023	313384MF3	A-1+	P-1	NR	50,000,000.00		4.6700	48,041,194.44	0.00	1,790,166.67	49,831,361.11	49,815,737.50	(15,623.61)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	1,050,972.22	49,823,750.00	49,808,664.00	(15,086.00)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	993,750.00	49,794,625.00	49,773,695.50	(20,929.50)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	993,750.00	49,794,625.00	49,773,695.50	(20,929.50)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	1,027,000.00	49,792,000.00	49,771,841.00	(20,159.00)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	1,027,000.00	49,792,000.00	49,771,841.00	(20,159.00)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
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	949,666.66	49,781,833.33	49,757,615.50	(24,217.83)
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
1195853	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	1,905,208.33	49,773,958.33	49,750,504.50	(23,453.83)
<b>FHLB DISC CORP / BARCLAY CAPITAL</b>															
1195854	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	1,905,208.33	49,773,958.33	49,750,504.50	(23,453.83)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	1,018,319.44	49,734,069.44	49,707,859.00	(26,210.44)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	1,018,319.44	49,734,069.44	49,707,859.00	(26,210.44)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
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	1,609,361.11	49,732,833.33	49,700,755.00	(32,078.33)
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
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	1,278,458.33	49,706,583.33	49,700,755.00	(5,828.33)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	1,007,416.66	49,685,583.33	49,651,055.00	(34,528.33)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
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	1,007,416.66	49,685,583.33	49,651,055.00	(34,528.33)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	1,372,361.11	49,645,194.44	49,622,677.50	(22,516.94)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	1,612,875.00	49,643,000.00	49,601,405.00	(41,595.00)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	1,308,000.00	49,618,500.00	49,601,405.00	(17,095.00)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
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	1,650,416.67	49,618,138.89	49,580,141.50	(37,997.39)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	1,273,416.67	49,553,944.45	49,557,266.00	3,321.55
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
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	1,617,000.00	49,570,083.33	49,521,733.00	(48,350.33)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	924,000.00	49,563,666.67	49,514,629.50	(49,037.17)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	924,000.00	49,563,666.67	49,514,629.50	(49,037.17)
<b>FHLB DISC CORP / RBC</b>															
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	1,307,819.44	49,520,694.44	49,500,425.50	(20,268.94)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	1,332,194.45	49,511,305.56	49,479,127.00	(32,178.56)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	1,041,750.00	49,504,847.22	49,450,743.50	(54,103.72)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
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	1,598,222.22	49,471,555.55	49,415,286.50	(56,269.05)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	1,377,625.00	49,208,187.50	49,127,890.50	(80,297.00)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	1,030,500.00	49,204,861.11	49,113,836.50	(91,024.61)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	1,412,854.17	49,187,125.00	49,106,810.50	(80,314.50)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	1,411,333.34	49,168,666.67	49,085,740.00	(82,926.67)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	1,411,333.34	49,168,666.67	49,085,740.00	(82,926.67)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	1,398,833.34	49,159,416.67	49,071,697.50	(87,719.17)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	1,398,833.34	49,159,416.67	49,071,697.50	(87,719.17)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	418,888.89	49,046,666.67	49,064,678.00	18,011.33
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	418,888.89	49,046,666.67	49,064,678.00	18,011.33
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	418,888.89	49,046,666.67	49,064,678.00	18,011.33

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	985,611.11	49,165,055.55	49,057,659.50	(107,396.05)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	990,277.78	49,150,277.78	49,057,659.50	(92,618.28)
<b>FHLB DISC CORP / RBC</b>															
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	1,336,500.00	49,068,500.00	49,022,581.50	(45,918.50)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	1,398,833.34	49,101,666.67	49,008,557.50	(93,109.17)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	1,304,625.00	49,033,611.11	49,008,557.50	(25,053.61)
<b>FHLB DISC CORP / RBC</b>															
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	1,331,166.66	48,974,458.33	48,931,496.50	(42,961.83)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	1,289,083.33	48,946,555.55	48,924,497.00	(22,058.55)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	1,345,125.00	49,018,250.00	48,913,482.50	(104,767.50)
<b>FHLB DISC CORP / RBC</b>															
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	1,356,250.00	49,005,416.67	48,913,482.50	(91,934.17)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	1,359,027.78	48,951,041.67	48,878,604.00	(72,437.67)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	983,666.67	48,991,111.11	48,871,631.50	(119,479.61)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	983,819.44	48,984,444.44	48,871,631.50	(112,812.94)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	1,326,666.67	48,926,666.67	48,864,660.00	(62,006.67)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	1,303,312.50	48,889,770.83	48,864,660.00	(25,110.83)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	1,294,250.00	48,754,458.33	48,739,340.50	(15,117.83)
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
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	1,284,166.67	48,729,791.67	48,737,018.00	7,226.33
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
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	1,287,354.17	48,719,680.56	48,737,018.00	17,337.44
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	1,268,750.00	48,637,000.00	48,696,375.00	59,375.00
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
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	406,777.78	48,634,388.89	48,696,375.00	61,986.11
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
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	897,722.22	48,788,388.89	48,662,532.00	(125,856.89)
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>															
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	979,513.89	48,729,791.67	48,608,432.50	(121,359.17)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	891,041.67	48,717,152.78	48,594,917.00	(122,235.78)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
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	979,513.89	48,698,194.45	48,574,650.50	(123,543.95)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	884,791.67	48,533,958.34	48,438,751.00	(95,207.34)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	509,479.17	48,290,104.17	48,325,825.50	35,721.33
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	500,000.00	48,069,444.44	48,120,358.50	50,914.06
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1232036	8/3/23	08/01/2024	313312A42	A-1+	P-1	F1+	50,000,000.00		5.1000	47,421,666.67	0.00	205,416.67	47,627,083.34	47,779,747.00	152,663.66
<b>Subtotal for DISCOUNT NOTES:</b>							<b>3,850,000,000.00</b>	<b>0.0000</b>	<b>4.7466</b>	<b>3,706,403,583.32</b>	<b>0.00</b>	<b>92,138,152.79</b>	<b>3,798,541,736.11</b>	<b>3,795,877,620.50</b>	<b>(2,664,115.61)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	1,188,541.67	50,000,000.00	51,181,800.00	1,181,800.00
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AA+	13,000,000.00	0.2500	0.2610	12,995,710.00	4,262.30	15,618.06	12,999,972.30	12,973,740.00	(26,232.30)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AA+	25,000,000.00	0.2500	0.2610	24,991,750.00	8,196.73	30,034.72	24,999,946.73	24,949,500.00	(50,446.73)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AA+	15,000,000.00	0.2200	0.2600	14,982,150.00	17,733.98	15,858.33	14,999,883.98	14,984,175.00	(15,708.98)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AA+	25,000,000.00	2.8750	2.3270	25,570,500.00	(566,545.68)	337,413.19	25,003,954.32	24,980,375.00	(23,579.32)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	1,131,666.67	50,000,000.00	51,114,962.50	1,114,962.50
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AA+	28,750,000.00	0.2200	0.2702	28,714,062.50	35,098.96	27,935.42	28,749,161.46	28,541,850.00	(207,311.46)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AA+	42,750,000.00	0.2200	0.2702	42,696,562.50	52,190.63	41,538.75	42,748,753.13	42,440,490.00	(308,263.13)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AA+	31,775,000.00	0.2000	0.2468	31,730,549.63	43,174.48	26,302.64	31,773,724.11	31,648,694.38	(125,029.74)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AA+	27,345,000.00	0.2000	0.2541	27,300,974.55	42,758.24	22,635.58	27,343,732.79	27,236,303.63	(107,429.16)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1195367	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	959,583.33	50,000,000.00	50,909,456.00	909,456.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1195372	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	959,583.33	50,000,000.00	50,909,456.00	909,456.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AA+	30,000,000.00	0.1250	0.2499	29,888,100.00	107,237.50	14,062.50	29,995,337.50	29,809,800.00	(185,537.50)
<b>FREDDIE MAC / TD SECURITIES</b>															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AA+	17,000,000.00	0.1250	0.2499	16,936,590.00	60,767.92	7,968.75	16,997,357.92	16,892,220.00	(105,137.92)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1195291	11/3/22	11/03/2023	3130ATUH8	AA+	Aaa	NR	50,000,000.00	4.8300	4.8300	50,000,000.00	0.00	791,583.33	50,000,000.00	50,701,601.00	701,601.00
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AA+	25,000,000.00	0.2500	0.2801	24,977,500.00	21,147.09	19,965.28	24,998,647.09	24,764,625.00	(234,022.09)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AA+	15,000,000.00	0.2500	0.2801	14,986,500.00	12,688.25	11,979.17	14,999,188.25	14,858,775.00	(140,413.25)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AA+	15,000,000.00	0.2500	0.2801	14,986,500.00	12,688.25	11,979.17	14,999,188.25	14,858,775.00	(140,413.25)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	14,573.08	54,444.44	34,998,473.08	34,676,075.00	(322,398.08)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	19,153.19	71,555.56	45,997,993.19	45,574,270.00	(423,723.19)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.2881	49,943,000.00	52,469.50	32,638.89	49,995,469.50	49,386,750.00	(608,719.50)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AA+	15,000,000.00	0.2500	0.2881	14,982,900.00	15,740.85	9,791.67	14,998,640.85	14,816,025.00	(182,615.85)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AA+	50,000,000.00	0.5000	0.5732	49,927,500.00	63,412.26	62,500.00	49,990,912.26	49,395,250.00	(595,662.26)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AA+	50,000,000.00	0.5000	0.5732	49,927,500.00	63,412.26	62,500.00	49,990,912.26	49,395,250.00	(595,662.26)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AA+	30,000,000.00	0.2500	0.2832	29,970,300.00	27,142.50	18,125.00	29,997,442.50	29,599,350.00	(398,092.50)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AA+	30,000,000.00	0.2500	0.2832	29,970,300.00	27,142.50	18,125.00	29,997,442.50	29,599,350.00	(398,092.50)
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AA+	15,000,000.00	1.5500	1.4908	15,033,695.55	(30,621.49)	32,937.50	15,003,074.06	14,787,000.00	(216,074.06)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	163,666.67	50,000,000.00	50,043,259.00	43,259.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AA+	15,000,000.00	1.4300	1.4556	14,985,150.00	13,169.06	10,129.17	14,998,319.06	14,705,850.00	(292,469.06)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AA+	19,000,000.00	1.4300	1.4620	18,976,440.00	20,893.14	12,830.28	18,997,333.14	18,627,410.00	(369,923.14)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AA+	22,100,000.00	1.4300	0.8552	22,587,526.00	(431,086.56)	14,923.64	22,156,439.44	21,666,619.00	(489,820.44)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	105,937.50	50,000,000.00	49,994,386.50	(5,613.50)
<b>FED HM LN BK BD / TD SECURITIES</b>															
1208851	2/16/23	02/22/2024	3130AUY57	AA+	Aaa	NR	50,000,000.00	5.1050	5.1200	49,992,117.50	4,199.69	63,812.50	49,996,317.19	49,987,417.00	(8,900.19)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AA+	8,000,000.00	0.2500	0.2621	7,997,120.00	2,413.33	277.78	7,999,533.33	7,798,880.00	(200,653.33)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AA+	20,000,000.00	0.2500	0.2621	19,992,800.00	6,033.33	694.44	19,998,833.33	19,497,200.00	(501,633.33)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	38,197.40	7,968.75	44,986,897.40	44,268,300.00	(718,597.40)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	12,732.47	2,656.25	14,995,632.47	14,756,100.00	(239,532.47)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AA+	20,000,000.00	1.2300	0.8040	20,330,346.60	(287,803.72)	120,950.00	20,042,542.88	19,563,200.00	(479,342.88)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1210832	3/3/23	03/07/2024	3130AVAP7	AA+	Aaa	NR	50,000,000.00	5.3000	5.3300	49,985,036.00	7,317.56	1,310,277.77	49,992,353.56	51,264,817.00	1,272,463.44
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	3,936.45	114,131.94	9,999,536.45	9,841,250.00	(158,286.45)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(231,898.89)	50,218.06	4,434,747.67	4,330,150.00	(104,597.67)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1210829	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	10,928.47	1,310,277.78	49,988,518.97	51,237,466.50	1,248,947.53
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1210830	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	10,928.47	1,310,277.78	49,988,518.97	51,237,466.50	1,248,947.53
<b>FED HM LN BK BD / TD SECURITIES</b>															
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	871,458.33	50,000,000.00	50,563,702.50	563,702.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
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	871,458.33	50,000,000.00	50,563,702.50	563,702.50
<b>FED HM LN BK BD / DEUTSCHE</b>															
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	907,361.11	50,000,000.00	50,678,209.50	678,209.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	703,000.00	50,000,000.00	50,388,708.00	388,708.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	703,000.00	50,000,000.00	50,388,708.00	388,708.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215866	4/10/23	05/10/2024	3130AVMD1	AA+	Aaa	NR	50,000,000.00	4.4400	4.4356	50,000,000.00	0.00	869,500.00	50,000,000.00	50,552,329.00	552,329.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215867	4/10/23	05/10/2024	3130AVMD1	AA+	Aaa	NR	50,000,000.00	4.4400	4.4356	50,000,000.00	0.00	869,500.00	50,000,000.00	50,552,329.00	552,329.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
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	904,166.67	50,000,000.00	50,657,160.00	657,160.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	739,666.67	50,000,000.00	50,529,795.00	529,795.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	736,069.45	50,000,000.00	50,500,030.50	500,030.50
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
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	733,833.33	50,000,000.00	50,521,089.50	521,089.50
<b>FED HM LN BK BD / TD SECURITIES</b>															

