

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

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT**

**For September 30, 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:** October 17, 2023

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

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

**Subject:** Treasurer's Investment Report for the Month Ended September 30, 2023

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The Treasurer's Investment Report for the month ended September 30, 2023, is attached, is online at [octreasurer.com/publicfunds](https://octreasurer.com/publicfunds) and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), Specific Investment Accounts and Bond Proceeds Account that by law, are called the County Treasury.

### OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors and further reported as OCTP, Specific Investment Accounts and Bond Proceeds Account. 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 0.71 year. All investments in OCTP, Specific Investments and Bond Proceeds Account 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, Specific Investment Accounts (Pension Prepayment-CEO and Fountain Valley School District) and Bond Proceeds Account (CCCD Series 2017E Bonds) continue to be slightly below book values. Each of these 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 336,000 in September after increasing 227,000 (revised) in August, while August's headline inflation increased to 3.7% year over year, higher than July's 3.2%. The financial market is pricing a 25% probability of an increase at the next FOMC meeting on November 1, 2023. Some recent U.S. economic releases include:

- Gross Domestic Product (revised) rose 2.1% (survey: +2.2%) in the second quarter compared to the first quarter's rise of 2.1% (revised).
- The unemployment rate stayed at 3.8% (survey: 3.7%) in September from 3.8% in August.
- The Empire State Manufacturing Index increased to 1.9 (survey: -10.0) from the prior month's -19.0 while the Philadelphia Fed Index decreased to -13.5 (survey: -1.0) from 12.0 in August. 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 September. The 90-day Treasury Bill rate was unchanged at 5.45%. The 2-year Treasury Note increased to 5.05% from 4.87% while the 10-year Treasury Bond rate increased to 4.57% from 4.11%.

## **INVESTMENT INTEREST YIELDS AND FORECAST**

The current OCTP gross and net yields for fiscal year 2023-2024 are 3.92% and 3.87%. The daily gross yield for OCTP as of September 30, 2023, is 4.09%. 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 July 2023, August 2023 and September 2023 interest apportionments are expected to be paid in October 2023, November 2023 and December 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 September 2023.

## **COMPLIANCE SUMMARY**

The investment portfolios had no compliance exceptions in the month of September 2023. On September 26, 2023, the Auditor-Controller issued the First Follow-Up Review of the Management Letter on Review of the Schedule of Assets as of March 31, 2022. This Follow-Up Management Letter stated that the status of one finding, as of January 31, 2023, was not implemented, as bank accounts were not yet set up in Quantum. The stand-alone bank accounts properly included in the County Treasury as reconciling items have been closed, and the recommendation is no longer applicable.

## **CREDIT UPDATE**

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

I certify that this report includes the OCTP and Specific Investment Accounts as of September 30, 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), SPECIFIC INVESTMENT AND BOND PROCEEDS ACCOUNTS <sup>(1)</sup>**  
**FOR THE MONTH AND QUARTER ENDED: SEPTEMBER 30, 2023**

**OCTP INVESTMENT STATISTICS<sup>(2)</sup>**

| DESCRIPTION                           | CURRENT BALANCES                        | Average Days to Maturity | Daily Yield as of 9/30/2023 | MONTHLY Gross Yield | QUARTER Gross Yield | Current NAV |
|---------------------------------------|---|--------------------------|-----------------------------|---------------------|---------------------|-------------|
| Orange County Treasurer's Pool (OCTP) | MARKET Value \$ 13,479,133,175          | 269                      | 4.089%                      | 4.074%              | 3.924%              | 0.9929      |
|                                       | COST (Capital) \$ 13,485,513,790        |                          |                             |                     |                     |             |
|                                       | MONTHLY AVG Balance \$ 13,453,914,041   |                          |                             |                     |                     |             |
|                                       | QUARTERLY AVG Balance \$ 13,832,165,802 |                          |                             |                     |                     |             |
|                                       | BOOK Value \$ 13,575,141,436            |                          |                             |                     |                     |             |

**SPECIFIC INVESTMENT ACCOUNTS STATISTICS <sup>(2)</sup>**

| DESCRIPTION   | CURRENT BALANCE                      | Fund   | Market Value   | Book Value  | Current NAV |
|---|--------------------------------------|--------|----------------|-------------|-------------|
| Pension Prepayment-CEO (PP-CEO)<br>Fountain Valley School District Fund 40 (FVSD) | MARKET Value \$ 542,385,975          | PP-CEO | \$ 510,009,725 | 513,719,658 | 0.9928      |
|   | COST (Capital) \$ 532,662,559        | FVSD   | 32,376,250     | 33,833,950  | 0.9569      |
|   | MONTHLY AVG Balance \$ 532,662,559   |        |                |             |             |
|   | QUARTERLY AVG Balance \$ 532,676,257 |        |                |             |             |
|   | BOOK Value \$ 547,553,608            |        |                |             |             |

**BOND PROCEEDS ACCOUNT STATISTICS <sup>(2)</sup>**

| DESCRIPTION                    | CURRENT BALANCE                     | Fund | Market Value | Book Value | Current NAV |
|--------------------------------|-------------------------------------|------|--------------|------------|-------------|
| CCCD Series 2017E Bonds (CCCD) | MARKET Value \$ 21,381,151          | CCCD | 21,381,151   | 23,436,774 | 0.9123      |
|                                | COST (Capital) \$ 24,293,993        |      |              |            |             |
|                                | MONTHLY AVG Balance \$ 24,249,787   |      |              |            |             |
|                                | QUARTERLY AVG Balance \$ 24,157,680 |      |              |            |             |
|                                | BOOK Value \$ 23,436,774            |      |              |            |             |

**OCIF TOTALS**

| INVESTMENTS                                |                          | YEAR-TO-DATE EARNINGS                   |                    |
|--|--------------------------|---|--------------------|
| OCIP                                       | \$ 5,598,049,686         | OCIP                                    | \$ 55,800,138      |
| OCEIP                                      | 7,887,464,104            | OCEIP                                   | 82,199,009         |
| Specific Investment Accounts               | 532,662,559              |   |                    |
| Bond Proceeds Account                      | 24,293,993               |   |                    |
| Cash                                       | 5,796,315                |   |                    |
| <b>Total Assets in the County Treasury</b> | <b>\$ 14,048,266,657</b> | <b>Total OCTP Year-To-Date Earnings</b> | <b>137,999,147</b> |

**KEY POOL STATISTICS**

| INTEREST RATE YIELD               |        | WEIGHTED AVERAGE MATURITY (WAM) |     |
|-----------------------------------|--------|---------------------------------|-----|
| OCTP - QUARTERLY YIELD            | 3.924% | OCTP                            | 269 |
| 90-DAY T-BILL YIELD - YTD AVERAGE | 5.432% | 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 0.9929 from 0.9908. Short-term rates continue to rise, causing the market values on OCTP, PP-CEO, FVSD, and CCCD to continue to stay below book values. The OCTP, PP-CEO, FVSD, and CCCD have sufficient liquidity to meet projected cash flow needs.

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

|   | SEPTEMBER 2023   | AUGUST 2023      | INCREASE<br>(DECREASE) | NET CHANGE<br>% | SEPTEMBER 2022   | INCREASE<br>(DECREASE) | NET CHANGE % |
|---|------------------|------------------|------------------------|-----------------|------------------|------------------------|--------------|
| <b><u>Orange County Investment Pool (OCIP)</u></b>              |                  |                  |                        |                 |                  |                        |              |
| End Of Month Market Value <sup>1</sup>                          | \$ 5,595,448,141 | \$ 5,720,224,967 | \$ (124,776,826)       | -2.18%          | \$ 5,348,175,685 | \$ 247,272,456         | 4.62%        |
| End Of Month Book Value <sup>1</sup>                            | \$ 5,635,023,750 | \$ 5,763,369,315 | \$ (128,345,565)       | -2.23%          | \$ 5,468,057,996 | \$ 166,965,754         | 3.05%        |
| Monthly Average Balance   | \$ 5,572,858,127 | \$ 5,521,334,125 | \$ 51,524,002          | 0.93%           | \$ 5,297,263,888 | \$ 275,594,239         | 5.20%        |
| Year-To-Date Average Balance                                    | \$ 5,613,037,245 | \$ 5,633,126,804 | \$ (20,089,559)        | -0.36%          | \$ 5,452,758,289 | \$ 160,278,956         | 2.94%        |
| Monthly Accrued Earnings <sup>3</sup>                           | \$ 18,743,059    | \$ 18,385,882    | \$ 357,177             | 1.94%           | \$ 5,891,744     | \$ 12,851,315          | 218.12%      |
| <b><u>Orange County Educational Investment Pool (OCEIP)</u></b> |                  |                  |                        |                 |                  |                        |              |
| End Of Month Market Value <sup>1,2</sup>                        | \$ 7,883,685,034 | \$ 8,028,456,308 | \$ (144,771,274)       | -1.80%          | \$ 6,205,476,136 | \$ 1,678,208,898       | 27.04%       |
| End Of Month Book Value <sup>1,2</sup>                          | \$ 7,940,117,686 | \$ 8,089,848,990 | \$ (149,731,304)       | -1.85%          | \$ 6,346,169,856 | \$ 1,593,947,830       | 25.12%       |
| Monthly Average Balance <sup>2</sup>                            | \$ 7,881,055,914 | \$ 8,251,157,457 | \$ (370,101,543)       | -4.49%          | \$ 6,166,016,371 | \$ 1,715,039,543       | 27.81%       |
| Year-To-Date Average Balance <sup>2</sup>                       | \$ 8,219,128,557 | \$ 8,388,164,879 | \$ (169,036,322)       | -2.02%          | \$ 6,346,213,819 | \$ 1,872,914,738       | 29.51%       |
| Monthly Accrued Earnings <sup>3</sup>                           | \$ 26,748,998    | \$ 27,606,708    | \$ (857,710)           | -3.11%          | \$ 6,462,195     | \$ 20,286,803          | 313.93%      |
| <b><u>Orange County Treasurer's Pool (OCTP)</u></b>             |                  |                  |                        |                 |                  |                        |              |
| Monthly Net Yield <sup>3</sup>                                  | 4.024%           | 3.843%           | 0.181%                 | 4.71%           | 1.228%           | 2.796%                 | 227.80%      |
| Year-To-Date Net Yield <sup>3</sup>                             | 3.870%           | 3.799%           | 0.071%                 | 1.88%           | 0.999%           | 2.872%                 | 287.58%      |
| 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)                                 | 269              | 252              | 17                     | 6.58%           | 255              | 13                     | 5.25%        |

<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.

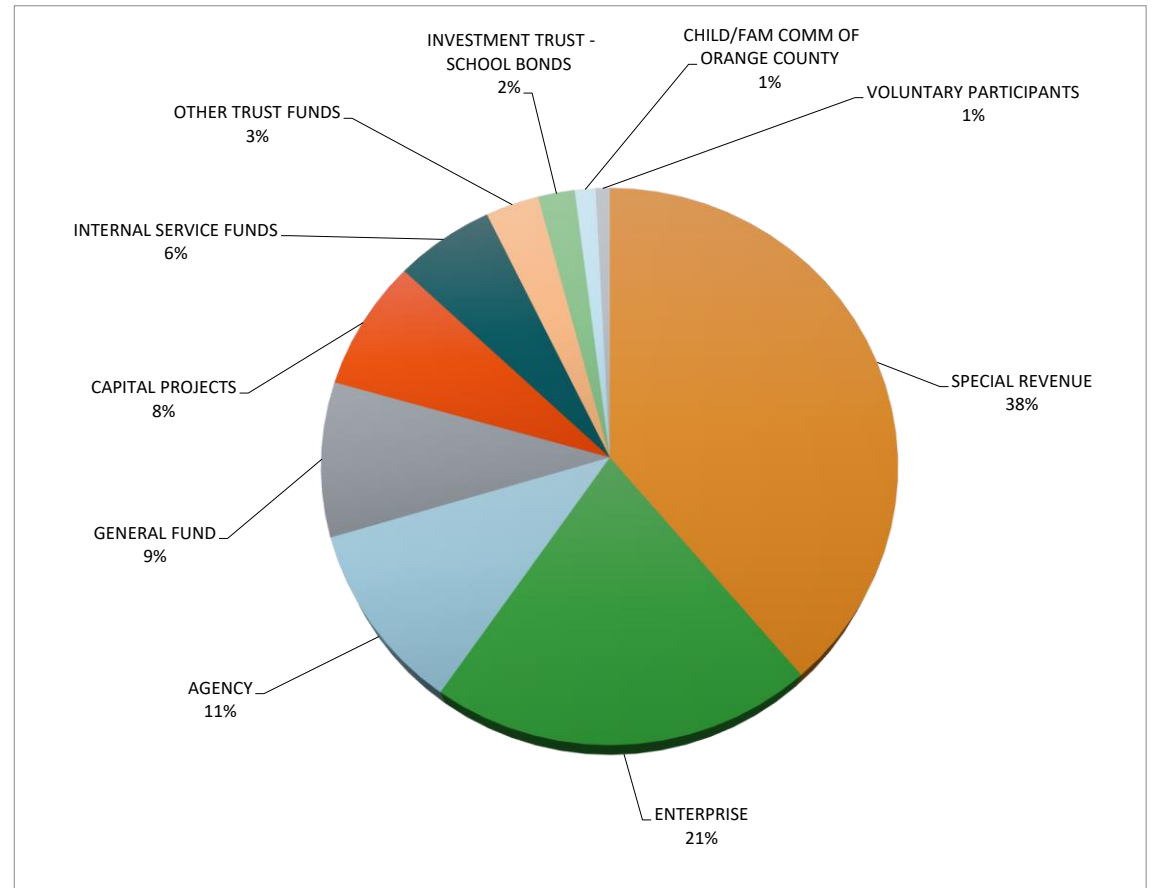
<sup>2</sup> The OCEIP End of Month Market Value, End of Month Book Value, Monthly Average Balance and Year-To-Date Average Balance are higher than the prior year primarily due to funding for new District programs by federal and state governments.

<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.

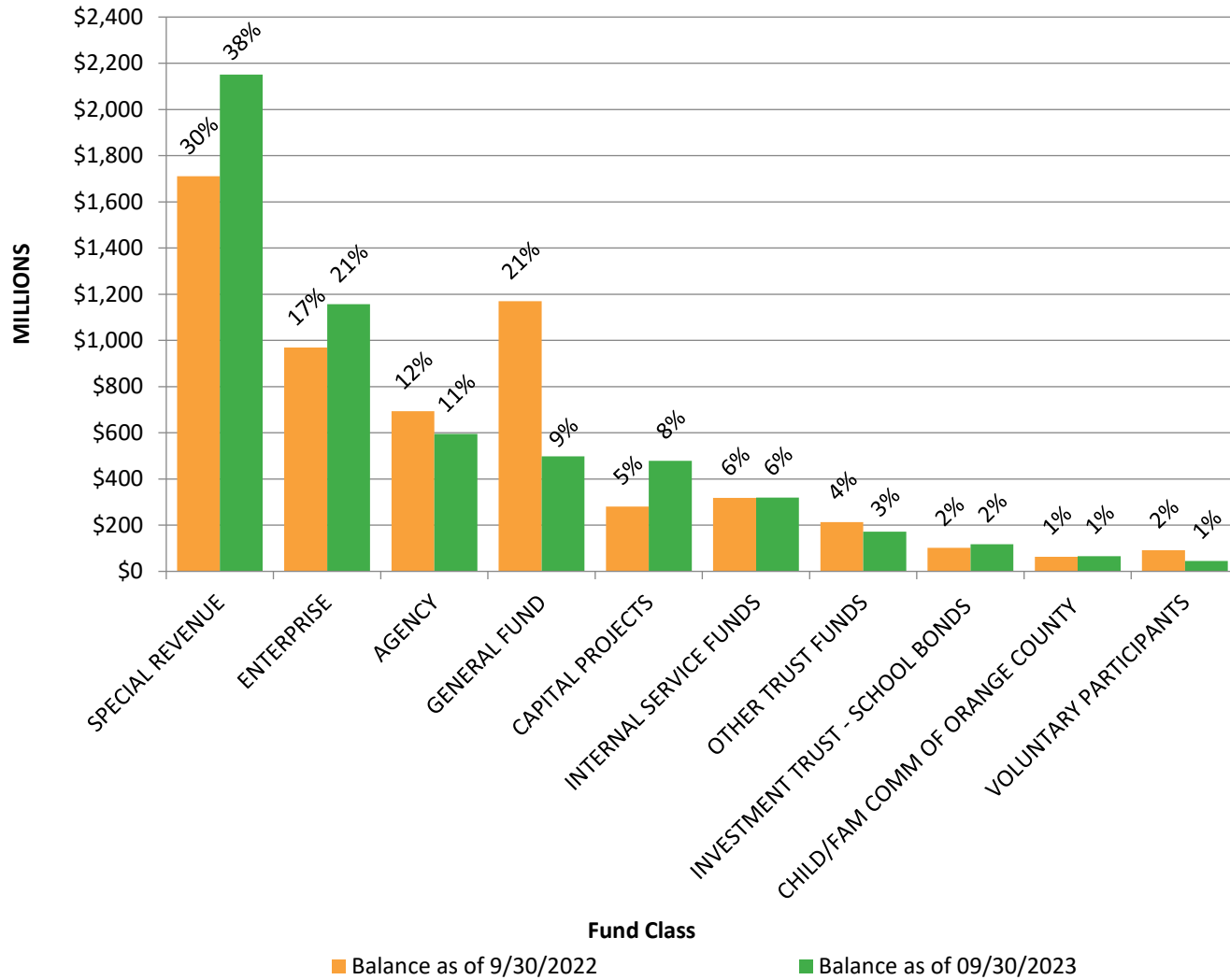
<sup>4</sup> The OCTP Annual Estimated Gross Yield is higher than the prior year due to continued higher yields from short-term rate increases. The OCTP Annual Estimated Gross Yield for September 2022 is reported at the actual annual gross yields for FY 22-23.

**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF SEPTEMBER 30, 2023**

| <b>FUNDS</b>                    | <b>BALANCE</b>          |
|---------------------------------|-------------------------|
| SPECIAL REVENUE                 | \$ 2,150,518,196        |
| ENTERPRISE                      | 1,156,957,703           |
| AGENCY                          | 594,505,375             |
| GENERAL FUND                    | 498,535,181             |
| CAPITAL PROJECTS                | 478,432,563             |
| INTERNAL SERVICE FUNDS          | 319,676,834             |
| OTHER TRUST FUNDS               | 171,286,328             |
| INVESTMENT TRUST - SCHOOL BONDS | 117,831,283             |
| CHILD/FAM COMM OF ORANGE COUNTY | 66,314,193              |
| VOLUNTARY PARTICIPANTS          | 45,344,826              |
| <b>TOTAL</b>                    | <b>\$ 5,599,402,482</b> |

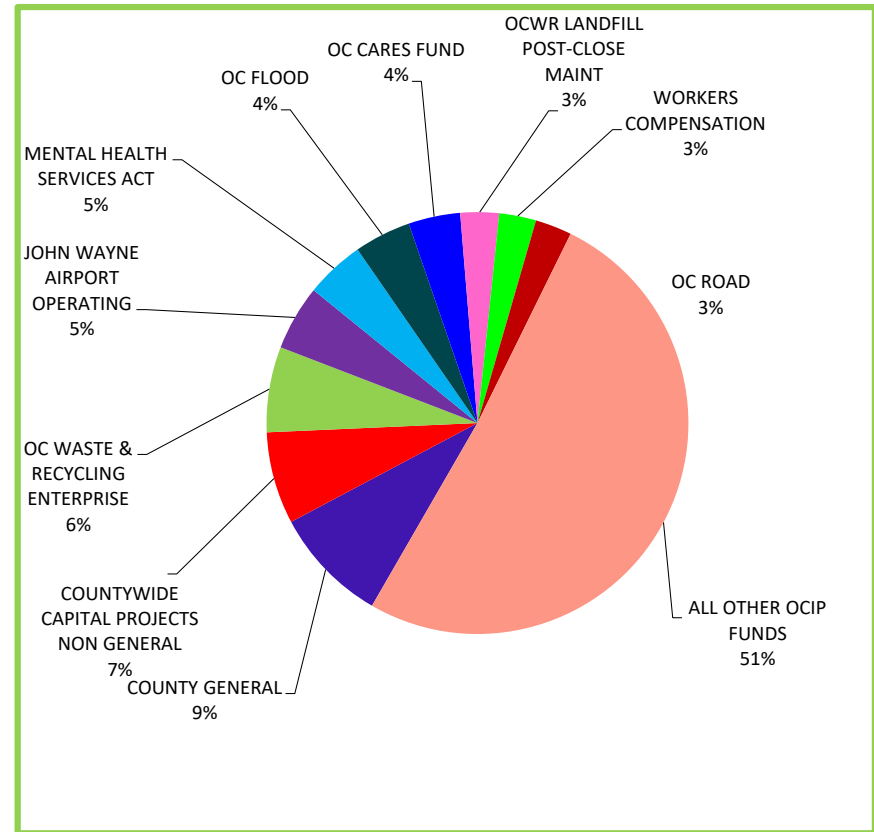


**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF SEPTEMBER 30, 2023**



**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF SEPTEMBER 30, 2023**

| FUND #       | FUND NAME                               | BALANCE                 |
|--------------|---|-------------------------|
| 100          | COUNTY GENERAL                          | \$ 498,529,725          |
| 15D          | COUNTYWIDE CAPITAL PROJECTS NON GENERAL | 395,324,706             |
| 299          | OC WASTE & RECYCLING ENTERPRISE         | 366,813,870             |
| 280          | JOHN WAYNE AIRPORT OPERATING            | 279,864,855             |
| 13Y          | MENTAL HEALTH SERVICES ACT              | 253,702,471             |
| 400          | OC FLOOD                                | 243,340,474             |
| 12M          | OC CARES FUND                           | 222,204,328             |
| 279          | OCWR LANDFILL POST-CLOSE MAINT          | 165,746,786             |
| 293          | WORKERS COMPENSATION                    | 158,359,942             |
| 115          | OC ROAD                                 | 156,993,116             |
|              | ALL OTHER OCIP FUNDS                    | 2,858,522,209           |
| <b>TOTAL</b> |   | <b>\$ 5,599,402,482</b> |

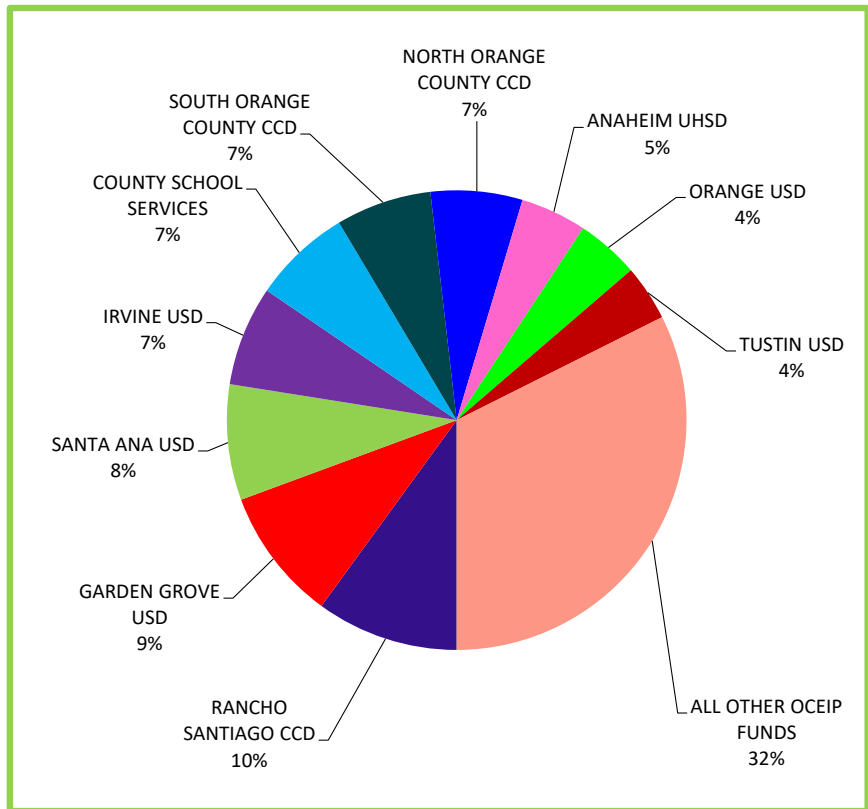




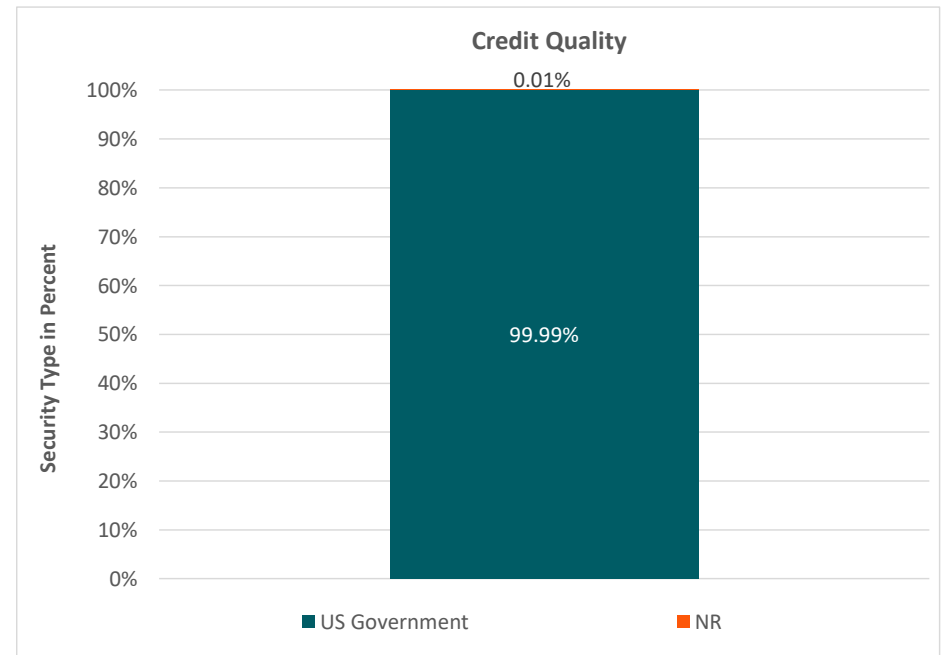
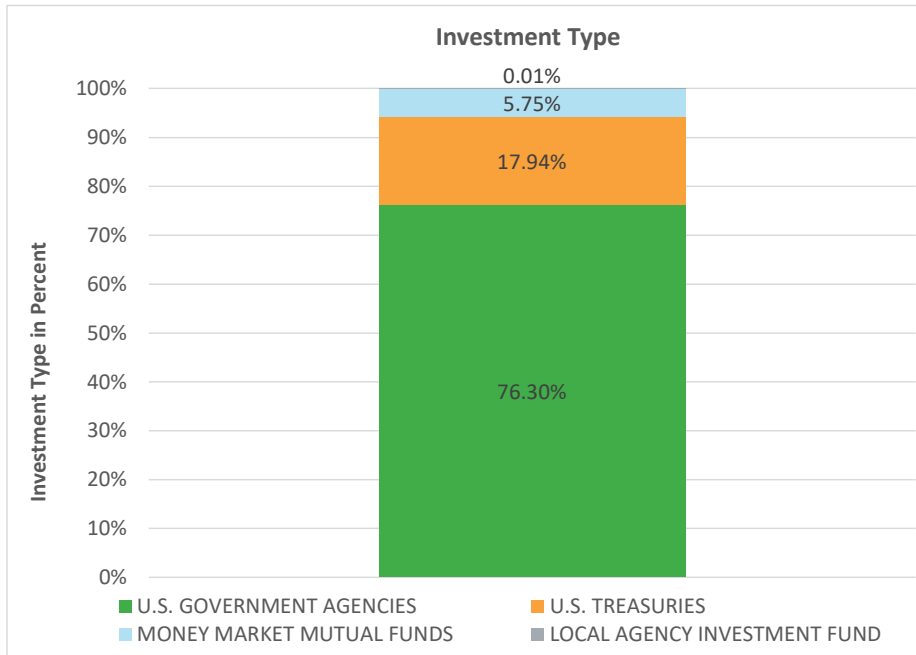
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF SEPTEMBER 30, 2023**

| DISTRICT # | SCHOOL DISTRICT         | BALANCE <sup>(1)</sup>         |
|------------|-------------------------|--------------------------------|
| 92         | RANCHO SANTIAGO CCD     | \$ 789,911,030                 |
| 72         | GARDEN GROVE USD        | 739,008,640 (1)                |
| 84         | SANTA ANA USD           | 641,785,703 (1)                |
| 75         | IRVINE USD              | 555,019,339 (1)                |
| 94         | COUNTY SCHOOL SERVICES  | 545,310,902                    |
| 96         | SOUTH ORANGE COUNTY CCD | 530,543,652                    |
| 88         | NORTH ORANGE COUNTY CCD | 509,639,543 (1)                |
| 64         | ANAHEIM UHSD            | 366,542,829 (1)                |
| 80         | ORANGE USD              | 348,905,717 (1)                |
| 87         | TUSTIN USD              | 308,579,495 (1)                |
|            | ALL OTHER OCEIP FUNDS   | 2,556,660,773 (1)              |
|            | <b>TOTAL</b>            | <b><u>\$ 7,891,907,623</u></b> |

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**OCTP INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE PERCENT**  
**September 30, 2023**



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

|                              | In Thousands         | %              |
|------------------------------|----------------------|----------------|
| U. S. GOVERNMENT AGENCIES    | \$ 10,284,514        | 76.30%         |
| U. S. TREASURIES             | 2,418,287            | 17.94%         |
| MONEY MARKET MUTUAL FUNDS    | 775,332              | 5.75%          |
| LOCAL AGENCY INVESTMENT FUND | 1,000                | 0.01%          |
| <b>Total</b>                 | <b>\$ 13,479,133</b> | <b>100.00%</b> |

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

|               | InThousands          | %              |
|---------------|----------------------|----------------|
| US GOVERNMENT | \$ 13,478,133        | 99.99%         |
| NR            | 1,000                | 0.01%          |
| <b>Total</b>  | <b>\$ 13,479,133</b> | <b>100.00%</b> |

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

September 30, 2023

| <b><u>DEBT SECURITIES</u></b>                      |                    |         |       |                    |         |       |
|--|--------------------|---------|-------|--------------------|---------|-------|
| ISSUER (Rating Action Date)                        | <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     | NR    |
| 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                                  | A-1+               | P-1     | WD    | AAA                | Aaa     | WD    |
| WALMART INC  | 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  | AAAmf |
| GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND                 | FGTXX  | AAAm | Aaa-mf  | NR    |
| MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT      | MVRXX  | AAAm | Aaa-mf  | AAAmf |
| NORTHERN INSTITUTIONAL TREASURY PORTFOLIO                | NTPXX  | AAAm | NR      | AAAmf |

Legend:

NR = Not Rated  
WD = Withdrawn

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

\*\* Fitch downgraded the US Government Agencies L/T issuer credit rating to AA+ from AAA on August 2, 2023

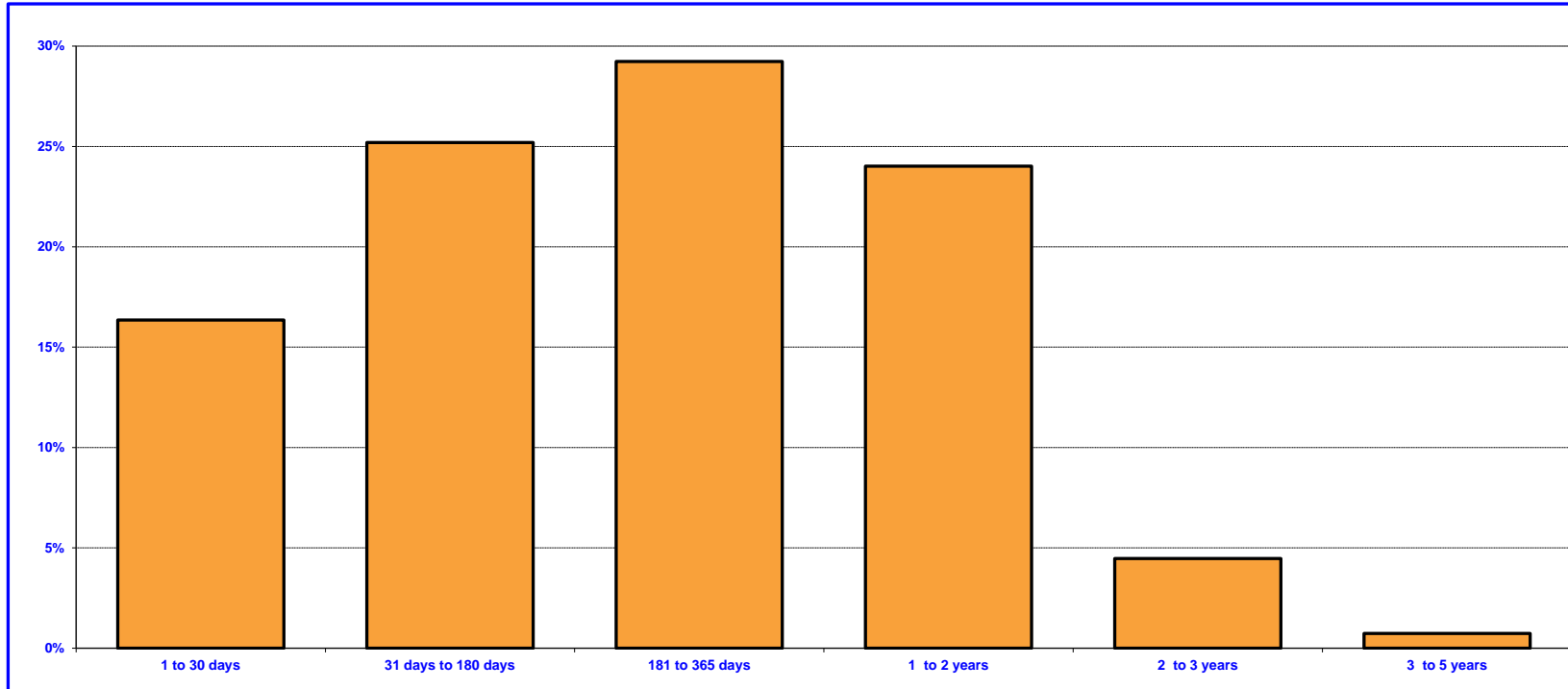
\*\*\* All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies, which was downgraded to AA+ from AAA on August 1 and August 2, 2023