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	904,166.66	50,000,000.00	50,649,144.00	649,144.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1216982	4/17/23	05/24/2024	3133EPGH2	AA+	Aaa	AA+	25,000,000.00	4.7100	4.7142	25,000,000.00	0.00	317,270.83	25,000,000.00	25,187,287.25	187,287.25
<b>FED HM LN BK BD / DEUTSCHE</b>															
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	891,916.67	50,000,000.00	50,630,016.00	630,016.00
<b>FED HM LN BK BD / RBC</b>															
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	572,750.00	50,000,000.00	50,349,073.50	349,073.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	851,875.00	50,000,000.00	50,487,955.50	487,955.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	851,875.00	50,000,000.00	50,487,955.50	487,955.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	894,444.44	50,000,000.00	50,623,159.00	623,159.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AA+	15,000,000.00	0.3750	0.3880	14,992,290.00	6,214.11	12,656.25	14,998,504.11	14,403,975.00	(594,529.11)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	894,444.44	50,000,000.00	50,622,419.50	622,419.50
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1216617	4/14/23	06/10/2024	3133EPGE9	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5549	50,000,000.00	0.00	511,875.00	50,000,000.00	50,192,937.00	192,937.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1217376	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AA+	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	509,055.56	50,000,000.00	50,221,044.00	221,044.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1217377	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AA+	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	509,055.56	50,000,000.00	50,221,044.00	221,044.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1224318	6/9/23	06/17/2024	3133EPMM4	AA+	Aaa	AA+	50,000,000.00	5.2400	5.2384	50,000,000.00	0.00	596,777.78	50,000,000.00	50,476,044.50	476,044.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	454,027.78	50,000,000.00	50,145,800.00	145,800.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	454,027.78	50,000,000.00	50,145,800.00	145,800.00
<b>FED HM LN BK BD / RBC</b>															
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	423,500.00	50,000,000.00	50,089,894.50	89,894.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	865,416.67	50,000,000.00	50,543,466.50	543,466.50

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	378,583.33	50,000,000.00	50,035,172.00	35,172.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	863,500.00	50,000,000.00	50,558,097.50	558,097.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	364,388.89	50,000,000.00	50,044,495.00	44,495.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	861,666.67	50,000,000.00	50,549,576.00	549,576.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	867,875.00	50,000,000.00	50,584,517.00	584,517.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	332,916.67	50,000,000.00	50,014,858.50	14,858.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	337,875.00	50,000,000.00	50,048,720.50	48,720.50
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
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	304,750.00	50,000,000.00	50,011,769.00	11,769.00
<b>FED FARM CR BK / RBC</b>															
1221197	5/16/23	07/16/2024	3133EPKE4	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6051	50,000,000.00	0.00	287,500.00	50,000,000.00	49,930,631.50	(69,368.50)
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	265,416.67	50,000,000.00	49,868,531.00	(131,469.00)
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	265,416.67	50,000,000.00	49,868,531.00	(131,469.00)
<b>FED HM LN BK BD / RBC</b>															
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	242,777.78	50,000,000.00	49,862,879.00	(137,121.00)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1226193	6/22/23	07/26/2024	3133EPNM3	AA+	Aaa	AA+	50,000,000.00	5.2600	5.2649	50,000,000.00	0.00	255,694.44	50,000,000.00	50,176,610.50	176,610.50
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
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	248,875.00	50,000,000.00	50,275,005.50	275,005.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1230093	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	228,194.44	50,000,000.00	50,234,204.50	234,204.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1230094	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	228,194.44	50,000,000.00	50,234,204.50	234,204.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1230095	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	228,194.44	50,000,000.00	50,234,204.50	234,204.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	669,500.00	50,000,000.00	50,366,809.50	366,809.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1221554	5/18/23	08/02/2024	3130AW5F3	AA+	Aaa	NR	50,000,000.00	4.6800	4.7037	49,989,377.50	2,521.01	669,500.00	49,991,898.51	50,366,809.50	374,910.99
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1221706	5/19/23	08/07/2024	3133EPKRS	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	156,666.67	50,000,000.00	49,868,106.50	(131,893.50)
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1221707	5/19/23	08/07/2024	3133EPKRS	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	156,666.67	50,000,000.00	49,868,106.50	(131,893.50)
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1221708	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	143,611.11	50,000,000.00	49,852,725.50	(147,274.50)
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1221709	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	143,611.11	50,000,000.00	49,852,725.50	(147,274.50)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	496,777.78	50,000,000.00	50,448,303.50	448,303.50
<b>FED HM LN BK BD / RBC</b>															
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	105,444.44	50,000,000.00	49,818,076.00	(181,924.00)
<b>FED HM LN BK BD / RBC</b>															
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	98,854.17	50,000,000.00	49,810,354.00	(189,646.00)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
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	98,854.17	50,000,000.00	49,810,354.00	(189,646.00)
<b>FED HM LN BK BD / RBC</b>															
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	73,333.33	50,000,000.00	49,805,922.50	(194,077.50)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	66,062.50	50,000,000.00	50,023,758.00	23,758.00
<b>FED HM LN BK BD / RBC</b>															
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	33,263.89	50,000,000.00	49,754,725.50	(245,274.50)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	647,187.50	50,000,000.00	50,419,524.00	419,524.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	643,319.44	50,000,000.00	50,502,355.00	502,355.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1224319	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AA+	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	578,555.56	50,000,000.00	50,389,974.50	389,974.50