**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended September 30, 2023**

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

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

**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**OCTP MATURITIES DISTRIBUTION**  
**September 30, 2023**



| <b>ORANGE COUNTY TREASURER'S POOL</b> |                                |                |
|---------------------------------------|--------------------------------|----------------|
|                                       | In Thousands <sup>(1)(2)</sup> | %              |
| 1 TO 30 DAYS                          | \$ 2,232,452                   | 16.35%         |
| 31 TO 180 DAYS                        | 3,439,500                      | 25.20%         |
| 181 TO 365 DAYS                       | 3,990,000                      | 29.23%         |
| 1 YEAR TO 2 YEARS                     | 3,278,105                      | 24.02%         |
| 2 YEARS TO 3 YEARS                    | 610,000                        | 4.47%          |
| 3 YEARS TO 5 YEARS                    | 100,000                        | 0.73%          |
| <b>TOTAL</b>                          | <u>\$ 13,650,057</u>           | <u>100.00%</u> |

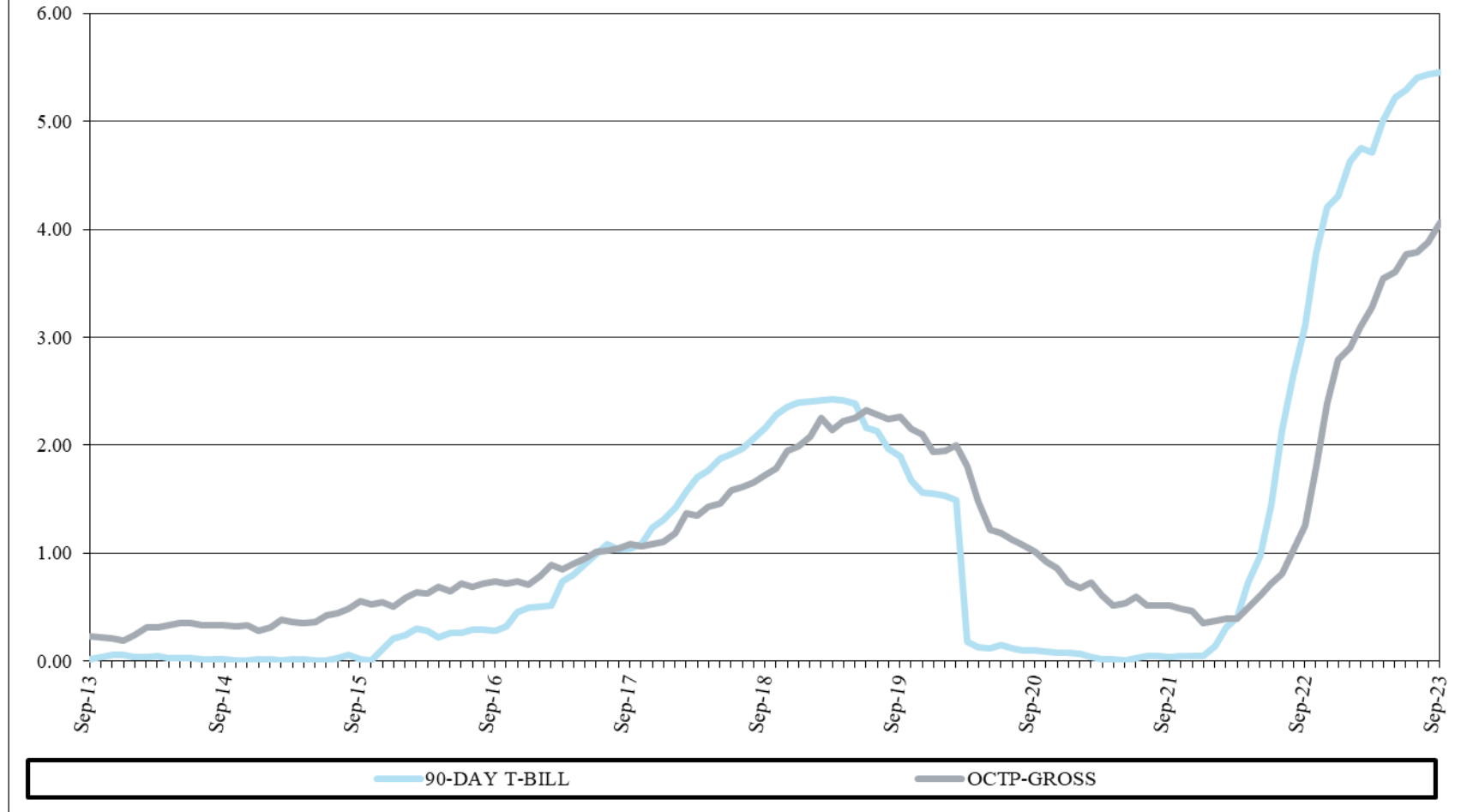
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 09/30/2023, 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 September 2013 to September 2023



- For the Month Ended September 30, 2023, 90-Day T-Bill – 5.455%; OCTP – Net – 4.024%
- 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 MARCH 31, 2024**

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

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

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

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

The Cash Availability Projection for the six months ending March 31, 2024, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

| <b>ORANGE COUNTY TREASURER'S POOL</b> |                                  |                               |                                    |                                      |
|---------------------------------------|----------------------------------|-------------------------------|------------------------------------|--------------------------------------|
| <b>Month</b>                          | <b>Investment<br/>Maturities</b> | <b>Projected<br/>Deposits</b> | <b>Projected<br/>Disbursements</b> | <b>Cumulative<br/>Available Cash</b> |
| September 2023 - Ending Cash          |                                  |                               |                                    | \$ 5,796,315                         |
| October                               | \$ 1,587,294,251                 | \$ 1,864,157,436              | \$ 1,391,793,188                   | 2,065,454,814                        |
| November                              | 773,541,861                      | \$ 1,733,843,445              | \$ 1,702,592,796                   | 2,870,247,324                        |
| December                              | 212,706,785                      | \$ 3,537,363,109              | \$ 1,639,148,999                   | 4,981,168,219                        |
| January                               | 1,003,572,415                    | \$ 1,062,308,598              | \$ 2,183,721,361                   | 4,863,327,871                        |
| February                              | 773,405,150                      | \$ 1,107,696,845              | \$ 1,344,205,364                   | 5,400,224,502                        |
| March                                 | 802,071,500                      | \$ 1,513,057,108              | \$ 1,583,319,569                   | 6,132,033,541                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## STATEMENT OF ACCOUNTABILITY

FOR THE MONTH AND QUARTER ENDED SEPTEMBER 30, 2023

|  | Month                    | Quarter                  |
|--|--------------------------|--------------------------|
| <b>Treasurer's Accountability at the Beginning of the Period:</b>                      | <b>\$ 14,361,390,199</b> | <b>\$ 15,253,941,649</b> |
| <b>Cash Receipts:</b>  |                          |                          |
| County   | 569,060,382              | 1,832,713,314            |
| School and Community College Districts   | 732,671,232              | 1,617,806,275            |
| <b>Total Cash Receipts</b>   | <b>1,301,731,614</b>     | <b>3,450,519,589</b>     |
| <b>Cash Disbursements:</b>   |                          |                          |
| County   | 707,611,887              | 2,149,231,883            |
| School and Community College Districts   | 907,334,668              | 2,507,059,678            |
| <b>Total Cash Disbursements</b>  | <b>1,614,946,555</b>     | <b>4,656,291,561</b>     |
| <b>Net Change in Cost Value of Pooled Assets and Cash</b>                              | <b>(313,214,941)</b>     | <b>(1,205,771,972)</b>   |
| <b>Net Increase in Specific Investment Accounts and the CCCD Bond Proceeds Account</b> | <b>91,399</b>            | <b>96,980</b>            |
| <b>Treasurer's Accountability at the End of the Period:</b>                            | <b>\$ 14,048,266,657</b> | <b>\$ 14,048,266,657</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   |                          | \$ 13,485,513,790        |
| <b>Total Pooled Investments</b>  |                          | <b>13,485,513,790</b>    |
| <b>Specific Investment Accounts:</b>   |                          |                          |
| Fountain Valley School District Fund 40  |                          | 33,749,434               |
| Pension Prepayment - CEO   |                          | 498,913,125              |
| <b>Total Specific Investment Accounts</b>  |                          | <b>532,662,559</b>       |
| <b>Bond Proceeds Account:</b>  |                          |                          |
| CCCD Series 2017E Bonds  |                          | 24,293,993               |
| <b>Total Bond Proceeds Account</b>   |                          | <b>24,293,993</b>        |
| <b>Cash:</b>   |                          |                          |
| Cash in Banks  |                          | 5,657,855                |
| Cash - Other   |                          | 138,460                  |
| <b>Total Cash</b>  |                          | <b>5,796,315</b>         |
| <b>Total Assets in the County Treasury at the End of the Period:</b>                   |                          | <b>\$ 14,048,266,657</b> |

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY<sup>(1)</sup>  
September 30, 2023**

| Investment Type                     | IPS Diversification Limit | Market Value of Investments <sup>(2)</sup> | Percent of Portfolio |
|-------------------------------------|---------------------------|--|----------------------|
| U.S. Government Agency Securities   | 100%                      | \$ 10,284,514,507                          | 76.30%               |
| U.S. Treasury Securities            | 100%                      | 2,418,286,594                              | 17.94%               |
| Municipal Debt                      | 20%                       | -  | -                    |
| Medium-Term Notes                   | 20%                       | -  | -                    |
| Banker Acceptances                  | 40%                       | -  | -                    |
| Commercial Paper                    | 40%                       | -  | -                    |
| Certificates of Deposits            | 20%                       | -  | -                    |
| Local Agency Investment Fund (LAIF) | \$75MM                    | 999,920                                    | 0.01%                |
| Repurchase Agreements               | 20%                       | -  | -                    |
| Money Market Mutual Funds (MMMFs)   | 20%                       | 775,332,154                                | 5.75%                |
| JPA Investment Pools (JPA)          | 20%                       | -  | -                    |
| Supranationals                      | 30%                       | -  | -                    |
|                                     |                           | <b>\$ 13,479,133,175</b>                   | <b>100.00%</b>       |

| Compliance Category                              | IPS Guidelines          | Compliance (Yes/No) |
|--|-------------------------|---------------------|
| Percentage Limits                                |                         |                     |
| Issuer Limit                                     | 5%                      | Yes                 |
| MMMFs, JPA, Repurchase Agreements <sup>(4)</sup> | 20%                     | Yes                 |
| Government Agencies Issuer                       | 100%                    | Yes                 |
| Diversification Limit                            | See Above               | Yes                 |
| Maturity/Duration Limits                         |                         |                     |
| Duration <sup>(5)</sup>                          | 1.5 Years               | Yes/ 0.71           |
| Final Maturity                                   | 5 Years/1826 days       | Yes/ 1797           |
| Rating Limits                                    |                         |                     |
| Short Term/Long Term                             | A-1/≥ AA <sup>(3)</sup> | Yes                 |
| Authorized Issuer                                | Approved Issuer List    | Yes                 |
| Authorized Broker Dealer                         | Broker/Dealer List      | Yes                 |
| Net Asset Value <sup>(6)</sup>                   | >0.9975                 | 0.9929              |

(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, 2023.

(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 0.9929 compared to last month's NAV at 0.9925. 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  
COMPLIANCE SUMMARY FOR SPECIFIC INVESTMENT ACCOUNTS  
September 30, 2023**

| Investment Type <sup>(1)</sup>    | Diversification Limit | CEO - PP                                   |                | FVSD                                       |                |
|-----------------------------------|-----------------------|--|----------------|--|----------------|
|                                   |                       | Market Value of Investments <sup>(2)</sup> | % of Portfolio | Market Value of Investments <sup>(2)</sup> | % of Portfolio |
| U.S. Government Agency Securities | 100%                  | -  | 0.00%          | \$ 16,461,016                              | 50.84%         |
| U.S. Treasury Securities          | 100%                  | \$ 510,009,725                             | 100.00%        | 15,915,234                                 | 49.16%         |
|                                   |                       | \$ 510,009,725                             | 100.00%        | \$ 32,376,250                              | 100.00%        |

| Compliance Category      | IPS Guidelines <sup>(3)</sup>   | Compliance (Yes, No) | Compliance (Yes, No) |
|--------------------------|---------------------------------|----------------------|----------------------|
| Final Maturity Limits    | <i>Limit in Days/Actual</i>     | Yes, 274 / 259       | Yes, 1826 / 1415     |
| Authorized Issuer        | <i>Approved Issuer List</i>     | Yes                  | Yes                  |
| Authorized Broker/Dealer | <i>Auth. Broker/Dealer List</i> | Yes                  | Yes                  |

(1) Local Agency Agreements limit Investment options.

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

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

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



**ORANGE COUNTY TREASURER-TAX COLLECTOR  
COMPLIANCE SUMMARY FOR THE CCCD BOND PROCEEDS ACCOUNT<sup>(1)</sup>  
September 30, 2023**

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

| CCCD                                       |                |
|--|----------------|
| Market Value of Investments <sup>(2)</sup> | % of Portfolio |
| \$ 17,577,634                              | 82.21%         |
| 3,344,805                                  | 15.64%         |
| 458,711                                    | 2.15%          |
| <b>\$ 21,381,151</b>                       | <b>100.00%</b> |

| Compliance Category                    | Guidelines <sup>(4)</sup>       |
|--|---------------------------------|
| <b>Final Maturity Limits</b>           | <i>Limit in Days/Actual</i>     |
| <b>MMMF Rating Minimum</b>             | <i>AAAmmf/Aaa-mf/AAAm</i>       |
| <b>MMMF Rating Limits</b>              | <i>Two NRSROs</i>               |
| <b>MMMF Issuer Limit<sup>(3)</sup></b> | <i>10%</i>                      |
| <b>Authorized Issuer</b>               | <i>Approved Issuer List</i>     |
| <b>Authorized Broker Dealer</b>        | <i>Auth. Broker/Dealer List</i> |

| Compliance (Yes, No)    |
|-------------------------|
| <i>Yes, 6940 / 4512</i> |
| <i>Yes</i>              |
| <i>Yes</i>              |
| <i>Yes</i>              |
| <i>Yes</i>              |
| <i>Yes</i>              |

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

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

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

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY  
September 30, 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 for OCTP, Specific Investment Accounts and the CCCD Bond Proceeds Accounts                                       |
| IPS Compliance Deficiencies            | TTC               | Investment/Diversification/Maturity Restrictions                 | FY 23/24 identified zero compliance incidents as of September 30, 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 September 30, 2023**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 05-Oct-2023 04:55:06 PM  
 Print Date: 05-Oct-2023  
 As at date: 05-Oct-2023