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1224475	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AA+	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	578,555.56	50,000,000.00	50,389,974.50	389,974.50
<b>FED FARM CR BK / RBC</b>															
1224269	6/8/23	09/10/2024	3133EPMK8	AA+	Aaa	AA+	50,000,000.00	5.0600	5.0665	50,000,000.00	0.00	583,305.56	50,000,000.00	50,420,343.50	420,343.50
<b>FED HM LN BK BD / RBC</b>															
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	578,555.56	50,000,000.00	50,459,340.50	459,340.50
<b>FED HM LN BK BD / RBC</b>															
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	464,000.00	50,000,000.00	50,419,042.50	419,042.50
<b>FED HM LN BK BD / RBC</b>															
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	464,000.00	50,000,000.00	50,419,042.50	419,042.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	459,375.00	50,000,000.00	50,429,023.50	429,023.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	462,222.22	50,000,000.00	50,424,836.50	424,836.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	452,083.33	50,000,000.00	50,445,839.00	445,839.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	415,722.22	50,000,000.00	50,458,413.00	458,413.00
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
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	449,930.56	50,000,000.00	50,441,692.00	441,692.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	448,638.89	50,000,000.00	50,444,387.00	444,387.00
<b>FED HM LN BK BD / RBC</b>															
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	295,000.00	50,000,000.00	50,344,867.50	344,867.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	407,250.00	50,000,000.00	50,519,925.50	519,925.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	407,250.00	50,000,000.00	50,519,925.50	519,925.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1228523	7/7/23	10/11/2024	3130AWMS6	AA+	Aaa	NR	50,000,000.00	5.4100	5.4170	50,000,000.00	0.00	405,750.00	50,000,000.00	50,507,940.50	507,940.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1228524	7/7/23	10/11/2024	3130AWMS6	AA+	Aaa	NR	50,000,000.00	5.4100	5.4170	50,000,000.00	0.00	405,750.00	50,000,000.00	50,507,940.50	507,940.50
<b>FANNIE MAE / MORGAN STANLEY _1</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	4,605,000.00	1.6250	1.4722	4,636,746.13	(24,148.12)	28,269.59	4,612,598.01	4,422,688.05	(189,909.96)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	5,000,000.00	1.6250	1.4705	5,034,839.55	(26,501.17)	30,694.44	5,008,338.38	4,802,050.00	(206,288.38)
<b>FANNIE MAE / TD SECURITIES</b>															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	40,000,000.00	1.6250	1.5218	40,185,778.80	(141,315.15)	245,555.56	40,044,463.65	38,416,400.00	(1,628,063.65)
<b>FED HM LN BK BD / RBC</b>															
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	294,444.44	50,000,000.00	50,339,362.00	339,362.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1231335	7/28/23	10/25/2024	3133EPS82	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3674	50,000,000.00	0.00	245,666.67	50,000,000.00	50,261,417.50	261,417.50
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
1232035	8/3/23	10/25/2024	3133EPSQ9	AA+	Aaa	AA+	50,000,000.00	5.3700	5.3774	50,000,000.00	0.00	208,833.33	50,000,000.00	50,233,941.00	233,941.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1233419	8/14/23	11/05/2024	3133EPTL9	AA+	Aaa	AA+	50,000,000.00	5.2300	5.2371	50,000,000.00	0.00	123,486.11	50,000,000.00	50,162,467.50	162,467.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1233420	8/14/23	11/07/2024	3130AWWX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	123,840.28	50,000,000.00	50,138,045.00	138,045.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1233421	8/14/23	11/07/2024	3130AWWX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	123,840.28	50,000,000.00	50,138,045.00	138,045.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234022	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	103,055.56	50,000,000.00	49,990,750.00	(9,250.00)
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234023	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	103,055.56	50,000,000.00	49,990,750.00	(9,250.00)
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234055	8/18/23	11/08/2024	3130AWXP0	AA+	Aaa	NR	50,000,000.00	5.3400	5.3474	50,000,000.00	0.00	96,416.67	50,000,000.00	50,137,515.00	137,515.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1234021	8/17/23	11/12/2024	3133EPTY1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3273	50,000,000.00	0.00	103,444.45	50,000,000.00	49,995,000.00	(5,000.00)
<b>FED HM LN BK BD / RBC</b>															
1234989	8/24/23	11/19/2024	3130AWZH6	AA+	Aaa	NR	50,000,000.00	5.3500	5.3574	50,000,000.00	0.00	52,013.89	50,000,000.00	50,090,538.50	90,538.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1234990	8/24/23	11/22/2024	3130AWZF0	AA+	Aaa	NR	50,000,000.00	5.3450	5.3519	50,000,000.00	0.00	51,965.28	50,000,000.00	50,090,256.50	90,256.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1235261	8/28/23	11/22/2024	3130AX2R8	AA+	Aaa	NR	50,000,000.00	5.3750	5.3824	50,000,000.00	0.00	22,395.83	50,000,000.00	50,063,500.00	63,500.00
<b>FED HM LN BK BD / RBC</b>															
1235259	8/28/23	12/13/2024	3130AX2J6	AA+	Aaa	NR	50,000,000.00	5.3200	5.3268	50,000,000.00	0.00	22,166.67	50,000,000.00	50,118,260.00	118,260.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235260	8/28/23	12/17/2024	3130AX2K3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3166	50,000,000.00	0.00	22,125.00	50,000,000.00	50,119,234.50	119,234.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1235219	8/25/23	12/20/2024	3130AX2E7	AA+	Aaa	NR	50,000,000.00	5.2950	5.3013	50,000,000.00	0.00	44,125.00	50,000,000.00	50,131,314.00	131,314.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235262	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	22,291.67	50,000,000.00	50,091,376.00	91,376.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235263	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	22,291.67	50,000,000.00	50,091,376.00	91,376.00
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AA+	25,000,000.00	1.1250	1.2020	24,943,750.00	30,872.09	42,968.75	24,974,622.09	23,685,625.00	(1,288,997.09)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1235264	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	22,333.33	50,000,000.00	50,124,413.00	124,413.00
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1235265	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	22,333.33	50,000,000.00	50,124,413.00	124,413.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1235597	8/29/23	01/10/2025	3130AX3E6	AA+	Aaa	NR	50,000,000.00	5.3600	5.3653	50,000,000.00	0.00	14,888.89	50,000,000.00	50,075,889.00	75,889.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1235596	8/29/23	01/17/2025	3130AX3C0	AA+	Aaa	NR	50,000,000.00	5.3600	5.3647	50,000,000.00	0.00	14,888.89	50,000,000.00	50,076,389.00	76,389.00
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	4,684.44	7,750,000.00	7,286,646.49	(463,353.51)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	3,475.56	5,750,000.00	5,406,221.59	(343,778.41)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	32,812.50	25,000,000.00	23,084,723.00	(1,915,277.00)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AA+	25,000,000.00	0.3750	0.7622	24,575,925.00	235,655.86	1,562.50	24,811,580.86	22,879,750.00	(1,931,830.86)
<b>FREDDIE MAC / TD SECURITIES</b>															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AA+	10,000,000.00	0.3750	0.7054	9,851,527.20	81,583.41	16,458.33	9,933,110.61	9,122,400.00	(810,710.61)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	14,666.67	20,000,000.00	18,291,070.60	(1,708,929.40)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AA+	50,000,000.00	0.5000	0.7129	49,511,000.00	260,761.28	79,166.67	49,771,761.28	45,552,000.00	(4,219,761.28)
<b>FED FARM CR BK / FTN FINANCIAL</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0900	24,960,963.44	17,458.02	75,833.33	24,978,421.46	22,958,500.00	(2,019,921.46)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0902	24,960,750.00	17,553.47	75,833.33	24,978,303.47	22,958,500.00	(2,019,803.47)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>6,518,225,000.00</b>	<b>4.2587</b>	<b>4.2657</b>	<b>6,518,013,896.01</b>	<b>(255,561.69)</b>	<b>51,132,348.72</b>	<b>6,517,758,334.32</b>	<b>6,523,272,467.98</b>	<b>5,514,133.66</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AA+	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	10,333.33	20,000,000.00	19,649,400.00	(350,600.00)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AA+	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	7,750.00	15,000,000.00	14,737,050.00	(262,950.00)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AA+	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	2,312.50	15,000,000.00	14,291,924.55	(708,075.45)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AA+	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	758.33	15,000,000.00	14,286,962.40	(713,037.60)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AA+	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	35,777.78	20,000,000.00	18,974,693.20	(1,025,306.80)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	1,277.78	20,000,000.00	18,598,968.80	(1,401,031.20)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	47,150.00	20,000,000.00	18,610,790.00	(1,389,210.00)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	92,177.78	40,000,000.00	37,209,457.60	(2,790,542.40)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	30,716.67	15,000,000.00	13,706,216.85	(1,293,783.15)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	51,020.83	25,000,000.00	22,850,991.75	(2,149,008.25)
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>205,000,000.00</b>	<b>0.5474</b>	<b>0.5496</b>	<b>204,985,440.00</b>	<b>14,560.00</b>	<b>279,275.00</b>	<b>205,000,000.00</b>	<b>192,916,455.15</b>	<b>(12,083,544.85)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>10,573,225,000.00</b>	<b>2.6360</b>	<b>4.3688</b>	<b>10,429,402,919.33</b>	<b>(241,001.69)</b>	<b>143,549,776.51</b>	<b>10,521,300,070.43</b>	<b>10,512,066,543.63</b>	<b>(9,233,526.80)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AA+	50,000,000.00	0.1250	0.2302	49,871,093.75	126,898.81	28,872.28	49,997,992.56	49,916,992.00	(81,000.56)
<b>US TREASURY N/B / BANK OF AMERICA</b>															