## Investment Inventory with Market Value by Entity & Instrument

**As of 30-Sep-2023**

44493

\* 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>        |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
|   | 10/01/2023  |               | AAAm      | Aaa-mf | NR      |       | 1,810.84              |               | 5.2637         | 1,810.84              |                 |                   | 1,810.84              | 1,810.84              | 0.00                   |
| <b>GOLDMAN SACHS - COUNTY MMF</b>                 |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
|   | 10/01/2023  |               | AAAm      | Aaa-mf | NR      |       | 9,453.70              |               | 5.2395         | 9,453.70              |                 |                   | 9,453.70              | 9,453.70              | 0.00                   |
| <b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>       |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
|   | 10/01/2023  |               | AAAm      | Aaa-mf | AAAmmf  |       | 40,491.11             |               | 5.2607         | 40,491.11             |                 |                   | 40,491.11             | 40,491.11             | 0.00                   |
| <b>Subtotal for FUNDS:</b>                        |             |               |           |        |         |       | <b>51,755.65</b>      |               | <b>5.2570</b>  | <b>51,755.65</b>      |                 |                   | <b>51,755.65</b>      | <b>51,755.65</b>      | <b>0.00</b>            |
| <b>U. S. TREASURIES</b>                           |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>TREASURY BILL</b>                              |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b> |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1237277   | 9/12/23     | 10/05/2023    | 912796YJ2 | AA+    | Aaa     | AA+   | 50,000,000.00         |               | 5.2560         | 49,832,100.00         | 0.00            | 138,700.00        | 49,832,100.00         | 49,955,937.50         | 123,837.50             |
| <b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>  |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1239448   | 9/28/23     | 10/19/2023    | 912797FB8 | AA+    | Aaa     | AA+   | 50,000,000.00         |               | 5.2760         | 49,846,116.67         | 0.00            | 21,983.33         | 49,846,116.67         | 49,853,229.00         | 7,112.33               |
| <b>US TREASURY N/B / BARCLAYS CAPITAL</b>         |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1239100   | 9/26/23     | 10/24/2023    | 912797HC4 | AA+    | Aaa     | AA+   | 50,000,000.00         |               | 5.2800         | 49,794,666.67         | 0.00            | 36,666.67         | 49,794,666.67         | 49,817,144.00         | 22,477.33              |
| <b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>    |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1239102   | 9/26/23     | 10/26/2023    | 912797FC6 | AA+    | Aaa     | AA+   | 50,000,000.00         |               | 5.2710         | 49,780,375.00         | 0.00            | 36,604.17         | 49,780,375.00         | 49,802,140.50         | 21,765.50              |
| <b>Subtotal for TREASURY BILL:</b>                |             |               |           |        |         |       | <b>200,000,000.00</b> | <b>0.0000</b> | <b>5.2708</b>  | <b>199,253,258.34</b> | <b>0.00</b>     | <b>233,954.17</b> | <b>199,253,258.34</b> | <b>199,428,451.00</b> | <b>175,192.66</b>      |
| <b>Subtotal for U. S. TREASURIES:</b>             |             |               |           |        |         |       | <b>200,000,000.00</b> |               | <b>5.2708</b>  | <b>199,253,258.34</b> | <b>0.00</b>     | <b>233,954.17</b> | <b>199,253,258.34</b> | <b>199,428,451.00</b> | <b>175,192.66</b>      |
| <b>Total County Money Mkt Fnd :</b>               |             |               |           |        |         |       | <b>200,051,755.65</b> |               | <b>5.2707</b>  | <b>199,305,013.99</b> | <b>0.00</b>     | <b>233,954.17</b> | <b>199,305,013.99</b> | <b>199,480,206.65</b> | <b>175,192.66</b>      |
| <b>Net Asset Value (NAV):</b>                     |             |               |           |        |         |       |                       |               |                |                       |                 |                   |                       | <b>1.000879</b>       |                        |

### Educational Money Mkt Fnd

|   |            |  |      |        |        |  |                  |  |               |                  |  |  |                  |                  |             |
|---|------------|--|------|--------|--------|--|------------------|--|---------------|------------------|--|--|------------------|------------------|-------------|
| <b>FUNDS</b>                                    |            |  |      |        |        |  |                  |  |               |                  |  |  |                  |                  |             |
| <b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b> |            |  |      |        |        |  |                  |  |               |                  |  |  |                  |                  |             |
|   | 10/01/2023 |  | AAAm | Aaa-mf | NR     |  | 1,590.78         |  | 5.2637        | 1,590.78         |  |  | 1,590.78         | 1,590.78         | 0.00        |
| <b>GOLDMAN SACHS - EDUCATIONAL MMF</b>          |            |  |      |        |        |  |                  |  |               |                  |  |  |                  |                  |             |
|   | 10/01/2023 |  | AAAm | Aaa-mf | NR     |  | 3,530.39         |  | 5.2395        | 3,530.39         |  |  | 3,530.39         | 3,530.39         | 0.00        |
| <b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>     |            |  |      |        |        |  |                  |  |               |                  |  |  |                  |                  |             |
|   | 10/01/2023 |  | AAAm | Aaa-mf | AAAmmf |  | 25,861.37        |  | 5.2607        | 25,861.37        |  |  | 25,861.37        | 25,861.37        | 0.00        |
| <b>Subtotal for FUNDS:</b>                      |            |  |      |        |        |  | <b>30,982.54</b> |  | <b>5.2585</b> | <b>30,982.54</b> |  |  | <b>30,982.54</b> | <b>30,982.54</b> | <b>0.00</b> |
| <b>U. S. TREASURIES</b>                         |            |  |      |        |        |  |                  |  |               |                  |  |  |                  |                  |             |
| <b>TREASURY BILL</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>Educational Money Mkt Fnd</u></b>           |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>U. S. TREASURIES</b>                           |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>TREASURY BILL</b>                              |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b> |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1237279   | 9/12/23     | 10/05/2023    | 912796YJ2 | AA+  | Aaa     | AA+   | 50,000,000.00         |               | 5.2560         | 49,832,100.00         | 0.00            | 138,700.00        | 49,832,100.00         | 49,955,937.50         | 123,837.50             |
| <b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>  |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1239518   | 9/28/23     | 10/19/2023    | 912797F88 | AA+  | Aaa     | AA+   | 50,000,000.00         |               | 5.2760         | 49,846,116.67         | 0.00            | 21,983.33         | 49,846,116.67         | 49,853,229.00         | 7,112.33               |
| <b>US TREASURY N/B / BARCLAYS CAPITAL</b>         |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1239101   | 9/26/23     | 10/24/2023    | 912797HC4 | AA+  | Aaa     | AA+   | 50,000,000.00         |               | 5.2800         | 49,794,666.67         | 0.00            | 36,666.67         | 49,794,666.67         | 49,817,144.00         | 22,477.33              |
| <b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>    |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| 1239103   | 9/26/23     | 10/26/2023    | 912797FC6 | AA+  | Aaa     | AA+   | 50,000,000.00         |               | 5.2710         | 49,780,375.00         | 0.00            | 36,604.17         | 49,780,375.00         | 49,802,140.50         | 21,765.50              |
| <b>Subtotal for TREASURY BILL:</b>                |             |               |           |      |         |       | <b>200,000,000.00</b> | <b>0.0000</b> | <b>5.2708</b>  | <b>199,253,258.34</b> | <b>0.00</b>     | <b>233,954.17</b> | <b>199,253,258.34</b> | <b>199,428,451.00</b> | <b>175,192.66</b>      |
| <b>Subtotal for U. S. TREASURIES:</b>             |             |               |           |      |         |       | <b>200,000,000.00</b> |               | <b>5.2708</b>  | <b>199,253,258.34</b> | <b>0.00</b>     | <b>233,954.17</b> | <b>199,253,258.34</b> | <b>199,428,451.00</b> | <b>175,192.66</b>      |
| <b>Total Educational Money Mkt Fnd :</b>          |             |               |           |      |         |       | <b>200,030,982.54</b> |               | <b>5.2707</b>  | <b>199,284,240.88</b> | <b>0.00</b>     | <b>233,954.17</b> | <b>199,284,240.88</b> | <b>199,459,433.54</b> | <b>175,192.66</b>      |
| <b>Net Asset Value (NAV):</b>                     |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       | <b>1.000879</b>       |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>FUNDS</b>                                      |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>LAIF - EXTENDED FUND</b>                       |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
|   |             | 10/01/2023    |           |      |         | NR    | 999,919.90            |               | 3.5340         | 999,919.90            |                 |                   | 999,919.90            | 999,919.90            | 0.00                   |
| <b>OC Treasurer X FUND MMF</b>                    |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
|   |             | 10/01/2023    |           |      |         | NR    | 3,040,744.63          |               | 5.2607         | 3,040,744.63          |                 |                   | 3,040,744.63          | 3,040,744.63          | 0.00                   |
| <b>OC Treasurer Extended Fund</b>                 |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
|   |             | 10/01/2023    |           |      |         | NR    | 772,208,670.87        |               | 5.2637         | 772,208,670.87        |                 |                   | 772,208,670.87        | 772,208,670.87        | 0.00                   |
| <b>Subtotal for FUNDS:</b>                        |             |               |           |      |         |       | <b>776,249,335.40</b> |               | <b>5.2615</b>  | <b>776,249,335.40</b> |                 |                   | <b>776,249,335.40</b> | <b>776,249,335.40</b> | <b>0.00</b>            |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <b>DISCOUNT NOTES</b>                             |             |               |           |      |         |       |                       |               |                |                       |                 |                   |                       |                       |                        |
| <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            | 1,192,500.00      | 49,993,375.00         | 50,000,000.00         | 6,625.00               |
| <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            | 1,192,500.00      | 49,993,375.00         | 50,000,000.00         | 6,625.00               |
| <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            | 1,222,000.00      | 49,987,000.00         | 49,992,880.50         | 5,880.50               |
| <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            | 1,222,000.00      | 49,987,000.00         | 49,992,880.50         | 5,880.50               |



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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P  | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|------|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>DISCOUNT NOTES</b>                             |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <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            | 1,142,166.66     | 49,974,333.33 | 49,978,645.00  | 4,311.67               |
| <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            | 2,098,958.33     | 49,967,708.33 | 49,971,528.50  | 3,820.17               |
| <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            | 2,098,958.33     | 49,967,708.33 | 49,971,528.50  | 3,820.17               |
| <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            | 1,212,902.78     | 49,928,652.78 | 49,928,851.50  | 198.72                 |
| <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            | 1,212,902.78     | 49,928,652.78 | 49,928,851.50  | 198.72                 |
| <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            | 1,800,194.45     | 49,923,666.67 | 49,921,742.50  | (1,924.17)             |
| <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            | 1,488,041.67     | 49,916,166.67 | 49,921,742.50  | 5,575.83               |
| <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            | 1,199,916.66     | 49,878,083.33 | 49,872,006.00  | (6,077.33)             |
| <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            | 1,199,916.66     | 49,878,083.33 | 49,872,006.00  | (6,077.33)             |
| <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            | 1,573,194.45     | 49,846,027.78 | 49,843,607.50  | (2,420.28)             |
| <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            | 1,804,125.00     | 49,834,250.00 | 49,822,319.00  | (11,931.00)            |
| <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            | 1,512,375.00     | 49,822,875.00 | 49,822,319.00  | (556.00)               |
| <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            | 1,844,583.34     | 49,812,305.56 | 49,801,039.50  | (11,266.06)            |
| <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            | 1,489,250.00     | 49,769,777.78 | 49,779,566.00  | 9,788.22               |
| <b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</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            | 1,809,500.00     | 49,762,583.33 | 49,744,103.00  | (18,480.33)            |
| <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            | 1,116,500.00     | 49,756,166.67 | 49,737,013.50  | (19,153.17)            |
| <b>FHLB DISC CORP / Mizuho Securities USA Inc</b> |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P  | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|------|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>DISCOUNT NOTES</b>                             |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1215861   | 4/10/23     | 11/08/2023    | 313384N28 | A-1+ | P-1     | NR    | 50,000,000.00 |        | 4.6200         | 48,639,666.67 | 0.00            | 1,116,500.00     | 49,756,166.67 | 49,737,013.50  | (19,153.17)            |
| <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            | 1,513,236.11     | 49,726,111.11 | 49,722,837.50  | (3,273.61)             |
| <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            | 1,533,027.78     | 49,712,138.89 | 49,701,581.00  | (10,557.89)            |
| <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            | 1,234,666.67     | 49,697,763.89 | 49,673,253.50  | (24,510.39)            |
| <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            | 1,791,555.56     | 49,664,888.89 | 49,637,866.50  | (27,022.39)            |
| <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            | 1,570,750.00     | 49,401,312.50 | 49,346,845.00  | (54,467.50)            |
| <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            | 1,221,333.33     | 49,395,694.44 | 49,332,741.00  | (62,953.44)            |
| <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            | 1,606,395.84     | 49,380,666.67 | 49,325,691.00  | (54,975.67)            |
| <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            | 1,604,666.67     | 49,362,000.00 | 49,304,545.50  | (57,454.50)            |
| <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            | 1,604,666.67     | 49,362,000.00 | 49,304,545.50  | (57,454.50)            |
| <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            | 1,591,333.34     | 49,351,916.67 | 49,290,454.00  | (61,462.67)            |
| <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            | 1,591,333.34     | 49,351,916.67 | 49,290,454.00  | (61,462.67)            |
| <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            | 635,555.55       | 49,263,333.33 | 49,283,409.50  | 20,076.17              |
| <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            | 635,555.55       | 49,263,333.33 | 49,283,409.50  | 20,076.17              |
| <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            | 635,555.55       | 49,263,333.33 | 49,283,409.50  | 20,076.17              |
| <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            | 1,173,944.45     | 49,353,388.89 | 49,276,366.00  | (77,022.89)            |
| <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            | 1,181,944.44     | 49,341,944.44 | 49,276,366.00  | (65,578.44)            |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P  | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|------|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>DISCOUNT NOTES</b>                             |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| <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            | 1,539,000.00     | 49,271,000.00 | 49,241,164.50  | (29,835.50)            |
| <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            | 1,591,333.34     | 49,294,166.67 | 49,227,090.50  | (67,076.17)            |
| <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            | 1,511,708.33     | 49,240,694.44 | 49,227,090.50  | (13,603.94)            |
| <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            | 1,534,916.66     | 49,178,208.33 | 49,149,757.50  | (28,450.83)            |
| <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            | 1,497,000.00     | 49,154,472.22 | 49,142,733.00  | (11,739.22)            |
| <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            | 1,536,375.00     | 49,209,500.00 | 49,129,485.00  | (80,015.00)            |
| <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            | 1,550,000.00     | 49,199,166.67 | 49,129,485.00  | (69,681.67)            |
| <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            | 1,556,944.44     | 49,148,958.33 | 49,094,420.50  | (54,537.83)            |
| <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            | 1,172,833.34     | 49,180,277.78 | 49,087,410.50  | (92,867.28)            |
| <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            | 1,174,236.11     | 49,174,861.11 | 49,087,410.50  | (87,450.61)            |
| <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            | 1,526,666.67     | 49,126,666.67 | 49,080,401.50  | (46,265.17)            |
| <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            | 1,510,187.50     | 49,096,645.83 | 49,080,401.50  | (16,244.33)            |
| <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            | 1,503,000.00     | 48,963,208.33 | 48,954,413.00  | (8,795.33)             |
| <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            | 1,493,541.67     | 48,939,166.67 | 48,932,471.50  | (6,695.17)             |
| <b>FHLB DISC CORP / BARCLAYS CAPITAL</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            | 1,498,395.83     | 48,930,722.22 | 48,932,471.50  | 1,749.28               |
| <b>FHLB DISC CORP / FTN FINANCIAL</b>             |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1211811   | 3/10/23     | 03/07/2024    | 313384TZ2 | A-1+ | P-1     | NR    | 50,000,000.00 |        | 5.2200         | 47,368,250.00 | 0.00            | 1,486,250.00     | 48,854,500.00 | 48,890,527.00  | 36,027.00              |
| <b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |      |         |       |               |        |                |               |                 |                  |               |                |                        |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P  | Moodys | Fitch | Face Value              | Coupon        | Purchase Yield | Capital                 | Capital Accrual | Interest Accrual     | Book Value              | Market Value *          | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|------|--------|-------|-------------------------|---------------|----------------|-------------------------|-----------------|----------------------|-------------------------|-------------------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |      |        |       |                         |               |                |                         |                 |                      |                         |                         |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |      |        |       |                         |               |                |                         |                 |                      |                         |                         |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |      |        |       |                         |               |                |                         |                 |                      |                         |                         |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |      |        |       |                         |               |                |                         |                 |                      |                         |                         |                        |
| <b>DISCOUNT NOTES</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            | 624,694.44           | 48,852,305.55           | 48,890,527.00           | 38,221.45              |
| <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            | 1,086,055.55         | 48,976,722.22           | 48,855,601.00           | (121,121.22)           |
| <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            | 1,169,097.22         | 48,919,375.00           | 48,799,771.00           | (119,604.00)           |
| <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            | 1,080,625.00         | 48,906,736.11           | 48,785,823.50           | (120,912.61)           |
| <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            | 1,169,097.22         | 48,887,777.78           | 48,764,910.00           | (122,867.78)           |
| <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            | 1,078,541.67         | 48,727,708.34           | 48,647,283.50           | (80,424.84)            |
| <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            | 718,854.17           | 48,499,479.17           | 48,527,600.50           | 28,121.33              |
| <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            | 708,333.33           | 48,277,777.77           | 48,309,086.00           | 31,308.23              |
| <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            | 417,916.67           | 47,839,583.34           | 47,951,670.50           | 112,087.16             |
| <b>Subtotal for DISCOUNT NOTES:</b>               |             |               |           |      |        |       | <b>3,100,000,000.00</b> | <b>0.0000</b> | <b>4.7715</b>  | <b>2,979,015,270.82</b> | <b>0.00</b>     | <b>83,410,111.12</b> | <b>3,062,425,381.94</b> | <b>3,060,892,425.50</b> | <b>(1,532,956.44)</b>  |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |      |        |       |                         |               |                |                         |                 |                      |                         |                         |                        |
| <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           | 44,409.21       | 31,598.47            | 31,774,958.84           | 31,752,598.63           | (22,360.21)            |
| <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           | 43,984.57       | 27,193.08            | 27,344,959.12           | 27,325,721.78           | (19,237.34)            |
| <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            | 1,163,750.00         | 50,000,000.00           | 51,148,061.50           | 1,148,061.50           |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b> |             |               |           |      |        |       |                         |               |                |                         |                 |                      |                         |                         |                        |
| 1195372   | 11/7/22     | 10/10/2023    | 3130ATVG9 | AA+  | Aaa    | NR    | 50,000,000.00           | 4.9000        | 4.9042         | 50,000,000.00           | 0.00            | 1,163,750.00         | 50,000,000.00           | 51,148,061.50           | 1,148,061.50           |
| <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           | 110,345.83      | 17,187.50            | 29,998,445.83           | 29,937,300.00           | (61,145.83)            |
| <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           | 62,529.31       | 9,739.58             | 16,999,119.31           | 16,964,470.00           | (34,649.31)            |
| <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            | 992,833.33           | 50,000,000.00           | 50,942,877.50           | 942,877.50             |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>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 | 21,771.51       | 25,173.61        | 24,999,271.51 | 24,877,125.00  | (122,146.51)           |
| <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 | 13,062.90       | 15,104.17        | 14,999,562.90 | 14,926,275.00  | (73,287.90)            |
| <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 | 13,062.90       | 15,104.17        | 14,999,562.90 | 14,926,275.00  | (73,287.90)            |
| <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 | 15,246.72       | 69,027.78        | 34,999,146.72 | 34,821,500.00  | (177,646.72)           |
| <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 | 20,038.55       | 90,722.22        | 45,998,878.55 | 45,765,400.00  | (233,478.55)           |
| <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 | 54,049.91       | 43,055.56        | 49,997,049.91 | 49,604,500.00  | (392,549.91)           |
| <b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1093107   | 11/25/20    | 11/27/2023    | 3135G06H1 | AA+ | Aaa     | AA+   | 15,000,000.00 | 0.2500 | 0.2881         | 14,982,900.00 | 16,214.97       | 12,916.67        | 14,999,114.97 | 14,881,350.00  | (117,764.97)           |
| <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 | 66,441.50       | 83,333.33        | 49,993,941.50 | 49,593,500.00  | (400,441.50)           |
| <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 | 66,441.50       | 83,333.33        | 49,993,941.50 | 49,593,500.00  | (400,441.50)           |
| <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 | 27,967.50       | 24,375.00        | 29,998,267.50 | 29,734,800.00  | (263,467.50)           |
| <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 | 27,967.50       | 24,375.00        | 29,998,267.50 | 29,734,800.00  | (263,467.50)           |
| <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 | (31,336.38)     | 52,312.50        | 15,002,359.17 | 14,839,875.00  | (162,484.17)           |
| <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            | 368,250.00       | 50,000,000.00 | 50,248,111.50  | 248,111.50             |
| <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 | 13,478.44       | 28,004.17        | 14,998,628.44 | 14,776,350.00  | (222,278.44)           |
| <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 | 21,383.97       | 35,471.94        | 18,997,823.97 | 18,716,710.00  | (281,113.97)           |
| <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 | (441,474.18)    | 41,259.47        | 22,146,051.82 | 21,770,489.00  | (375,562.82)           |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 05-Oct-2023 04:55:06 PM  
 Print Date: 05-Oct-2023  
 As at date: 05-Oct-2023

**As of 30-Sep-2023**

44493

\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 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            | 317,812.50       | 50,000,000.00 | 50,208,857.00  | 208,857.00             |
| <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 | 4,845.80        | 276,520.83       | 49,996,963.30 | 50,182,230.50  | 185,267.20             |
| <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  | 2,493.33        | 1,944.44         | 7,999,613.33  | 7,834,120.00   | (165,493.33)           |
| <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 | 6,233.33        | 4,861.11         | 19,999,033.33 | 19,585,300.00  | (413,733.33)           |
| <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 | 40,418.18       | 87,656.25        | 44,989,118.18 | 44,389,125.00  | (599,993.18)           |
| <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 | 13,472.73       | 29,218.75        | 14,996,372.73 | 14,796,375.00  | (199,997.73)           |
| <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 | (294,777.97)    | 18,450.00        | 20,035,568.63 | 19,632,200.00  | (403,368.63)           |
| <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 | 8,550.86        | 176,666.67       | 49,993,586.86 | 50,116,203.50  | 122,616.64             |
| <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  | 4,010.82        | 15,173.61        | 9,999,610.82  | 9,866,250.00   | (133,360.82)           |
| <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  | (237,473.38)    | 6,676.39         | 4,429,173.18  | 4,341,150.00   | (88,023.18)            |
| <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 | 12,770.35       | 169,305.56       | 49,990,360.85 | 50,085,881.50  | 95,520.65              |
| <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 | 12,770.35       | 169,305.56       | 49,990,360.85 | 50,085,881.50  | 95,520.65              |
| <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            | 1,056,875.00     | 50,000,000.00 | 50,757,246.50  | 757,246.50             |
| <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            | 1,056,875.00     | 50,000,000.00 | 50,757,246.50  | 757,246.50             |
| <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            | 1,103,194.44     | 50,000,000.00 | 50,869,647.00  | 869,647.00             |
| <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            | 888,000.00       | 50,000,000.00 | 50,576,788.50  | 576,788.50             |
| <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            | 888,000.00       | 50,000,000.00 | 50,576,788.50  | 576,788.50             |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**As of 30-Sep-2023**

44493

\* Market values provided by Bloomberg & Northern Trust

| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moodys | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|--------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                          |             |               |           |     |        |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                     |             |               |           |     |        |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                     |             |               |           |     |        |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                        |             |               |           |     |        |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                   |             |               |           |     |        |       |               |        |                |               |                 |                  |               |                |                        |
| <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            | 1,054,500.00     | 50,000,000.00 | 50,739,962.50  | 739,962.50             |
| <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            | 1,054,500.00     | 50,000,000.00 | 50,739,962.50  | 739,962.50             |
| <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            | 1,097,916.67     | 50,000,000.00 | 50,844,669.00  | 844,669.00             |
| <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            | 937,791.67       | 50,000,000.00 | 50,715,137.00  | 715,137.00             |
| <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            | 931,486.11       | 50,000,000.00 | 50,682,972.00  | 682,972.00             |
| <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            | 932,166.66       | 50,000,000.00 | 50,703,231.00  | 703,231.00             |
| <b>FED HM LN BK BD / TD SECURITIES</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            | 1,097,916.66     | 50,000,000.00 | 50,831,539.50  | 831,539.50             |
| <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            | 415,395.83       | 25,000,000.00 | 25,283,967.25  | 283,967.25             |
| <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            | 1,084,416.67     | 50,000,000.00 | 50,810,095.50  | 810,095.50             |
| <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            | 770,250.00       | 50,000,000.00 | 50,524,056.00  | 524,056.00             |
| <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            | 1,033,125.00     | 50,000,000.00 | 50,662,690.50  | 662,690.50             |
| <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            | 1,033,125.00     | 50,000,000.00 | 50,662,690.50  | 662,690.50             |
| <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            | 1,086,111.11     | 50,000,000.00 | 50,797,778.00  | 797,778.00             |
| <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 | 6,374.96        | 17,343.75        | 14,998,664.96 | 14,461,050.00  | (537,614.96)           |
| <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            | 1,086,111.11     | 50,000,000.00 | 50,795,059.50  | 795,059.50             |
| <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            | 701,458.33       | 50,000,000.00 | 50,365,828.00  | 365,828.00             |
| <b>FED FARM CR BK / UBS FINANCIAL SERVICES</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>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1217376   | 4/19/23     | 06/14/2024    | 3133EPGM1 | AA+ | Aaa     | AA+   | 50,000,000.00 | 4.7600 | 4.7653         | 50,000,000.00 | 0.00            | 707,388.89       | 50,000,000.00 | 50,462,290.00  | 462,290.00             |
| <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            | 707,388.89       | 50,000,000.00 | 50,462,290.00  | 462,290.00             |
| <b>FED FARM CR BK / FTN FINANCIAL</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1224318   | 6/9/23      | 06/17/2024    | 3133EPM4  | AA+ | Aaa     | AA+   | 50,000,000.00 | 5.2400 | 5.2384         | 50,000,000.00 | 0.00            | 815,111.11       | 50,000,000.00 | 50,729,026.50  | 729,026.50             |
| <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            | 648,611.11       | 50,000,000.00 | 50,314,764.00  | 314,764.00             |
| <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            | 648,611.11       | 50,000,000.00 | 50,314,764.00  | 314,764.00             |
| <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            | 616,000.00       | 50,000,000.00 | 50,256,394.00  | 256,394.00             |
| <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            | 1,059,166.67     | 50,000,000.00 | 50,710,292.00  | 710,292.00             |
| <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            | 571,083.33       | 50,000,000.00 | 50,197,134.50  | 197,134.50             |
| <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            | 1,059,750.00     | 50,000,000.00 | 50,721,650.50  | 721,650.50             |
| <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            | 559,597.22       | 50,000,000.00 | 50,205,592.00  | 205,592.00             |
| <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            | 1,057,500.00     | 50,000,000.00 | 50,712,405.50  | 712,405.50             |
| <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            | 1,066,625.00     | 50,000,000.00 | 50,747,304.50  | 747,304.50             |
| <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            | 528,750.00       | 50,000,000.00 | 50,174,572.00  | 174,572.00             |
| <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            | 536,625.00       | 50,000,000.00 | 50,208,380.50  | 208,380.50             |
| <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            | 503,500.00       | 50,000,000.00 | 50,170,051.50  | 170,051.50             |
| <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            | 479,166.67       | 50,000,000.00 | 50,087,952.50  | 87,952.50              |
| <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            | 455,000.00       | 50,000,000.00 | 50,026,595.50  | 26,595.50              |



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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>   |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1218430   | 4/26/23     | 07/19/2024    | 3130AVU26 | AA+ | Aaa     | NR    | 50,000,000.00 | 4.5500 | 4.5553         | 50,000,000.00 | 0.00            | 455,000.00       | 50,000,000.00 | 50,026,595.50  | 26,595.50              |
| <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            | 434,444.44       | 50,000,000.00 | 50,019,812.00  | 19,812.00              |
| <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            | 474,861.11       | 50,000,000.00 | 50,330,522.50  | 330,522.50             |
| <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            | 475,125.00       | 50,000,000.00 | 50,425,043.50  | 425,043.50             |
| <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            | 449,027.78       | 50,000,000.00 | 50,380,619.50  | 380,619.50             |
| <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            | 449,027.78       | 50,000,000.00 | 50,380,619.50  | 380,619.50             |
| <b>FED FARM CR BK / UBS FINANCIAL SERVICES</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            | 449,027.78       | 50,000,000.00 | 50,380,619.50  | 380,619.50             |
| <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            | 864,500.00       | 50,000,000.00 | 50,518,335.50  | 518,335.50             |
| <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 | 3,255.28        | 864,500.00       | 49,992,632.78 | 50,518,335.50  | 525,702.72             |
| <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            | 352,500.00       | 50,000,000.00 | 50,014,470.00  | 14,470.00              |
| <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            | 352,500.00       | 50,000,000.00 | 50,014,470.00  | 14,470.00              |
| <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            | 339,444.44       | 50,000,000.00 | 49,998,566.50  | (1,433.50)             |
| <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            | 339,444.44       | 50,000,000.00 | 49,998,566.50  | (1,433.50)             |
| <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            | 715,944.44       | 50,000,000.00 | 50,595,753.00  | 595,753.00             |
| <b>FED HM LN BK BD / RBC</b>                      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1221710   | 5/19/23     | 08/15/2024    | 3130AWSY2 | AA+ | Aaa     | NR    | 50,000,000.00 | 4.7450 | 4.7508         | 50,000,000.00 | 0.00            | 303,152.78       | 50,000,000.00 | 49,963,196.50  | (36,803.50)            |
| <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            | 296,562.50       | 50,000,000.00 | 49,955,208.00  | (44,792.00)            |
| <b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1221712   | 5/19/23     | 08/16/2024    | 3130AW6B1 | AA+ | Aaa     | NR    | 50,000,000.00 | 4.7450 | 4.7508         | 50,000,000.00 | 0.00            | 296,562.50       | 50,000,000.00 | 49,955,208.00  | (44,792.00)            |
| <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            | 273,333.33       | 50,000,000.00 | 49,949,651.50  | (50,348.50)            |
| <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            | 286,270.83       | 50,000,000.00 | 50,166,486.00  | 166,486.00             |
| <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            | 232,847.22       | 50,000,000.00 | 49,896,836.00  | (103,164.00)           |
| <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            | 851,562.50       | 50,000,000.00 | 50,563,934.50  | 563,934.50             |
| <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            | 197,944.44       | 50,000,000.00 | 49,983,195.50  | (16,804.50)            |
| <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            | 155,222.22       | 50,000,000.00 | 49,893,826.50  | (106,173.50)           |
| <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            | 155,222.22       | 50,000,000.00 | 49,893,826.50  | (106,173.50)           |
| <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            | 147,583.33       | 50,000,000.00 | 49,909,199.00  | (90,801.00)            |
| <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            | 148,166.67       | 50,000,000.00 | 49,949,841.00  | (50,159.00)            |
| <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            | 130,500.00       | 50,000,000.00 | 49,998,385.00  | (1,615.00)             |
| <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            | 130,500.00       | 50,000,000.00 | 49,998,385.00  | (1,615.00)             |
| <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            | 678,125.00       | 50,000,000.00 | 50,561,269.00  | 561,269.00             |
| <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            | 57,777.78        | 50,000,000.00 | 49,927,701.50  | (72,298.50)            |
| <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            | 36,458.33        | 50,000,000.00 | 49,933,439.50  | (66,560.50)            |
| <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            | 37,118.06        | 50,000,000.00 | 49,978,846.50  | (21,153.50)            |
| <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            | 667,638.89       | 50,000,000.00 | 50,561,116.50  | 561,116.50             |

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| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                   |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>FED 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            | 665,722.22       | 50,000,000.00 | 50,561,381.00  | 561,381.00             |
| <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            | 516,250.00       | 50,000,000.00 | 50,460,667.50  | 460,667.50             |
| <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            | 633,500.00       | 50,000,000.00 | 50,635,624.00  | 635,624.00             |
| <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            | 633,500.00       | 50,000,000.00 | 50,635,624.00  | 635,624.00             |
| <b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1228523   | 7/7/23      | 10/11/2024    | 3130AWM56 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.4100 | 5.4170         | 50,000,000.00 | 0.00            | 631,166.67       | 50,000,000.00 | 50,623,357.00  | 623,357.00             |
| <b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1228524   | 7/7/23      | 10/11/2024    | 3130AWM56 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.4100 | 5.4170         | 50,000,000.00 | 0.00            | 631,166.67       | 50,000,000.00 | 50,623,357.00  | 623,357.00             |
| <b>FANNIE MAE / MORGAN STANLEY _1</b>           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1056549   | 2/7/20      | 10/15/2024    | 3135G0W66 | AA+ | Aaa     | AA+   | 4,605,000.00  | 1.6250 | 1.4722         | 4,636,746.13  | (24,712.33)     | 34,505.53        | 4,612,033.80  | 4,427,247.00   | (184,786.80)           |
| <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  | (27,120.36)     | 37,465.28        | 5,007,719.19  | 4,807,000.00   | (200,719.19)           |
| <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 | (144,616.91)    | 299,722.22       | 40,041,161.89 | 38,456,000.00  | (1,585,161.89)         |
| <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            | 515,277.78       | 50,000,000.00 | 50,450,822.00  | 450,822.00             |
| <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            | 469,000.00       | 50,000,000.00 | 50,404,062.00  | 404,062.00             |
| <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            | 432,583.33       | 50,000,000.00 | 50,372,859.00  | 372,859.00             |
| <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            | 341,402.78       | 50,000,000.00 | 50,216,341.50  | 216,341.50             |
| <b>FED HM LN BK BD / FTN FINANCIAL</b>          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1233420   | 8/14/23     | 11/07/2024    | 3130AWVX5 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.2450 | 5.2517         | 50,000,000.00 | 0.00            | 342,381.94       | 50,000,000.00 | 50,243,677.50  | 243,677.50             |
| <b>FED HM LN BK BD / FTN FINANCIAL</b>          |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1233421   | 8/14/23     | 11/07/2024    | 3130AWVX5 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.2450 | 5.2517         | 50,000,000.00 | 0.00            | 342,381.94       | 50,000,000.00 | 50,243,677.50  | 243,677.50             |
| <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            | 323,888.89       | 50,000,000.00 | 50,249,596.50  | 249,596.50             |
| <b>FED HM LN BK BD / UBS FINANCIAL SERVICES</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>                     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 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            | 323,888.89       | 50,000,000.00 | 50,249,596.50  | 249,596.50             |
| <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            | 318,916.66       | 50,000,000.00 | 50,244,514.50  | 244,514.50             |
| <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            | 325,111.11       | 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            | 274,930.55       | 50,000,000.00 | 50,194,659.50  | 194,659.50             |
| <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            | 274,673.61       | 50,000,000.00 | 50,193,304.50  | 193,304.50             |
| <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            | 246,354.17       | 50,000,000.00 | 50,078,000.00  | 78,000.00              |
| <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            | 243,833.33       | 50,000,000.00 | 50,209,635.00  | 209,635.00             |
| <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            | 243,375.00       | 50,000,000.00 | 50,208,864.00  | 208,864.00             |
| <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            | 264,750.00       | 50,000,000.00 | 49,901,750.00  | (98,250.00)            |
| <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            | 245,208.33       | 50,000,000.00 | 50,178,478.00  | 178,478.00             |
| <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            | 245,208.33       | 50,000,000.00 | 50,178,478.00  | 178,478.00             |
| <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 | 32,441.86       | 66,406.25        | 24,976,191.86 | 23,715,750.00  | (1,260,441.86)         |
| <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            | 245,666.67       | 50,000,000.00 | 49,958,000.00  | (42,000.00)            |
| <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            | 245,666.67       | 50,000,000.00 | 49,958,000.00  | (42,000.00)            |
| <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            | 238,222.22       | 50,000,000.00 | 50,175,278.00  | 175,278.00             |
| <b>FED HM LN BK BD / TD SECURITIES</b>            |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1236866   | 9/7/23      | 01/10/2025    | 3130AXST1 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3400 | 5.3459         | 50,000,000.00 | 0.00            | 178,000.00       | 50,000,000.00 | 50,080,254.50  | 80,254.50              |
| <b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1239098   | 9/26/23     | 01/13/2025    | 3133EPXG5 | AA+ | Aaa     | AA+   | 50,000,000.00 | 5.3800 | 5.3869         | 50,000,000.00 | 0.00            | 37,361.11        | 50,000,000.00 | 50,032,714.00  | 32,714.00              |