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b><u>Extended Fund</u></b>																
<b>U. S. TREASURIES</b>																
<b>TREASURY BOND</b>																
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AA+	50,000,000.00	0.1250	0.5846	49,597,656.25	393,597.15	28,872.28	49,991,253.40	49,916,992.00	(74,261.40)	
<b>US TREASURY N/B / BANK OF AMERICA</b>																
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.4975	49,748,046.88	226,690.44	37,024.46	49,974,737.32	49,483,398.50	(491,338.82)	
<b>US TREASURY N/B / RBC</b>																
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.4975	49,748,047.00	226,690.33	37,024.46	49,974,737.33	49,483,398.50	(491,338.83)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1215267	4/5/23	02/15/2024	912828B66	AA+	Aaa	AA+	50,000,000.00	2.7500	4.6104	49,218,750.00	368,374.21	63,519.02	49,587,124.21	49,404,297.00	(182,827.21)	
<b>US TREASURY N/B / DEUTSCHE</b>																
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3485	49,853,515.63	120,216.36	57,744.57	49,973,731.99	48,653,320.50	(1,320,411.49)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3350	49,875,000.00	102,335.80	57,744.57	49,977,335.80	48,653,320.50	(1,324,015.30)	
<b>US TREASURY N/B / DEUTSCHE</b>																
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3350	49,875,000.00	102,335.80	57,744.57	49,977,335.80	48,653,320.50	(1,324,015.30)	
<b>US TREASURY N/B / MORGAN STANLEY _1</b>																
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.2820	49,955,078.13	36,373.63	57,744.57	49,991,451.76	48,653,320.50	(1,338,131.26)	
<b>US TREASURY N/B / DEUTSCHE</b>																
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3289	49,882,812.50	89,582.38	37,024.46	49,972,394.88	48,219,726.50	(1,752,668.38)	
<b>US TREASURY N/B / BNP PARIBAS</b>																
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3109	49,910,156.25	68,543.16	37,024.46	49,978,699.41	48,219,726.50	(1,758,972.91)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3587	49,851,562.50	110,403.17	37,024.46	49,961,965.67	48,219,726.50	(1,742,239.17)	
<b>US TREASURY N/B / MORGAN STANLEY</b>																
1225214	6/15/23	09/15/2024	91282CCX7	AA+	Aaa	AA+	50,000,000.00	0.3750	5.2050	47,113,281.25	491,624.59	39,741.85	47,604,905.84	47,505,859.50	(99,046.34)	
<b>US TREASURY N/B / FTN FINANCIAL</b>																
1228137	7/5/23	09/15/2024	91282CCX7	AA+	Aaa	AA+	50,000,000.00	0.3750	5.3768	47,140,625.00	378,638.70	29,551.63	47,519,263.70	47,505,859.50	(13,404.20)	
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>																
1228329	7/6/23	10/15/2024	91282CDB4	AA+	Aaa	AA+	50,000,000.00	0.6250	5.3527	47,121,093.75	351,386.84	48,668.03	47,472,480.59	47,477,539.00	5,058.41	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1228330	7/6/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3313	47,035,156.25	339,349.59	58,084.24	47,374,505.84	47,392,578.00	18,072.16	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1233577	8/15/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3361	47,261,718.75	101,639.26	17,323.37	47,363,358.01	47,392,578.00	29,219.99	
<b>Subtotal for TREASURY BOND:</b>							<b>850,000,000.00</b>	<b>0.4779</b>	<b>2.0777</b>	<b>833,058,593.89</b>	<b>3,634,680.22</b>	<b>730,733.28</b>	<b>836,693,274.11</b>	<b>824,751,953.50</b>	<b>(11,941,320.61)</b>	
<b>TREASURY BOND - ME</b>																

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AA+	50,000,000.00	2.5000	0.3604	52,484,375.00	(2,041,672.77)	108,695.65	50,442,702.23	49,409,179.50	(1,033,522.73)
<b>US TREASURY N/B / TD SECURITIES</b>															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AA+	50,000,000.00	2.5000	0.3571	52,488,281.25	(2,044,882.95)	108,695.65	50,443,398.30	49,409,179.50	(1,034,218.80)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AA+	50,000,000.00	1.7500	0.4774	51,789,062.50	(1,211,722.52)	76,086.96	50,577,339.98	48,379,883.00	(2,197,456.98)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1228133	7/5/23	09/30/2024	912828YH7	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3569	47,718,750.00	292,080.57	118,852.46	48,010,830.57	48,009,765.50	(1,065.07)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	0.5496	51,451,171.88	(902,636.64)	252,717.39	50,548,535.24	47,888,672.00	(2,659,863.24)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1228328	7/6/23	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3311	47,591,796.88	284,197.88	116,168.48	47,875,994.76	47,888,672.00	12,677.24
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AA+	50,000,000.00	1.1250	1.4116	49,568,359.38	222,708.19	1,545.33	49,791,067.57	47,157,226.50	(2,633,841.07)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6542	49,693,359.38	186,605.59	105,191.26	49,879,964.97	46,570,312.50	(3,309,652.47)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6505	49,703,125.00	179,708.87	105,191.26	49,882,833.87	46,570,312.50	(3,312,521.37)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5232	49,708,984.38	169,274.42	63,179.35	49,878,258.80	46,328,125.00	(3,550,133.80)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5449	49,669,921.88	190,553.46	63,179.35	49,860,475.34	46,328,125.00	(3,532,350.34)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5692	49,347,656.25	364,138.97	21,399.46	49,711,795.22	45,943,359.50	(3,768,435.72)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6095	49,271,484.38	404,299.47	21,399.46	49,675,783.85	45,943,359.50	(3,732,424.35)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5892	49,292,968.75	386,736.47	10,869.57	49,679,705.22	45,792,969.00	(3,886,736.22)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5909	49,296,875.00	381,262.28	10,869.57	49,678,137.28	45,792,969.00	(3,885,168.28)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	414,727.60	343.41	49,641,290.10	45,644,531.50	(3,996,758.60)
<b>US TREASURY N/B / DEUTSCHE</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	414,727.60	343.41	49,641,290.10	45,644,531.50	(3,996,758.60)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	426,701.23	52,595.63	49,608,341.86	45,542,969.00	(4,065,372.86)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	426,701.23	52,595.63	49,608,341.86	45,542,969.00	(4,065,372.86)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6332	49,179,687.50	427,719.62	52,595.63	49,607,407.12	45,542,969.00	(4,064,438.12)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	365,655.64	52,595.63	49,639,093.14	45,542,969.00	(4,096,124.14)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	457,487.26	42,119.57	49,562,956.01	45,386,719.00	(4,176,237.01)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	457,487.26	42,119.57	49,562,956.01	45,386,719.00	(4,176,237.01)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AA+	50,000,000.00	0.3750	0.7266	49,207,031.25	390,580.80	32,099.18	49,597,612.05	45,296,875.00	(4,300,737.05)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	336,116.00	16,304.35	49,634,944.13	45,119,140.50	(4,515,803.63)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.8080	49,027,343.75	460,212.65	16,304.35	49,487,556.40	45,119,140.50	(4,368,415.90)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>1,300,000,000.00</b>	<b>0.7019</b>	<b>0.9939</b>	<b>1,290,089,843.80</b>	<b>1,438,768.18</b>	<b>1,544,057.56</b>	<b>1,291,528,611.98</b>	<b>1,207,181,643.00</b>	<b>(84,346,968.98)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>2,150,000,000.00</b>	<b>0.6134</b>	<b>1.4224</b>	<b>2,123,148,437.69</b>	<b>5,073,448.40</b>	<b>2,274,790.84</b>	<b>2,128,221,886.09</b>	<b>2,031,933,596.50</b>	<b>(96,288,289.59)</b>
<b>Total Extended Fund :</b>							<b>13,528,271,194.46</b>	<b>2.2942</b>	<b>3.9527</b>	<b>13,357,597,551.48</b>	<b>4,832,446.71</b>	<b>145,824,567.35</b>	<b>13,454,568,150.98</b>	<b>13,349,046,334.59</b>	<b>(105,521,816.40)</b>
<b>Net Asset Value (NAV):</b>														<b>0.992157</b>	
<b>Total Investments:</b>							<b>13,928,353,577.88</b>	<b>2.2243</b>	<b>3.9902</b>	<b>13,755,826,400.18</b>	<b>4,832,446.71</b>	<b>147,269,154.85</b>	<b>13,853,218,305.24</b>	<b>13,748,679,275.01</b>	<b>(104,539,030.24)</b>

Report Parameters

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**Issuer / Broker**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>100-Pension Prepayment-CEO</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205479	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205594	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205595	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205596	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205597	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205598	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205599	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205600	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205601	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205602	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,231,545.28	26,639.34	48,387,795.28	48,029,297.00	(358,498.28)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1205603	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	29,000,000.00	0.2500	4.5170	27,350,625.00	714,296.26	15,450.82	28,064,921.26	27,856,992.26	(207,929.00)
<b>Subtotal for TREASURY BOND:</b>							<b>529,000,000.00</b>	<b>0.2500</b>	<b>4.5170</b>	<b>498,913,125.00</b>	<b>13,029,749.06</b>	<b>281,844.22</b>	<b>511,942,874.06</b>	<b>508,149,962.26</b>	<b>(3,792,911.80)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>529,000,000.00</b>	<b>0.2500</b>	<b>4.5170</b>	<b>498,913,125.00</b>	<b>13,029,749.06</b>	<b>281,844.22</b>	<b>511,942,874.06</b>	<b>508,149,962.26</b>	<b>(3,792,911.80)</b>
<b>Total 100-Pension Prepayment-CEO :</b>							<b>529,000,000.00</b>	<b>0.2500</b>	<b>4.5170</b>	<b>498,913,125.00</b>	<b>13,029,749.06</b>	<b>281,844.22</b>	<b>511,942,874.06</b>	<b>508,149,962.26</b>	<b>(3,792,911.80)</b>
<b>Net Asset Value (NAV):</b>														<b>0.992591</b>	
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	9/1/23			AAAm	NR	NR	657,839.89		5.2039	657,839.89			657,839.89	657,839.89	0.00
<b>Subtotal for FUNDS:</b>							<b>657,839.89</b>		<b>5.2039</b>	<b>657,839.89</b>			<b>657,839.89</b>	<b>657,839.89</b>	<b>0.00</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Sep-2023 08:47:41 AM  
 Print Date: 07-Sep-2023  
 As at date: 07-Sep-2023

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	25,581.11	2,594,883.78	2,594,836.24	(47.54)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>2,600,000.00</b>	<b>0.0000</b>	<b>5.0600</b>	<b>2,569,302.67</b>	<b>0.00</b>	<b>25,581.11</b>	<b>2,594,883.78</b>	<b>2,594,836.24</b>	<b>(47.54)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	1,021.25	2,673.61	384,246.40	367,349.68	(16,896.73)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AA+	225,000.00	3.1250	2.9561	227,778.98	(1,513.36)	1,484.38	226,265.62	213,487.88	(12,777.75)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AA+	94,000.00	2.8000	2.6533	95,041.52	(526.55)	796.91	94,514.97	87,719.86	(6,795.11)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	5,364.82	1,113.75	175,306.16	168,023.70	(7,282.46)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AA+	137,000.00	2.7300	2.2650	141,840.21	(2,357.60)	737.63	139,482.61	127,164.09	(12,318.53)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AA+	45,000.00	5.2500	2.8900	53,177.40	(4,146.94)	413.44	49,030.46	46,087.43	(2,943.04)
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	1,359.91	6,868.06	1,998,939.91	1,874,320.00	(124,619.91)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	405.26	805.73	84,559.51	80,935.73	(3,623.79)
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(250,602.90)	27,604.17	1,752,075.60	1,641,787.50	(110,288.10)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	1,613.42	9,602.22	1,998,193.42	1,799,100.00	(199,093.42)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(250,183.67)	46,687.50	1,837,978.33	1,728,997.50	(108,980.83)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(266,775.72)	15,972.22	2,430,344.28	2,284,020.00	(146,324.28)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AA+	255,000.00	3.0500	3.3488	246,378.45	3,275.09	907.38	249,653.54	226,558.58	(23,094.97)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AA+	147,000.00	3.1200	3.3373	143,323.53	1,367.68	1,439.62	144,691.21	130,143.51	(14,547.70)
<b>FED FARM CR BK / MORGAN STANLEY</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AA+	500,000.00	3.3500	3.3496	500,023.74	(8.61)	7,351.39	500,015.13	448,232.50	(51,782.63)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AA+	263,000.00	4.4400	3.3596	297,542.42	(11,923.98)	2,075.95	285,618.44	254,778.62	(30,839.82)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	12,595.83	3,330.00	1,976,055.83	1,779,488.52	(196,567.31)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(45,725.68)	25,849.44	2,101,894.32	1,831,570.00	(270,324.32)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(806,761.75)</b>	<b>155,713.40</b>	<b>16,428,865.74</b>	<b>15,089,765.07</b>	<b>(1,339,100.67)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>17,916,000.00</b>	<b>3.6738</b>	<b>3.4170</b>	<b>19,804,930.16</b>	<b>(806,761.75)</b>	<b>181,294.51</b>	<b>19,023,749.52</b>	<b>17,684,601.31</b>	<b>(1,339,148.21)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(101,176.62)	3,118.21	1,730,522.60	1,567,734.38	(162,788.23)
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(101,176.62)</b>	<b>3,118.21</b>	<b>1,730,522.60</b>	<b>1,567,734.38</b>	<b>(162,788.23)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	56,647.88	2,078.80	1,964,772.88	1,859,296.88	(105,476.00)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>56,647.88</b>	<b>2,078.80</b>	<b>1,964,772.88</b>	<b>1,859,296.88</b>	<b>(105,476.00)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(44,528.74)</b>	<b>5,197.01</b>	<b>3,695,295.48</b>	<b>3,427,031.26</b>	<b>(268,264.23)</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>22,073,839.89</b>	<b>3.5987</b>	<b>3.3825</b>	<b>24,202,594.27</b>	<b>(851,290.49)</b>	<b>186,491.52</b>	<b>23,376,884.89</b>	<b>21,769,472.46</b>	<b>(1,607,412.44)</b>
<b>Net Asset Value (NAV):</b>														<b>0.931239</b>	

### 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	AA+	3,510,000.00	2.5000	2.5704	3,498,557.40	10,455.40	6,337.50	3,509,012.80	3,466,756.80	(42,256.00)
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##### FED FARM CR BK / MORGAN STANLEY \_1

1019609	6/14/19	6/3/24	3133EKX0	AA+	Aaa	AA+	3,465,000.00	2.1600	1.9601	3,497,640.30	(27,677.66)	18,295.20	3,469,962.64	3,377,387.48	(92,575.16)
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##### FANNIE MAE / Mizuho Securities USA Inc