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| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value    | Coupon | Purchase Yield | Capital       | Capital Accrual | Interest Accrual | Book Value    | Market Value * | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|---------------|--------|----------------|---------------|-----------------|------------------|---------------|----------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVERNMENT AGENCY</b>                           |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| <b>FED 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            | 238,222.22       | 50,000,000.00 | 50,016,250.00  | 16,250.00              |
| <b>FED HM LN BK BD / RBC</b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1236867  | 9/7/23      | 01/17/2025    | 3130AX5S3 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3300 | 5.3353         | 50,000,000.00 | 0.00            | 177,666.67       | 50,000,000.00 | 50,099,171.50  | 99,171.50              |
| <b>FED HM LN BK BD / RBC</b>                       |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238075  | 9/15/23     | 01/17/2025    | 3130AXAM0 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3050 | 5.3109         | 50,000,000.00 | 0.00            | 117,888.89       | 50,000,000.00 | 50,059,853.00  | 59,853.00              |
| <b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1239099  | 9/26/23     | 01/21/2025    | 3130AXD96 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3750 | 5.3814         | 50,000,000.00 | 0.00            | 37,326.39        | 50,000,000.00 | 49,983,750.00  | (16,250.00)            |
| <b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>   |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1133939  | 7/27/21     | 01/27/2025    | 3130AN5P1 | AA+ | Aaa     | NR    | 7,750,000.00  | 0.6400 | 0.6400         | 7,750,000.00  | 0.00            | 8,817.78         | 7,750,000.00  | 7,298,806.63   | (451,193.38)           |
| <b>FED HM LN BK BD / BNY Mellon Capital Market</b> |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1134038  | 7/27/21     | 01/27/2025    | 3130AN5P1 | AA+ | Aaa     | NR    | 5,750,000.00  | 0.6400 | 0.6400         | 5,750,000.00  | 0.00            | 6,542.22         | 5,750,000.00  | 5,415,243.63   | (334,756.38)           |
| <b>FED FARM CR BK / CASTLE OAK SECURITIES</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238076  | 9/15/23     | 01/30/2025    | 3133EPWH4 | AA+ | Aaa     | AA+   | 50,000,000.00 | 5.2900 | 5.2949         | 50,000,000.00 | 0.00            | 117,555.56       | 50,000,000.00 | 50,040,092.50  | 40,092.50              |
| <b>FED FARM CR BK / CASTLE OAK SECURITIES</b>      |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238077  | 9/15/23     | 01/30/2025    | 3133EPWH4 | AA+ | Aaa     | AA+   | 50,000,000.00 | 5.2900 | 5.2949         | 50,000,000.00 | 0.00            | 117,555.56       | 50,000,000.00 | 50,040,092.50  | 40,092.50              |
| <b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>     |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238268  | 9/18/23     | 01/30/2025    | 3130AXAY4 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3250 | 5.3302         | 50,000,000.00 | 0.00            | 96,145.83        | 50,000,000.00 | 49,992,500.00  | (7,500.00)             |
| <b>FED HM LN BK BD / TD SECURITIES</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238270  | 9/18/23     | 02/03/2025    | 3130AXB23 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3200 | 5.3249         | 50,000,000.00 | 0.00            | 96,055.56        | 50,000,000.00 | 49,989,250.00  | (10,750.00)            |
| <b>FED HM LN BK BD / TD SECURITIES</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238271  | 9/18/23     | 02/03/2025    | 3130AXB23 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3200 | 5.3249         | 50,000,000.00 | 0.00            | 96,055.56        | 50,000,000.00 | 49,989,250.00  | (10,750.00)            |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>  |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1238269  | 9/18/23     | 02/07/2025    | 3130AXB56 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3150 | 5.3196         | 50,000,000.00 | 0.00            | 95,965.28        | 50,000,000.00 | 50,071,568.50  | 71,568.50              |
| <b>FED HM LN BK BD / FTN FINANCIAL</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1239394  | 9/27/23     | 02/07/2025    | 3130AXDM7 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3950 | 5.4005         | 50,000,000.00 | 0.00            | 29,972.22        | 50,000,000.00 | 50,030,326.00  | 30,326.00              |
| <b>FED HM LN BK BD / FTN FINANCIAL</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1239395  | 9/27/23     | 02/07/2025    | 3130AXDM7 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3950 | 5.4005         | 50,000,000.00 | 0.00            | 29,972.22        | 50,000,000.00 | 50,030,326.00  | 30,326.00              |
| <b>FED HM LN BK BD / TD SECURITIES</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1239837  | 9/29/23     | 02/14/2025    | 3130AXDZ8 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3900 | 5.3950         | 50,000,000.00 | 0.00            | 14,972.22        | 50,000,000.00 | 50,030,778.00  | 30,778.00              |
| <b>FED HM LN BK BD / TD SECURITIES</b>             |             |               |           |     |         |       |               |        |                |               |                 |                  |               |                |                        |
| 1239838  | 9/29/23     | 02/14/2025    | 3130AXDZ8 | AA+ | Aaa     | NR    | 50,000,000.00 | 5.3900 | 5.3950         | 50,000,000.00 | 0.00            | 14,972.22        | 50,000,000.00 | 50,030,778.00  | 30,778.00              |
| <b>FED HM LN BK BD / GREAT PACIFIC 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>                     |             |               |           |     |         |       |                         |               |                |                         |                   |                      |                         |                         |                        |
| 1118839   | 6/16/21     | 06/16/2025    | 3130AMSD5 | AA+ | Aaa     | NR    | 25,000,000.00           | 0.6300        | 0.6300         | 25,000,000.00           | 0.00              | 45,937.50            | 25,000,000.00           | 23,119,991.25           | (1,880,008.75)         |
| <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           | 243,572.64        | 9,375.00             | 24,819,497.64           | 22,879,000.00           | (1,940,497.64)         |
| <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            | 84,287.84         | 833.33               | 9,935,815.04            | 9,118,650.00            | (817,165.04)           |
| <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              | 28,000.00            | 20,000,000.00           | 18,295,600.40           | (1,704,399.60)         |
| <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           | 269,472.68        | 100,000.00           | 49,780,472.68           | 45,506,250.00           | (4,274,222.68)         |
| <b>FED FARM CR BK / FTN FINANCIAL</b>             |             |               |           |     |         |       |                         |               |                |                         |                   |                      |                         |                         |                        |
| 1148918   | 11/17/21    | 11/17/2025    | 3133ENEG1 | AA+ | Aaa     | AA+   | 25,000,000.00           | 1.0500        | 1.0900         | 24,960,963.44           | 18,271.28         | 97,708.33            | 24,979,234.72           | 22,954,625.00           | (2,024,609.72)         |
| <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           | 18,371.18         | 97,708.33            | 24,979,121.18           | 22,954,625.00           | (2,024,496.18)         |
| <b>Subtotal for GOVT AGENCY-FIX-30/360:</b>       |             |               |           |     |         |       | <b>7,018,725,000.00</b> | <b>4.4423</b> | <b>4.4506</b>  | <b>7,018,063,161.01</b> | <b>218,498.75</b> | <b>61,678,529.41</b> | <b>7,018,281,659.76</b> | <b>7,030,365,319.55</b> | <b>12,083,659.79</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          | 15,333.33            | 20,000,000.00           | 19,743,900.00           | (256,100.00)           |
| <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         | 11,500.00            | 15,000,000.00           | 14,807,925.00           | (192,075.00)           |
| <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              | 6,937.50             | 15,000,000.00           | 14,340,343.50           | (659,656.50)           |
| <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              | 6,445.83             | 15,000,000.00           | 14,333,277.90           | (666,722.10)           |
| <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              | 2,444.44             | 20,000,000.00           | 19,024,528.00           | (975,472.00)           |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b> |             |               |           |     |         |       |                         |               |                |                         |                   |                      |                         |                         |                        |
| 1104043   | 2/26/21     | 02/26/2025    | 3130ALG73 | AA+ | Aaa     | NR    | 20,000,000.00           | 0.4600        | 0.4600         | 20,000,000.00           | 0.00              | 8,944.44             | 20,000,000.00           | 18,645,410.00           | (1,354,590.00)         |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b> |             |               |           |     |         |       |                         |               |                |                         |                   |                      |                         |                         |                        |
| 1112120   | 4/28/21     | 04/28/2025    | 3130AM7A4 | AA+ | Aaa     | NR    | 20,000,000.00           | 0.6900        | 0.6900         | 20,000,000.00           | 0.00              | 58,650.00            | 20,000,000.00           | 18,636,160.40           | (1,363,839.60)         |
| <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              | 114,844.44           | 40,000,000.00           | 37,260,108.00           | (2,739,892.00)         |
| <b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b> |             |               |           |     |         |       |                         |               |                |                         |                   |                      |                         |                         |                        |
| 1115693   | 5/24/21     | 11/24/2025    | 3130AMHJ4 | AA+ | Aaa     | NR    | 15,000,000.00           | 0.7600        | 0.7600         | 15,000,000.00           | 0.00              | 40,216.67            | 15,000,000.00           | 13,672,376.25           | (1,327,623.75)         |

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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>GOV'T AGY - CALLABLE</b>                       |             |               |           |     |         |       |                          |               |                |                          |                   |                       |                          |                          |                        |
| <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              | 67,479.17             | 25,000,000.00            | 22,792,733.50            | (2,207,266.50)         |
| <b>Subtotal for GOV'T AGY - CALLABLE:</b>         |             |               |           |     |         |       | <b>205,000,000.00</b>    | <b>0.5474</b> | <b>0.5496</b>  | <b>204,985,440.00</b>    | <b>14,560.00</b>  | <b>332,795.82</b>     | <b>205,000,000.00</b>    | <b>193,256,762.55</b>    | <b>(11,743,237.45)</b> |
| <b>Subtotal for GOVERNMENT AGENCY:</b>            |             |               |           |     |         |       | <b>10,323,725,000.00</b> | <b>3.0311</b> | <b>4.4695</b>  | <b>10,202,063,871.83</b> | <b>233,058.75</b> | <b>145,421,436.35</b> | <b>10,285,707,041.70</b> | <b>10,284,514,507.60</b> | <b>(1,192,534.10)</b>  |
| <b>U. S. TREASURIES</b>                           |             |               |           |     |         |       |                          |               |                |                          |                   |                       |                          |                          |                        |
| <b>TREASURY BOND</b>                              |             |               |           |     |         |       |                          |               |                |                          |                   |                       |                          |                          |                        |
| <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            | 236,795.51        | 47,214.67             | 49,984,842.39            | 49,701,172.00            | (283,670.39)           |
| <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            | 236,795.40        | 47,214.67             | 49,984,842.40            | 49,701,172.00            | (283,670.40)           |
| <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            | 442,543.51        | 175,611.41            | 49,661,293.51            | 49,503,906.50            | (157,387.01)           |
| <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            | 124,236.97        | 5,494.51              | 49,977,752.60            | 48,863,281.50            | (1,114,471.10)         |
| <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            | 105,804.81        | 5,494.51              | 49,980,804.81            | 48,863,281.50            | (1,117,523.31)         |
| <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            | 105,804.81        | 5,494.51              | 49,980,804.81            | 48,863,281.50            | (1,117,523.31)         |
| <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            | 37,682.03         | 5,494.51              | 49,992,760.16            | 48,863,281.50            | (1,129,478.66)         |
| <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            | 92,804.77         | 47,214.67             | 49,975,617.27            | 48,416,992.00            | (1,558,625.27)         |
| <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            | 71,029.61         | 47,214.67             | 49,981,185.86            | 48,416,992.00            | (1,564,193.86)         |
| <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            | 114,842.97        | 47,214.67             | 49,966,405.47            | 48,416,992.00            | (1,549,413.47)         |
| <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            | 680,710.97        | 8,241.76              | 47,793,992.22            | 47,652,344.00            | (141,648.22)           |
| <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            | 574,486.30        | 8,241.76              | 47,715,111.30            | 47,652,344.00            | (62,767.30)            |
| <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            | 536,327.29        | 74,282.79             | 47,657,421.04            | 47,591,797.00            | (65,624.04)            |
| <b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>    |             |               |           |     |         |       |                          |               |                |                          |                   |                       |                          |                          |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual     | Interest Accrual  | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|---------------------|-------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                             |             |               |           |     |         |       |                       |               |                |                       |                     |                   |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                        |             |               |           |     |         |       |                       |               |                |                       |                     |                   |                       |                       |                        |
| <b><u>Extended Fund</u></b>                        |             |               |           |     |         |       |                       |               |                |                       |                     |                   |                       |                       |                        |
| <b>U. S. TREASURIES</b>                            |             |               |           |     |         |       |                       |               |                |                       |                     |                   |                       |                       |                        |
| <b>TREASURY BOND</b>                               |             |               |           |     |         |       |                       |               |                |                       |                     |                   |                       |                       |                        |
| 1228330  | 7/6/23      | 11/15/2024    | 91282CDH1 | AA+ | Aaa     | AA+   | 50,000,000.00         | 0.7500        | 5.3313         | 47,035,156.25         | 517,954.63          | 88,654.89         | 47,553,110.88         | 47,492,187.50         | (60,923.38)            |
| <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         | 281,002.66          | 47,894.02         | 47,542,721.41         | 47,492,187.50         | (50,533.91)            |
| <b>Subtotal for TREASURY BOND:</b>                 |             |               |           |     |         |       | <b>750,000,000.00</b> | <b>0.5250</b> | <b>2.3004</b>  | <b>733,589,843.89</b> | <b>4,158,822.24</b> | <b>660,978.02</b> | <b>737,748,666.13</b> | <b>727,491,212.50</b> | <b>(10,257,453.63)</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         | (2,129,048.21)      | 210,597.83        | 50,355,326.79         | 49,525,390.50         | (829,936.29)           |
| <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         | (2,132,395.77)      | 210,597.83        | 50,355,885.48         | 49,525,390.50         | (830,494.98)           |
| <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         | (1,263,579.41)      | 147,418.48        | 50,525,483.09         | 48,493,164.00         | (2,032,319.09)         |
| <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         | 443,156.73          | 2,049.18          | 48,161,906.73         | 48,106,445.50         | (55,461.23)            |
| <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         | (941,265.88)        | 313,858.70        | 50,509,906.00         | 47,953,125.00         | (2,556,781.00)         |
| <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         | 433,775.72          | 177,309.78        | 48,025,572.60         | 47,953,125.00         | (72,447.60)            |
| <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         | 234,188.00          | 47,905.22         | 49,802,547.38         | 47,198,242.00         | (2,604,305.38)         |
| <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         | 192,846.58          | 683.06            | 49,886,205.96         | 46,605,469.00         | (3,280,736.96)         |
| <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         | 185,800.70          | 683.06            | 49,888,925.70         | 46,605,469.00         | (3,283,456.70)         |
| <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         | 175,291.28          | 78,464.67         | 49,884,275.66         | 46,364,258.00         | (3,520,017.66)         |
| <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         | 197,449.24          | 78,464.67         | 49,867,371.12         | 46,364,258.00         | (3,503,113.12)         |
| <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         | 377,082.30          | 31,589.67         | 49,724,738.55         | 45,957,031.50         | (3,767,707.05)         |
| <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         | 418,860.08          | 31,589.67         | 49,690,344.46         | 45,957,031.50         | (3,733,312.96)         |
| <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         | 400,483.03          | 21,059.78         | 49,693,451.78         | 45,786,133.00         | (3,907,318.78)         |