1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AA+	3,300,000.00	1.6250	1.6351	3,298,416.00	1,152.97	8,043.75	3,299,568.97	3,147,523.50	(152,045.47)
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##### FANNIE MAE / MORGAN STANLEY \_1



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AA+	3,500,000.00	0.5000	0.4363	3,510,760.09	(6,806.15)	3,597.22	3,503,953.94	3,233,352.50	(270,601.44)
<b>FANNIE MAE / TD SECURITIES</b>															
1217026	4/18/23	9/24/26	3135G0Q22	AA+	Aaa	AA+	3,500,000.00	1.8750	3.9225	3,271,857.16	24,549.35	24,244.79	3,296,406.51	3,234,735.00	(61,671.51)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>17,275,000.00</b>	<b>1.7328</b>	<b>2.1109</b>	<b>17,077,230.95</b>	<b>1,673.91</b>	<b>60,518.46</b>	<b>17,078,904.86</b>	<b>16,459,755.28</b>	<b>(619,149.58)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>17,275,000.00</b>	<b>1.7328</b>	<b>2.1109</b>	<b>17,077,230.95</b>	<b>1,673.91</b>	<b>60,518.46</b>	<b>17,078,904.86</b>	<b>16,459,755.28</b>	<b>(619,149.58)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1228516	7/7/23	8/15/27	9128282R0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	10,999.48	3,637.91	3,216,370.57	3,230,253.92	13,883.35
<b>Subtotal for TREASURY BOND:</b>							<b>3,500,000.00</b>	<b>2.2500</b>	<b>4.5177</b>	<b>3,205,371.09</b>	<b>10,999.48</b>	<b>3,637.91</b>	<b>3,216,370.57</b>	<b>3,230,253.92</b>	<b>13,883.35</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AA+	3,400,000.00	4.6250	4.7616	3,392,164.06	1,044.79	432.01	3,393,208.85	3,376,027.35	(17,181.50)
<b>US TREASURY N/B / DEUTSCHE</b>															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AA+	3,500,000.00	0.3750	0.4193	3,492,343.75	3,951.88	1,141.30	3,496,295.63	3,158,339.84	(337,955.80)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AA+	3,500,000.00	0.7500	0.7965	3,492,070.31	3,694.71	8,845.11	3,495,765.02	3,164,765.63	(330,999.40)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1214697	3/31/23	3/31/27	912828ZE3	AA+	Aaa	AA+	3,500,000.00	0.6250	3.8080	3,090,253.91	43,190.21	9,204.23	3,133,444.12	3,062,500.00	(70,944.12)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>13,900,000.00</b>	<b>1.5719</b>	<b>2.4297</b>	<b>13,466,832.03</b>	<b>51,881.59</b>	<b>19,622.65</b>	<b>13,518,713.62</b>	<b>12,761,632.81</b>	<b>(757,080.81)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>17,400,000.00</b>	<b>1.7083</b>	<b>2.8497</b>	<b>16,672,203.12</b>	<b>62,881.07</b>	<b>23,260.56</b>	<b>16,735,084.19</b>	<b>15,991,886.72</b>	<b>(743,197.47)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,675,000.00</b>	<b>1.7205</b>	<b>2.4816</b>	<b>33,749,434.07</b>	<b>64,554.98</b>	<b>83,779.02</b>	<b>33,813,989.05</b>	<b>32,451,642.00</b>	<b>(1,362,347.05)</b>
<b>Net Asset Value (NAV):</b>														<b>0.959711</b>	
<b>Total Investments:</b>							<b>585,748,839.89</b>	<b>0.4597</b>	<b>4.3538</b>	<b>556,865,153.34</b>	<b>12,243,013.55</b>	<b>552,114.76</b>	<b>569,133,748.00</b>	<b>562,371,076.71</b>	<b>(6,762,671.29)</b>

Report Parameters

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**Issuer / Broker**

Query: Month End Specific  
 Settlement Date: not greater than 31 Aug 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**  
**08/31/2023**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	5.21%	\$ 67,657,040.17	\$ 67,657,040.17	\$ 363,617.25
FED GOVT OBLI FD-IS	60934N104	5.18%	6,047.35	6,047.35	26.58
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			67,663,087.52	67,663,087.52	363,643.83
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			<u>\$ 67,663,087.52</u>	<u>\$ 67,663,087.52</u>	<u>\$ 363,643.83</u>
			-	-	-

**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**08/31/2023**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	*	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>			Aaa-mf	AAAm	AAAmf		5.21%			
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567						\$ 2,375,023.00	\$ 2,375,023.00	\$ 10,480.77
2014 SOCPFA SERIES B	U.S. BANK	31846V567						388,553.82	388,553.82	12,831.68
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						9,368,489.82	9,368,489.82	47,511.96
2017-1 NEWPORT COAST	U.S. BANK	31846V567						2,868,711.67	2,868,711.67	6,442.05
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						7,690,299.51	7,690,299.51	38,902.66
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						1,815,358.62	1,815,358.62	9,195.38
2018 SOCPFA SERIES A	U.S. BANK	31846V567						21,469.69	21,469.69	7,965.41
NEWPORT COAST - Group 4	U.S. BANK	31846V567						783,916.78	783,916.78	2,393.03
OBLIGATION NOTES	U.S. BANK	31846V567						454,665.88	454,665.88	225.26
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						131,476.97	131,476.97	580.20
CFD 2021-1 Rienda	U.S. BANK	31846V567						39,095,621.88	39,095,621.88	215,335.28
2023 SOCPFA SERIES A	U.S. BANK	31846V567						2,663,452.53	2,663,452.53	11,753.57
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>			Aaa-mf	AAAm	AAAmf		5.18%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104						6,047.35	6,047.35	26.58
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>								<u>\$ 67,663,087.52</u>	<u>\$ 67,663,087.52</u>	<u>\$ 363,643.83</u>

\* 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	-
<b>Total Temporary Transfers</b>				<b>\$ 927,700,000</b>		<b>\$ 927,700,000</b>	<b>-</b>

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

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

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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
1229739	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				5.0750 / 5.0865					
				8/3/2023	8/3/2023	MAT		(50,000,000.00)	(49,887,222.22)	0.00	(112,777.78)	50,000,000.00
1230085	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				5.0670 / 5.0770					
				8/3/2023	8/3/2023	MAT		(50,000,000.00)	(49,901,475.00)	0.00	(98,525.00)	50,000,000.00
1232037	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				5.2300 / 5.2575					
				9/8/2023	8/3/2023	PURC		50,000,000.00	49,738,500.00	0.00	0.00	(49,738,500.00)
1232039	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				5.2515 / 5.2784					
				9/7/2023	8/3/2023	PURC		50,000,000.00	49,744,718.75	0.00	0.00	(49,744,718.75)
1230701	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				5.1500 / 5.1603					
				8/8/2023	8/8/2023	MAT		(50,000,000.00)	(49,899,861.11)	0.00	(100,138.89)	50,000,000.00
1232526	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				5.2665 / 5.2882					
				9/5/2023	8/8/2023	PURC		50,000,000.00	49,795,191.65	0.00	0.00	(49,795,191.67)
1230975	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				5.2125 / 5.2269					
				8/15/2023	8/15/2023	MAT		(50,000,000.00)	(49,862,447.92)	0.00	(137,552.08)	50,000,000.00
1233578	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				5.2760 / 5.2977					
				9/12/2023	8/15/2023	PURC		50,000,000.00	49,794,822.20	0.00	0.00	(49,794,822.22)
<b>Sub Total:</b>								<b>0.00</b>	<b>(477,773.65)</b>	<b>0.00</b>	<b>(448,993.75)</b>	<b>926,767.36</b>
<b>Fund: Extended Fund</b>												
1194984	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.7200 / 4.7294					
				8/2/2023	8/2/2023	INT		0.00	0.00	0.00	(1,180,000.00)	1,180,000.00
				8/2/2023	8/2/2023	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1194985	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.7200 / 4.7294					
				8/2/2023	8/2/2023	INT		0.00	0.00	0.00	(1,180,000.00)	1,180,000.00
				8/2/2023	8/2/2023	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1232035	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				5.3700 / 5.3774					
				10/25/2024	8/3/2023	PURC		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-Aug-2023 To 31-Aug-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
<b>Fund:</b>		<b>Extended Fund</b>										
1232036	FED FARM CR BK	/MORGAN STANLEY	AGDN				5.1000 / 5.3773					
				8/1/2024	8/3/2023	PURC		50,000,000.00	47,421,666.65	0.00	0.00	(47,421,666.67)
1195323	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6500 / 4.8200					
				8/4/2023	8/4/2023	MAT		(50,000,000.00)	(48,236,875.00)	0.00	(1,763,125.00)	50,000,000.00
1056788	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				1.4200 / 1.4438					
				8/7/2023	8/7/2023	INT		0.00	0.00	0.00	(119,954.50)	119,954.50
				8/7/2023	8/7/2023	MAT		(16,895,000.00)	(16,881,346.64)	0.00	(13,653.36)	16,895,000.00
1056789	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.4200 / 1.4493					
				8/7/2023	8/7/2023	INT		0.00	0.00	0.00	(99,400.00)	99,400.00
				8/7/2023	8/7/2023	MAT		(14,000,000.00)	(13,986,096.74)	0.00	(13,903.26)	14,000,000.00
1195324	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6350 / 4.8058					
				8/7/2023	8/7/2023	MAT		(50,000,000.00)	(48,223,250.00)	0.00	(1,776,750.00)	50,000,000.00
1197309	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6000 / 4.7593					
				8/7/2023	8/7/2023	MAT		(50,000,000.00)	(48,326,111.11)	0.00	(1,673,888.89)	50,000,000.00
1197310	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6000 / 4.7593					
				8/7/2023	8/7/2023	MAT		(50,000,000.00)	(48,326,111.11)	0.00	(1,673,888.89)	50,000,000.00
1207646	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.9100 / 4.9100					
				2/7/2024	8/7/2023	INT		0.00	0.00	0.00	(1,227,500.00)	1,227,500.00
1221706	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/7/2024	8/7/2023	INT		0.00	0.00	0.00	(509,166.67)	509,166.67
1221707	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/7/2024	8/7/2023	INT		0.00	0.00	0.00	(509,166.67)	509,166.67
1213835	FHLB DISC CORP	/RBC	AGDN				4.6500 / 4.7338					
				8/8/2023	8/8/2023	MAT		(50,000,000.00)	(49,115,208.33)	0.00	(884,791.67)	50,000,000.00
1221708	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/9/2024	8/9/2023	INT		0.00	0.00	0.00	(522,222.22)	522,222.22
1221709	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					