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

| Deal No.  | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value               | Coupon        | Purchase Yield | Capital                  | Capital Accrual     | Interest Accrual      | Book Value               | Market Value *           | Unrealized Gain/(Loss) |
|---|-------------|---------------|-----------|-----|---------|-------|--------------------------|---------------|----------------|--------------------------|---------------------|-----------------------|--------------------------|--------------------------|------------------------|
| <b>Issuer / Broker</b>                            |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| <b>UNITED STATES DOLLAR</b>                       |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| <b><u>Extended Fund</u></b>                       |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| <b>U. S. TREASURIES</b>                           |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| <b>TREASURY BOND - ME</b>                         |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| <b>US TREASURY N/B / 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            | 395,076.13          | 21,059.78             | 49,691,951.13            | 45,786,133.00            | (3,905,818.13)         |
| <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            | 429,469.11          | 10,645.60             | 49,656,031.61            | 45,628,906.50            | (4,027,125.11)         |
| <b>US TREASURY N/B / DEUTSCHE</b>                 |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| 1113755   | 5/10/21     | 08/31/2025    | 91282CAJ0 | AA+ | Aaa     | AA+   | 50,000,000.00            | 0.2500        | 0.6145         | 49,226,562.50            | 429,469.11          | 10,645.60             | 49,656,031.61            | 45,628,906.50            | (4,027,125.11)         |
| <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            | 442,161.42          | 341.53                | 49,623,802.05            | 45,508,789.00            | (4,115,013.05)         |
| <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            | 442,161.42          | 341.53                | 49,623,802.05            | 45,508,789.00            | (4,115,013.05)         |
| <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            | 443,216.70          | 341.53                | 49,622,904.20            | 45,508,789.00            | (4,114,115.20)         |
| <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            | 379,901.96          | 341.53                | 49,653,339.46            | 45,508,789.00            | (4,144,550.46)         |
| <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            | 474,062.89          | 52,309.78             | 49,579,531.64            | 45,341,797.00            | (4,237,734.64)         |
| <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            | 474,062.89          | 52,309.78             | 49,579,531.64            | 45,341,797.00            | (4,237,734.64)         |
| <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            | 404,749.39          | 47,384.51             | 49,611,780.64            | 45,214,844.00            | (4,396,936.64)         |
| <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            | 348,518.80          | 31,589.67             | 49,647,346.93            | 45,017,578.00            | (4,629,768.93)         |
| <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            | 477,622.97          | 31,589.67             | 49,504,966.72            | 45,017,578.00            | (4,487,388.72)         |
| <b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>    |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| 1238639   | 9/20/23     | 07/31/2028    | 91282CCR0 | AA+ | Aaa     | AA+   | 50,000,000.00            | 1.0000        | 4.5231         | 42,388,671.88            | 47,142.23           | 14,945.65             | 42,435,814.11            | 42,183,594.00            | (252,220.11)           |
| <b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>  |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          |                          |                        |
| 1238644   | 9/20/23     | 08/31/2028    | 91282CCV1 | AA+ | Aaa     | AA+   | 50,000,000.00            | 1.1250        | 4.5246         | 42,542,968.75            | 45,394.21           | 16,998.63             | 42,588,362.96            | 42,347,656.50            | (240,706.46)           |
| <b>Subtotal for TREASURY BOND - ME:</b>           |             |               |           |     |         |       | <b>1,400,000,000.00</b>  | <b>0.7277</b> | <b>1.2461</b>  | <b>1,375,021,484.43</b>  | <b>1,825,653.62</b> | <b>1,643,116.39</b>   | <b>1,376,847,138.05</b>  | <b>1,291,938,479.00</b>  | <b>(84,908,659.05)</b> |
| <b>Subtotal for U. S. TREASURIES:</b>             |             |               |           |     |         |       | <b>2,150,000,000.00</b>  | <b>0.6570</b> | <b>1.6139</b>  | <b>2,108,611,328.32</b>  | <b>5,984,475.86</b> | <b>2,304,094.41</b>   | <b>2,114,595,804.18</b>  | <b>2,019,429,691.50</b>  | <b>(95,166,112.68)</b> |
| <b>Total Extended Fund :</b>                      |             |               |           |     |         |       | <b>13,249,974,335.40</b> | <b>2.6219</b> | <b>4.0525</b>  | <b>13,086,924,535.55</b> | <b>6,217,534.61</b> | <b>147,725,530.76</b> | <b>13,176,552,181.28</b> | <b>13,080,193,534.50</b> | <b>(96,358,646.78)</b> |
| <b>Net Asset Value (NAV):</b>                     |             |               |           |     |         |       |                          |               |                |                          |                     |                       |                          | <b>0.992687</b>          |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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**As of 30-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>Total Investments:</b> |             |               |       |     |         |       | 13,650,057,073.59 | 2.5404 | 4.0882         | 13,485,513,790.42 | 6,217,534.61    | 148,193,439.10   | 13,575,141,436.15 | 13,479,133,174.69 | (96,008,261.46)        |

**Report Parameters**

Query: Month End -Pools  
 Settlement Date: not greater than 30 Sep 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

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-Sep-2023

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As at date: 05-Oct-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><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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 1,399,483.27         | 36,885.25         | 48,555,733.27         | 48,205,078.00         | (350,655.27)           |
| <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         | 811,700.30           | 21,393.44         | 28,162,325.30         | 27,958,945.24         | (203,380.06)           |
| <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>14,806,533.00</b> | <b>390,245.94</b> | <b>513,719,658.00</b> | <b>510,009,725.24</b> | <b>(3,709,932.76)</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>14,806,533.00</b> | <b>390,245.94</b> | <b>513,719,658.00</b> | <b>510,009,725.24</b> | <b>(3,709,932.76)</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>14,806,533.00</b> | <b>390,245.94</b> | <b>513,719,658.00</b> | <b>510,009,725.24</b> | <b>(3,709,932.76)</b>  |
| <b>Net Asset Value (NAV):</b>                  |             |               |           |      |         |       |                       |               |                |                       |                      |                   |                       | <b>0.992778</b>       |                        |
| <b><u>650-CCCD SERIES 2017E</u></b>            |             |               |           |      |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| <b>FUNDS</b>                                   |             |               |           |      |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| <b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>   |             |               |           |      |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
|  | 10/1/23     |               |           | AAAm | NR      | NR    | 458,711.47            |               | 5.1955         | 458,711.47            |                      |                   | 458,711.47            | 458,711.47            | 0.00                   |
| <b>Subtotal for FUNDS:</b>                     |             |               |           |      |         |       | <b>458,711.47</b>     |               | <b>5.1955</b>  | <b>458,711.47</b>     |                      |                   | <b>458,711.47</b>     | <b>458,711.47</b>     | <b>0.00</b>            |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-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><u>650-CCCD SERIES 2017E</u></b>               |             |               |           |      |         |       |                     |               |                |                     |                 |                  |                     |                     |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |      |         |       |                     |               |                |                     |                 |                  |                     |                     |                        |
| <b>DISCOUNT NOTES</b>                             |             |               |           |      |         |       |                     |               |                |                     |                 |                  |                     |                     |                        |
| <b>FHLB DISC CORP / FTN FINANCIAL</b>             |             |               |           |      |         |       |                     |               |                |                     |                 |                  |                     |                     |                        |
| 1238073   | 9/15/23     | 12/18/23      | 313384QR3 | A-1+ | P-1     | NR    | 2,900,000.00        |               | 5.3050         | 2,859,829.36        | 0.00            | 6,837.56         | 2,866,666.92        | 2,868,259.65        | 1,592.73               |
| <b>Subtotal for DISCOUNT NOTES:</b>               |             |               |           |      |         |       | <b>2,900,000.00</b> | <b>0.0000</b> | <b>5.3050</b>  | <b>2,859,829.36</b> | <b>0.00</b>     | <b>6,837.56</b>  | <b>2,866,666.92</b> | <b>2,868,259.65</b> | <b>1,592.73</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          | 1,037.87        | 3,676.22         | 384,263.02          | 363,638.28          | (20,624.75)            |
| <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          | (1,541.20)      | 2,070.32         | 226,237.78          | 211,919.63          | (14,318.16)            |
| <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           | (536.78)        | 1,016.24         | 94,504.74           | 86,862.11           | (7,642.63)             |
| <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          | 5,456.32        | 1,526.25         | 175,397.66          | 166,102.20          | (9,295.46)             |
| <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          | (2,405.68)      | 1,049.31         | 139,434.53          | 125,653.66          | (13,780.87)            |
| <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           | (4,224.60)      | 610.31           | 48,952.80           | 45,523.13           | (3,429.68)             |
| <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        | 1,380.07        | 11,659.72        | 1,998,960.07        | 1,851,360.00        | (147,600.07)           |
| <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           | 412.30          | 1,035.94         | 84,566.55           | 79,637.78           | (4,928.78)             |
| <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        | (254,284.63)    | 35,416.67        | 1,748,393.87        | 1,612,102.50        | (136,291.37)           |
| <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        | 1,637.17        | 14,568.89        | 1,998,217.17        | 1,786,260.00        | (211,957.17)           |
| <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        | (253,919.61)    | 4,500.00         | 1,834,242.39        | 1,681,522.50        | (152,719.89)           |
| <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        | (270,817.78)    | 26,388.89        | 2,426,302.22        | 2,212,150.00        | (214,152.22)           |
| <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          | 3,325.24        | 1,555.50         | 249,703.69          | 218,978.70          | (30,724.99)            |
| <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          | 1,388.62        | 1,821.82         | 144,712.15          | 125,496.11          | (19,216.05)            |
| <b>FED FARM CR BK / MORGAN STANLEY</b>            |             |               |           |      |         |       |                     |               |                |                     |                 |                  |                     |                     |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-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><u>650-CCCD SERIES 2017E</u></b>               |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| 948855  | 3/22/18     | 3/23/33       | 3133EEUG3 | AA+ | Aaa     | AA+   | 500,000.00           | 3.3500        | 3.3496         | 500,023.74           | (8.74)              | 372.22            | 500,015.00           | 433,647.50           | (66,367.50)            |
| <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           | (12,106.59)         | 3,049.05          | 285,435.83           | 247,410.68           | (38,025.16)            |
| <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         | 12,786.77           | 8,880.00          | 1,976,246.77         | 1,707,960.00         | (268,286.77)           |
| <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         | (46,423.43)         | 32,366.11         | 2,101,196.57         | 1,753,150.00         | (348,046.57)           |
| <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>(818,844.68)</b> | <b>151,563.46</b> | <b>16,416,782.81</b> | <b>14,709,374.75</b> | <b>(1,707,408.06)</b>  |
| <b>Subtotal for GOVERNMENT AGENCY:</b>            |             |               |           |     |         |       | <b>18,216,000.00</b> | <b>3.6133</b> | <b>3.4830</b>  | <b>20,095,456.85</b> | <b>(818,844.68)</b> | <b>158,401.02</b> | <b>19,283,449.73</b> | <b>17,577,634.40</b> | <b>(1,705,815.33)</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         | (102,696.55)        | 8,620.92          | 1,729,002.67         | 1,498,476.57         | (230,526.10)           |
| <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>(102,696.55)</b> | <b>8,620.92</b>   | <b>1,729,002.67</b>  | <b>1,498,476.57</b>  | <b>(230,526.10)</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         | 57,484.63           | 5,747.28          | 1,965,609.63         | 1,846,328.12         | (119,281.51)           |
| <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>57,484.63</b>    | <b>5,747.28</b>   | <b>1,965,609.63</b>  | <b>1,846,328.12</b>  | <b>(119,281.51)</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>(45,211.92)</b>  | <b>14,368.20</b>  | <b>3,694,612.30</b>  | <b>3,344,804.69</b>  | <b>(349,807.61)</b>    |
| <b>Total 650-CCCD SERIES 2017E :</b>              |             |               |           |     |         |       | <b>22,174,711.47</b> | <b>3.5490</b> | <b>3.4207</b>  | <b>24,293,992.54</b> | <b>(864,056.60)</b> | <b>172,769.22</b> | <b>23,436,773.50</b> | <b>21,381,150.56</b> | <b>(2,055,622.94)</b>  |
| <b>Net Asset Value (NAV):</b>                     |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      | <b>0.912291</b>      |                        |
| <b><u>650-Fountain Valley SD40</u></b>            |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>GOVERNMENT AGENCY</b>                          |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                     |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| <b>FANNIE MAE / MORGAN STANLEY _1</b>             |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| 1001371   | 2/20/19     | 2/5/24        | 3135G0V34 | AA+ | Aaa     | AA+   | 3,510,000.00         | 2.5000        | 2.5704         | 3,498,557.40         | 10,647.71           | 13,650.00         | 3,509,205.11         | 3,473,443.35         | (35,761.76)            |
| <b>FED FARM CR BK / MORGAN STANLEY _1</b>         |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| 1019609   | 6/14/19     | 6/3/24        | 3133EKNX0 | AA+ | Aaa     | AA+   | 3,465,000.00         | 2.1600        | 1.9601         | 3,497,640.30         | (28,225.01)         | 24,532.20         | 3,469,415.29         | 3,387,210.75         | (82,204.54)            |
| <b>FANNIE MAE / Mizuho Securities USA Inc</b>     |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |
| 1053766   | 1/21/20     | 1/7/25        | 3135G0X24 | AA+ | Aaa     | AA+   | 3,300,000.00         | 1.6250        | 1.6351         | 3,298,416.00         | 1,179.57            | 12,512.50         | 3,299,595.57         | 3,151,104.00         | (148,491.57)           |
| <b>FANNIE MAE / MORGAN STANLEY _1</b>             |             |               |           |     |         |       |                      |               |                |                      |                     |                   |                      |                      |                        |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-Sep-2023

Run Date: 05-Oct-2023 04:55:08 PM  
 Print Date: 05-Oct-2023  
 As at date: 05-Oct-2023

44494

\* Market values provided by Bloomberg & Northern Trust

| Deal No.   | Settle Date | Maturity Date | CUSIP     | S&P | Moody's | Fitch | Face Value            | Coupon        | Purchase Yield | Capital               | Capital Accrual      | Interest Accrual  | Book Value            | Market Value *        | Unrealized Gain/(Loss) |
|--|-------------|---------------|-----------|-----|---------|-------|-----------------------|---------------|----------------|-----------------------|----------------------|-------------------|-----------------------|-----------------------|------------------------|
| <b>Issuer / Broker</b>                           |             |               |           |     |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| <b>UNITED STATES DOLLAR</b>                      |             |               |           |     |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| <b><u>650-Fountain Valley SD40</u></b>           |             |               |           |     |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| <b>GOVERNMENT AGENCY</b>                         |             |               |           |     |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| <b>GOVT AGENCY-FIX-30/360</b>                    |             |               |           |     |         |       |                       |               |                |                       |                      |                   |                       |                       |                        |
| 1077257  | 7/29/20     | 6/17/25       | 3135G04Z3 | AA+ | Aaa     | AA+   | 3,500,000.00          | 0.5000        | 0.4363         | 3,510,760.09          | (6,989.77)           | 5,055.56          | 3,503,770.32          | 3,235,032.50          | (268,737.82)           |
| <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          | 30,086.80            | 1,276.04          | 3,301,943.96          | 3,214,225.00          | (87,718.96)            |
| <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>6,699.30</b>      | <b>57,026.30</b>  | <b>17,083,930.25</b>  | <b>16,461,015.60</b>  | <b>(622,914.65)</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>6,699.30</b>      | <b>57,026.30</b>  | <b>17,083,930.25</b>  | <b>16,461,015.60</b>  | <b>(622,914.65)</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          | 16,892.06            | 10,057.74         | 3,222,263.15          | 3,199,355.46          | (22,907.69)            |
| <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>16,892.06</b>     | <b>10,057.74</b>  | <b>3,222,263.15</b>   | <b>3,199,355.46</b>   | <b>(22,907.69)</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          | 1,417.93             | 13,392.17         | 3,393,581.99          | 3,369,785.15          | (23,796.84)            |
| <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          | 4,077.74             | 2,211.28          | 3,496,421.49          | 3,151,230.46          | (345,191.03)           |
| <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          | 3,825.42             | 10,985.05         | 3,495,895.73          | 3,153,554.71          | (342,341.03)           |
| <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          | 51,603.89            | 59.77             | 3,141,857.80          | 3,041,308.59          | (100,549.22)           |
| <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>60,924.98</b>     | <b>26,648.27</b>  | <b>13,527,757.01</b>  | <b>12,715,878.90</b>  | <b>(811,878.11)</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>77,817.04</b>     | <b>36,706.01</b>  | <b>16,750,020.16</b>  | <b>15,915,234.36</b>  | <b>(834,785.80)</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>84,516.34</b>     | <b>93,732.31</b>  | <b>33,833,950.41</b>  | <b>32,376,249.96</b>  | <b>(1,457,700.45)</b>  |
| <b>Net Asset Value (NAV):</b>                    |             |               |           |     |         |       |                       |               |                |                       |                      |                   |                       | <b>0.956916</b>       |                        |
| <b>Total Investments:</b>                        |             |               |           |     |         |       | <b>585,849,711.47</b> | <b>0.4595</b> | <b>4.3551</b>  | <b>556,956,551.61</b> | <b>14,026,992.74</b> | <b>656,747.47</b> | <b>570,990,381.91</b> | <b>563,767,125.76</b> | <b>(7,223,256.15)</b>  |