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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund:</b>	<b>Extended Fund</b>											
1195321	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	8/9/2024	8/9/2023	INT	4.6400 / 4.8131	0.00	0.00	0.00	(522,222.22)	522,222.22
1195322	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	8/10/2023	8/10/2023	MAT	4.6400 / 4.8131	(50,000,000.00)	(48,202,000.00)	0.00	(1,798,000.00)	50,000,000.00
1028939	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1	8/10/2023	8/10/2023	MAT	1.6000 / 1.6189	(50,000,000.00)	(48,202,000.00)	0.00	(1,798,000.00)	50,000,000.00
				8/14/2023	8/14/2023	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
				8/14/2023	8/14/2023	MAT		(25,000,000.00)	(24,981,750.00)	0.00	(18,250.00)	25,000,000.00
1057626	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.4300 / 1.4556					
				2/14/2024	8/14/2023	INT		0.00	0.00	0.00	(107,250.00)	107,250.00
1057627	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.4300 / 1.4620					
				2/14/2024	8/14/2023	INT		0.00	0.00	0.00	(135,850.00)	135,850.00
1062309	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				1.4300 / 0.8552					
				2/14/2024	8/14/2023	INT		0.00	0.00	0.00	(158,015.00)	158,015.00
1214997	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.7700 / 4.8549					
				8/14/2023	8/14/2023	MAT		(50,000,000.00)	(49,125,500.00)	0.00	(874,500.00)	50,000,000.00
1214998	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.7700 / 4.8549					
				8/14/2023	8/14/2023	MAT		(50,000,000.00)	(49,125,500.00)	0.00	(874,500.00)	50,000,000.00
1233419	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.2300 / 5.2371					
				11/5/2024	8/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1233420	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.2450 / 5.2517					
				11/7/2024	8/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1233421	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.2450 / 5.2517					
				11/7/2024	8/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1116284	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.1250 / 0.1708					
				8/15/2023	8/15/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/15/2023	8/15/2023	MAT		(50,000,000.00)	(49,949,218.75)	0.00	(50,781.25)	50,000,000.00
1215267	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 4.6104					



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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund:</b>		<b>Extended Fund</b>										
				2/15/2024	8/15/2023	INT		0.00	0.00	0.00	(687,500.00)	687,500.00
1221710	FED HM LN BK BD	/RBC	AGNF1				4.7450 / 4.7508					
				8/15/2024	8/15/2023	INT		0.00	0.00	0.00	(566,763.89)	566,763.89
1233577	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD1				0.7500 / 5.3361					
				11/15/2024	8/15/2023	PURC		50,000,000.00	47,261,718.75	93,750.00	0.00	(47,355,468.75)
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3700 / 0.3700					
				8/16/2024	8/16/2023	INT		0.00	0.00	0.00	(27,750.00)	27,750.00
1208850	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.0850 / 5.0850					
				2/16/2024	8/16/2023	INT		0.00	0.00	0.00	(1,271,250.00)	1,271,250.00
1221711	FED HM LN BK BD	/RBC	AGNF1				4.7450 / 4.7508					
				8/16/2024	8/16/2023	INT		0.00	0.00	0.00	(573,354.17)	573,354.17
1221712	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				4.7450 / 4.7508					
				8/16/2024	8/16/2023	INT		0.00	0.00	0.00	(573,354.17)	573,354.17
1234021	FED FARM CR BK	/FTN FINANCIAL	AGNF1				5.3200 / 5.3273					
				11/12/2024	8/17/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1234022	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3000 / 5.3072					
				11/8/2024	8/17/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1234023	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3000 / 5.3072					
				11/8/2024	8/17/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1193295	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6200 / 4.6273					
				8/18/2023	8/18/2023	INT		0.00	0.00	0.00	(1,155,000.00)	1,155,000.00
				8/18/2023	8/18/2023	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1234055	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3400 / 5.3474					
				11/8/2024	8/18/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1222124	FED HM LN BK BD	/RBC	AGNF1				4.8000 / 4.8059					
				8/20/2024	8/20/2023	INT		0.00	0.00	0.00	(580,000.00)	580,000.00
1195368	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6700 / 4.8506					

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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund:</b>	<b>Extended Fund</b>											
1208851	FED HM LN BK BD	/TD SECURITIES	AGNF1	8/21/2023	8/21/2023	MAT	5.1050 / 5.1200	(50,000,000.00)	(48,138,486.11)	0.00	(1,861,513.89)	50,000,000.00
1230087	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	2/22/2024	8/22/2023	INT	5.2850 / 5.2898	0.00	0.00	0.00	(1,318,791.67)	1,318,791.67
1080918	FREDDIE MAC	/TD SECURITIES	AGNF1	8/22/2024	8/22/2023	INT	0.2500 / 0.2841	0.00	0.00	0.00	(234,888.89)	234,888.89
1080919	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1	8/24/2023	8/24/2023	INT	0.2500 / 0.2841	0.00	0.00	0.00	(25,000.00)	25,000.00
				8/24/2023	8/24/2023	MAT	0.2500 / 0.2841	(20,000,000.00)	(19,979,600.00)	0.00	(20,400.00)	20,000,000.00
				8/24/2023	8/24/2023	INT	0.2500 / 0.2841	0.00	0.00	0.00	(31,250.00)	31,250.00
1234989	FED HM LN BK BD	/RBC	AGNF1	8/24/2023	8/24/2023	MAT	5.3500 / 5.3574	(25,000,000.00)	(24,974,500.00)	0.00	(25,500.00)	25,000,000.00
1234990	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	11/19/2024	8/24/2023	PURC	5.3450 / 5.3519	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	11/22/2024	8/24/2023	PURC	0.3750 / 0.7622	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235219	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	8/25/2025	8/25/2023	INT	5.2950 / 5.3013	0.00	0.00	0.00	(46,875.00)	46,875.00
1104041	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1	12/20/2024	8/25/2023	PURC	0.2500 / 0.2621	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1104042	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1	2/26/2024	8/26/2023	INT	0.2500 / 0.2621	0.00	0.00	0.00	(10,000.00)	10,000.00
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	2/26/2024	8/26/2023	INT	0.4600 / 0.4600	0.00	0.00	0.00	(25,000.00)	25,000.00
1222125	FED HM LN BK BD	/RBC	AGNF1	2/26/2025	8/26/2023	INT	4.7900 / 4.7958	0.00	0.00	0.00	(46,000.00)	46,000.00
1081425	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY	8/26/2024	8/26/2023	INT	0.4550 / 0.4550	0.00	0.00	0.00	(618,708.33)	618,708.33

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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund:</b>	<b>Extended Fund</b>											
				8/27/2024	8/27/2023	INT		0.00	0.00	0.00	(34,125.00)	34,125.00
1165552	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.1250 / 2.1862					
				2/28/2024	8/28/2023	INT		0.00	0.00	0.00	(478,125.00)	478,125.00
1165553	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				2.1250 / 2.1862					
				2/28/2024	8/28/2023	INT		0.00	0.00	0.00	(159,375.00)	159,375.00
1195369	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.6800 / 4.8660					
				8/28/2023	8/28/2023	MAT		(50,000,000.00)	(48,089,000.00)	0.00	(1,911,000.00)	50,000,000.00
1235259	FED HM LN BK BD	/RBC	AGNF1				5.3200 / 5.3268					
				12/13/2024	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235260	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3100 / 5.3166					
				12/17/2024	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235261	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.3750 / 5.3824					
				11/22/2024	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235262	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3500 / 5.3557					
				1/3/2025	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235263	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3500 / 5.3557					
				1/3/2025	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235264	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.3600 / 5.3654					
				1/8/2025	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235265	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.3600 / 5.3654					
				1/8/2025	8/28/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1200821	FED FARM CR BK	/FTN FINANCIAL	AGDN				4.6100 / 4.7662					
				8/29/2023	8/29/2023	MAT		(25,000,000.00)	(24,180,444.44)	0.00	(819,555.56)	25,000,000.00
1235596	FED HM LN BK BD	/DEUTSCHE	AGNF1				5.3600 / 5.3647					
				1/17/2025	8/29/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235597	FED HM LN BK BD	/DEUTSCHE	AGNF1				5.3600 / 5.3653					
				1/10/2025	8/29/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.2500 / 0.6145					

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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund: Extended Fund</b>												
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME	8/31/2025	8/31/2023	INT	0.2500 / 0.6145	0.00	0.00	0.00	(62,500.00)	62,500.00
1142903	US TREASURY N/B	/FTN FINANCIAL	TRBDME	8/31/2025	8/31/2023	INT	0.1250 / 0.2619	0.00	0.00	0.00	(62,500.00)	62,500.00
1142904	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	8/31/2023	8/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2023	8/31/2023	MAT	(50,000,000.00)	(49,869,140.65)	0.00	(130,859.35)	50,000,000.00	
				8/31/2023	8/31/2023	MAT			0.1250 / 0.2599			
1157928	US TREASURY N/B	/BANK OF AMERICA	TRBDME	8/31/2023	8/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2023	8/31/2023	MAT	(50,000,000.00)	(49,871,093.75)	0.00	(128,906.25)	50,000,000.00	
1190000	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	2/28/2025	8/31/2023	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				8/31/2023	8/31/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2023	8/31/2023	MAT	(50,000,000.00)	(48,152,343.75)	0.00	(1,847,656.25)	50,000,000.00	
<b>Sub Total:</b>								<b>74,105,000.00</b>	<b>88,747,809.02</b>	<b>93,750.00</b>	<b>(35,424,532.02)</b>	<b>(53,417,027.02)</b>
<b>Fund: Educational Money Mkt Fnd</b>												
1229738	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				5.0750 / 5.0865					
1230086	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	8/3/2023	8/3/2023	MAT		(50,000,000.00)	(49,887,222.22)	0.00	(112,777.78)	50,000,000.00
				8/3/2023	8/3/2023	MAT	(50,000,000.00)	(49,901,475.00)	0.00	(98,525.00)	50,000,000.00	
1232038	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/8/2023	8/3/2023	PURC		50,000,000.00	49,738,500.00	0.00	0.00	(49,738,500.00)
				9/7/2023	8/3/2023	PURC		50,000,000.00	49,744,718.75	0.00	0.00	(49,744,718.75)
1232040	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	8/8/2023	8/8/2023	MAT		(50,000,000.00)	(49,899,861.11)	0.00	(100,138.89)	50,000,000.00
				9/5/2023	8/8/2023	PURC		50,000,000.00	49,795,191.65	0.00	0.00	(49,795,191.67)

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

Transaction Date From 01-Aug-2023 To 31-Aug-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
<b>Fund:</b>			<b>Educational Money Mkt Fnd</b>									
1230977	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				5.2125 / 5.2269					
				8/15/2023	8/15/2023	MAT		(50,000,000.00)	(49,862,447.92)	0.00	(137,552.08)	50,000,000.00
1233579	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				5.2760 / 5.2977					
				9/12/2023	8/15/2023	PURC		50,000,000.00	49,794,822.20	0.00	0.00	(49,794,822.22)
<b>Sub Total:</b>								<b>0.00</b>	<b>(477,773.65)</b>	<b>0.00</b>	<b>(448,993.75)</b>	<b>926,767.36</b>
<b>Fund:</b>			<b>650-Fountain Valley SD40</b>									
1001371	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				2.5000 / 2.5704					
				2/5/2024	8/5/2023	INT		0.00	0.00	0.00	(43,875.00)	43,875.00
1228516	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.2500 / 4.5177					
				8/15/2027	8/15/2023	INT		0.00	0.00	0.00	(39,375.00)	39,375.00
1224311	US TREASURY N/B	/BANK OF AMERICA	TRBDME				4.6250 / 4.7616					
				2/28/2025	8/31/2023	INT		0.00	0.00	0.00	(78,625.00)	78,625.00
<b>Sub Total:</b>								<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(161,875.00)</b>	<b>161,875.00</b>
<b>Fund:</b>			<b>650-CCCD SERIES 2017E</b>									
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	8/13/2023	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	8/15/2023	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	8/15/2023	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
<b>Sub Total:</b>								<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(89,550.00)</b>	<b>89,550.00</b>
<b>Grand Total:</b>								<b>74,105,000.00</b>	<b>87,792,261.72</b>	<b>93,750.00</b>	<b>(36,573,944.52)</b>	<b>(51,312,067.30)</b>

County of Orange  
Treasurer-Tax Collector's Office

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

Cashflow Date	Transaction Description	Amount	Deal No.
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)</b>			
8/1/2023	ACTUAL CASHFLOW	(170,150,000.00)	1231549
8/2/2023	ACTUAL CASHFLOW	84,610,000.00	1231733
8/3/2023	ACTUAL CASHFLOW	(115,671,666.67)	1231883
8/7/2023	ACTUAL CASHFLOW	148,060,187.83	1232341
8/8/2023	ACTUAL CASHFLOW	41,150,000.00	1232525
8/9/2023	ACTUAL CASHFLOW	(24,155,555.56)	1232866
8/10/2023	ACTUAL CASHFLOW	33,000,000.00	1233094
8/11/2023	ACTUAL CASHFLOW	(33,650,000.00)	1233116
8/15/2023	ACTUAL CASHFLOW	100,000,000.00	1233582
8/17/2023	ACTUAL CASHFLOW	(145,750,000.00)	1233852
8/21/2023	ACTUAL CASHFLOW	27,630,000.00	1234403
8/24/2023	ACTUAL CASHFLOW	(109,343,750.00)	1234845
8/28/2023	ACTUAL CASHFLOW	(275,628,666.67)	1235247
8/29/2023	ACTUAL CASHFLOW	92,615,000.01	1235598
8/30/2023	ACTUAL CASHFLOW	54,000,000.00	1235768
8/31/2023	ACTUAL CASHFLOW	(60,175,000.00)	1235967
<b>Sub Total Amount Per Account:</b>		<b>(353,459,451.06)</b>	
<b>LOCAL AGENCY INVESTMENT FUND (Extended Fund)</b>			
8/18/2023	ACTUAL CASHFLOW	(72,300,000.00)	1234056
<b>Sub Total Amount Per Account:</b>		<b>(72,300,000.00)</b>	
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)</b>			
8/4/2023	ACTUAL CASHFLOW	(22,300,000.00)	1232071
8/14/2023	ACTUAL CASHFLOW	(18,198,885.00)	1233301
8/15/2023	ACTUAL CASHFLOW	41,530,045.14	1233463
8/16/2023	ACTUAL CASHFLOW	(11,404,291.66)	1233641
8/18/2023	ACTUAL CASHFLOW	(23,345,000.00)	1234050
8/22/2023	ACTUAL CASHFLOW	(896,319.44)	1234437
8/23/2023	ACTUAL CASHFLOW	(1,000,000.00)	1234652
8/25/2023	ACTUAL CASHFLOW	14,996,875.00	1235213
<b>Sub Total Amount Per Account:</b>		<b>(20,617,575.96)</b>	
<b>NORTHERN INSTITUTIONAL TREASURY PORTFOLIO</b>			
8/14/2023	ACTUAL CASHFLOW	33,300.00	1233425
8/15/2023	ACTUAL CASHFLOW	22,500.00	1233580
8/15/2023	ACTUAL CASHFLOW	33,750.00	1233581
8/16/2023	ACTUAL CASHFLOW	(1,021.71)	1233818
<b>Sub Total Amount Per Account:</b>		<b>88,528.29</b>	

**Total Amount: (446,288,498.73)**

# 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)