Report Parameters

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-Sep-2023

Run Date: 05-Oct-2023 04:55:08 PM  
 Print Date: 05-Oct-2023  
 As at date: 05-Oct-2023

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\* Market values provided by Bloomberg & Northern Trust

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

**Issuer / Broker**

Query: Month End Specific  
 Settlement Date: not greater than 30 Sep 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**  
**09/30/2023**

| DESCRIPTION                               | CUSIP #   | INTEREST<br>RATE | BOOK VALUE              | MARKET VALUE            | ACCRUED<br>INTEREST  |
|---|-----------|------------------|-------------------------|-------------------------|----------------------|
| <b>MONEY MARKET FUNDS</b>                 |           |                  |                         |                         |                      |
| FIRST AMERICAN GOVT OBLIGATION FUND CL Z  | 31846V567 | 5.22%            | \$ 63,258,131.73        | \$ 63,258,131.73        | \$ 275,665.75        |
| FED GOVT OBLI FD-IS                       | 60934N104 | 5.20%            | 1,054,000.00            | 1,054,000.00            | 1,369.01             |
| <b>SUB-TOTAL MONEY MARKET FUNDS</b>       |           |                  | <u>64,312,131.73</u>    | <u>64,312,131.73</u>    | <u>277,034.76</u>    |
| <b>TOTAL OF INVESTMENTS WITH TRUSTEES</b> |           |                  | <u>\$ 64,312,131.73</u> | <u>\$ 64,312,131.73</u> | <u>\$ 277,034.76</u> |
|   |           |                  | -                       | -                       | -                    |



**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**09/30/2023**

| BOND DESCRIPTION   | TRUSTEE    | CUSIP #   | MOODY'S | S & P | FITCH | *<br>INTEREST<br>RATE | BOOK VALUE              | MARKET VALUE            | ACCRUED<br>INTEREST  |
|--|------------|-----------|---------|-------|-------|-----------------------|-------------------------|-------------------------|----------------------|
| <b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b> |            |           | Aaa-mf  | AAAm  | AAAmf | 5.22%                 |                         |                         |                      |
| ** 2014 SANTA ANA HEIGHTS                                      | U.S. BANK  | 31846V567 |         |       |       |                       | \$ -                    | \$ -                    | \$ -                 |
| 2014 SOCPFA SERIES B   | U.S. BANK  | 31846V567 |         |       |       |                       | 410,560.76              | 410,560.76              | 1,717.03             |
| 2016-1 VILLAGE OF ESENCIA                                      | U.S. BANK  | 31846V567 |         |       |       |                       | 9,412,890.09            | 9,412,890.09            | 40,257.95            |
| 2017-1 NEWPORT COAST   | U.S. BANK  | 31846V567 |         |       |       |                       | 938,603.72              | 938,603.72              | 5,114.99             |
| 2017-1 VILLAGE OF ESENCIA IA1                                  | U.S. BANK  | 31846V567 |         |       |       |                       | 7,728,707.28            | 7,728,707.28            | 33,053.76            |
| 2017-1 VILLAGE OF ESENCIA IA2                                  | U.S. BANK  | 31846V567 |         |       |       |                       | 1,821,097.71            | 1,821,097.71            | 7,790.26             |
| 2018 SOCPFA SERIES A   | U.S. BANK  | 31846V567 |         |       |       |                       | 29,435.10               | 29,435.10               | 121.46               |
| NEWPORT COAST - Group 4  | U.S. BANK  | 31846V567 |         |       |       |                       | 450,007.01              | 450,007.01              | 2,115.82             |
| OBLIGATION NOTES   | U.S. BANK  | 31846V567 |         |       |       |                       | 367,828.71              | 367,828.71              | 5,451.71             |
| 2022 SOCPFA Sheriff's Building                                 | U.S. BANK  | 31846V567 |         |       |       |                       | 132,057.17              | 132,057.17              | 564.82               |
| CFD 2021-1 Rienda  | U.S. BANK  | 31846V567 |         |       |       |                       | 39,300,913.34           | 39,300,913.34           | 168,075.13           |
| 2023 SOCPFA SERIES A   | U.S. BANK  | 31846V567 |         |       |       |                       | 2,666,030.84            | 2,666,030.84            | 11,402.82            |
| <b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>                      |            |           | Aaa-mf  | AAAm  | AAAmf | 5.20%                 |                         |                         |                      |
| 2016 CUF LEASE REVENUE BONDS                                   | ZIONS BANK | 60934N104 |         |       |       |                       | 1,054,000.00            | 1,054,000.00            | 1,369.01             |
| <b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>                      |            |           |         |       |       |                       | <u>\$ 64,312,131.73</u> | <u>\$ 64,312,131.73</u> | <u>\$ 277,034.76</u> |

\* Ratings are based on availability of the report  
\*\* 2014 Santa Ana Heights matured on 09/01/2023

**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-Sep-2023 To 30-Sep-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> |                 |                            |           |               |            |            |                 |                 |                 |                    |   |                 |
| 1232526                           | US TREASURY N/B | /JEFFERIES & COMPANY       | TBILL     |               |            |            | 5.2665 / 5.2882 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/5/2023      | 9/5/2023   | MAT        |                 | (50,000,000.00) | (49,795,191.67) | 0.00               | (204,808.33)                              | 50,000,000.00   |
| 1236300                           | US TREASURY N/B | /DEUTSCHE                  | TBILL     |               |            |            | 5.2700 / 5.2863 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/26/2023     | 9/5/2023   | PURC       |                 | 50,000,000.00   | 49,846,291.65   | 0.00               | 0.00                                      | (49,846,291.67) |
| 1232039                           | US TREASURY N/B | /JP MORGAN CHASE & CO      | TBILL     |               |            |            | 5.2515 / 5.2784 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/7/2023      | 9/7/2023   | MAT        |                 | (50,000,000.00) | (49,744,718.75) | 0.00               | (255,281.25)                              | 50,000,000.00   |
| 1236868                           | US TREASURY N/B | /DEUTSCHE                  | TBILL     |               |            |            | 5.2650 / 5.2797 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/26/2023     | 9/7/2023   | PURC       |                 | 50,000,000.00   | 49,861,062.50   | 0.00               | 0.00                                      | (49,861,062.50) |
| 1232037                           | FHLB DISC CORP  | /BNY Mellon Capital Market | AGDN      |               |            |            | 5.2300 / 5.2575 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/8/2023      | 9/8/2023   | MAT        |                 | (50,000,000.00) | (49,738,500.00) | 0.00               | (261,500.00)                              | 50,000,000.00   |
| 1237062                           | US TREASURY N/B | /JEFFERIES & COMPANY       | TBILL     |               |            |            | 5.2550 / 5.2704 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/28/2023     | 9/8/2023   | PURC       |                 | 50,000,000.00   | 49,854,027.80   | 0.00               | 0.00                                      | (49,854,027.78) |
| 1233578                           | US TREASURY N/B | /DAIWA CAPITAL MARKETS     | TBILL     |               |            |            | 5.2760 / 5.2977 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/12/2023     | 9/12/2023  | MAT        |                 | (50,000,000.00) | (49,794,822.22) | 0.00               | (205,177.78)                              | 50,000,000.00   |
| 1237277                           | US TREASURY N/B | /JP MORGAN CHASE & CO      | TBILL     |               |            |            | 5.2560 / 5.2737 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 10/5/2023     | 9/12/2023  | PURC       |                 | 50,000,000.00   | 49,832,100.00   | 0.00               | 0.00                                      | (49,832,100.00) |
| 1236300                           | US TREASURY N/B | /DEUTSCHE                  | TBILL     |               |            |            | 5.2700 / 5.2863 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/26/2023     | 9/26/2023  | MAT        |                 | (50,000,000.00) | (49,846,291.67) | 0.00               | (153,708.33)                              | 50,000,000.00   |
| 1236868                           | US TREASURY N/B | /DEUTSCHE                  | TBILL     |               |            |            | 5.2650 / 5.2797 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/26/2023     | 9/26/2023  | MAT        |                 | (50,000,000.00) | (49,861,062.50) | 0.00               | (138,937.50)                              | 50,000,000.00   |
| 1239100                           | US TREASURY N/B | /BARCLAYS CAPITAL          | TBILL     |               |            |            | 5.2800 / 5.3018 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 10/24/2023    | 9/26/2023  | PURC       |                 | 50,000,000.00   | 49,794,666.65   | 0.00               | 0.00                                      | (49,794,666.67) |
| 1239102                           | US TREASURY N/B | /DAIWA CAPITAL MARKETS     | TBILL     |               |            |            | 5.2710 / 5.2943 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 10/26/2023    | 9/26/2023  | PURC       |                 | 50,000,000.00   | 49,780,375.00   | 0.00               | 0.00                                      | (49,780,375.00) |
| 1237062                           | US TREASURY N/B | /JEFFERIES & COMPANY       | TBILL     |               |            |            | 5.2550 / 5.2704 |                 |                 |                    |   |                 |
|                                   |                 |                            |           | 9/28/2023     | 9/28/2023  | MAT        |                 | (50,000,000.00) | (49,854,027.78) | 0.00               | (145,972.22)                              | 50,000,000.00   |
| 1239448                           | US TREASURY N/B | /JEFFERIES & COMPANY       | TBILL     |               |            |            | 5.2760 / 5.2923 |                 |                 |                    |   |                 |

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

Transaction Date From 01-Sep-2023 To 30-Sep-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> |                 |                            |           | 10/19/2023    | 9/28/2023  | PURC       |                 | 50,000,000.00   | 49,846,116.65     | 0.00               | 0.00                                      | (49,846,116.67)     |
| <b>Sub Total:</b>                 |                 |                            |           |               |            |            |                 | <u>0.00</u>     | <u>180,025.66</u> | <u>0.00</u>        | <u>(1,365,385.41)</u>                     | <u>1,185,359.71</u> |
| <b>Fund: Extended Fund</b>        |                 |                            |           |               |            |            |                 |                 |                   |                    |   |                     |
| 1222893                           | FED HM LN BK BD | /UBS FINANCIAL SERVICES    | AGNF1     |               |            |            | 5.0900 / 5.0966 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 9/3/2024      | 9/3/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (657,458.33)                              | 657,458.33          |
| 1063212                           | FED FARM CR BK  | /Mizuho Securities USA Inc | AGNF1     |               |            |            | 1.2300 / 0.8040 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 3/4/2024      | 9/4/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (123,000.00)                              | 123,000.00          |
| 1199548                           | FED HM LN BK BD | /GREAT PACIFIC SECURITIES  | AGNF1     |               |            |            | 4.8900 / 4.9001 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 9/6/2023      | 9/6/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (1,222,500.00)                            | 1,222,500.00        |
|                                   |                 |                            |           | 9/6/2023      | 9/6/2023   | MAT        |                 | (50,000,000.00) | (50,000,000.00)   | 0.00               | 0.00                                      | 50,000,000.00       |
| 1195849                           | FHLB DISC CORP  | /BARCLAY CAPITAL           | AGDN      |               |            |            | 4.6100 / 4.7948 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 9/7/2023      | 9/7/2023   | MAT        |                 | (50,000,000.00) | (48,072,763.89)   | 0.00               | (1,927,236.11)                            | 50,000,000.00       |
| 1195851                           | FHLB DISC CORP  | /BARCLAY CAPITAL           | AGDN      |               |            |            | 4.6100 / 4.7948 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 9/7/2023      | 9/7/2023   | MAT        |                 | (50,000,000.00) | (48,072,763.89)   | 0.00               | (1,927,236.11)                            | 50,000,000.00       |
| 1210832                           | FED HM LN BK BD | /BNY Mellon Capital Market | AGNF1     |               |            |            | 5.3000 / 5.3300 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 3/7/2024      | 9/7/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (1,354,444.44)                            | 1,354,444.44        |
| 1236866                           | FED HM LN BK BD | /TD SECURITIES             | AGNF1     |               |            |            | 5.3400 / 5.3459 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 1/10/2025     | 9/7/2023   | PURC       |                 | 50,000,000.00   | 50,000,000.00     | 0.00               | 0.00                                      | (50,000,000.00)     |
| 1236867                           | FED HM LN BK BD | /RBC                       | AGNF1     |               |            |            | 5.3300 / 5.3353 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 1/17/2025     | 9/7/2023   | PURC       |                 | 50,000,000.00   | 50,000,000.00     | 0.00               | 0.00                                      | (50,000,000.00)     |
| 1008111                           | FED HM LN BK BD | /MORGAN STANLEY_1          | AGNF1     |               |            |            | 2.3750 / 2.3843 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 3/8/2024      | 9/8/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (118,750.00)                              | 118,750.00          |
| 1062112                           | FED HM LN BK BD | /BNY Mellon Capital Market | AGNF1     |               |            |            | 2.3750 / 0.8264 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 3/8/2024      | 9/8/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (52,250.00)                               | 52,250.00           |
| 1082617                           | FREDDIE MAC     | /BARCLAYS CAPITAL          | AGNF1     |               |            |            | 0.2500 / 0.2610 |                 |                   |                    |   |                     |
|                                   |                 |                            |           | 9/8/2023      | 9/8/2023   | INT        |                 | 0.00            | 0.00              | 0.00               | (16,250.00)                               | 16,250.00           |
|                                   |                 |                            |           | 9/8/2023      | 9/8/2023   | MAT        |                 | (13,000,000.00) | (12,995,710.00)   | 0.00               | (4,290.00)                                | 13,000,000.00       |
| 1082618                           | FREDDIE MAC     | /GREAT PACIFIC SECURITIES  | AGNF1     |               |            |            | 0.2500 / 0.2610 |                 |                   |                    |   |                     |

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

Transaction Date From 01-Sep-2023 To 30-Sep-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> |                            |           |               |            |            |                 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/8/2023      | 9/8/2023   | INT        |                 | 0.00            | 0.00            | 0.00               | (31,250.00)                               | 31,250.00     |
|              |                      |                            |           | 9/8/2023      | 9/8/2023   | MAT        |                 | (25,000,000.00) | (24,991,750.00) | 0.00               | (8,250.00)                                | 25,000,000.00 |
| 1083373      | FED FARM CR BK       | /Mizuho Securities USA Inc | AGNF1     |               |            |            | 0.2200 / 0.2600 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/8/2023      | 9/8/2023   | INT        |                 | 0.00            | 0.00            | 0.00               | (16,500.00)                               | 16,500.00     |
|              |                      |                            |           | 9/8/2023      | 9/8/2023   | MAT        |                 | (15,000,000.00) | (14,982,150.00) | 0.00               | (17,850.00)                               | 15,000,000.00 |
| 1210829      | FED HM LN BK BD      | /CITIGROUP GLOBAL MARKETS  | AGNF1     |               |            |            | 5.3000 / 5.3450 |                 |                 |                    |   |               |
|              |                      |                            |           | 3/8/2024      | 9/8/2023   | INT        |                 | 0.00            | 0.00            | 0.00               | (1,361,805.56)                            | 1,361,805.56  |
| 1210830      | FED HM LN BK BD      | /CITIGROUP GLOBAL MARKETS  | AGNF1     |               |            |            | 5.3000 / 5.3450 |                 |                 |                    |   |               |
|              |                      |                            |           | 3/8/2024      | 9/8/2023   | INT        |                 | 0.00            | 0.00            | 0.00               | (1,361,805.56)                            | 1,361,805.56  |
| 1224319      | FED FARM CR BK       | /UBS FINANCIAL SERVICES    | AGNF1     |               |            |            | 5.0800 / 5.0866 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/9/2024      | 9/9/2023   | INT        |                 | 0.00            | 0.00            | 0.00               | (635,000.00)                              | 635,000.00    |
| 1224475      | FED FARM CR BK       | /UBS FINANCIAL SERVICES    | AGNF1     |               |            |            | 5.0800 / 5.0866 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/9/2024      | 9/9/2023   | INT        |                 | 0.00            | 0.00            | 0.00               | (635,000.00)                              | 635,000.00    |
| 1224269      | FED FARM CR BK       | /RBC                       | AGNF1     |               |            |            | 5.0600 / 5.0665 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/10/2024     | 9/10/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (646,555.56)                              | 646,555.56    |
| 1224317      | FED HM LN BK BD      | /RBC                       | AGNF1     |               |            |            | 5.0800 / 5.0866 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/10/2024     | 9/10/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (642,055.56)                              | 642,055.56    |
| 1213834      | FHLB DISC CORP       | /BNY Mellon Capital Market | AGDN      |               |            |            | 4.5600 / 4.6610 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/11/2023     | 9/11/2023  | MAT        |                 | (50,000,000.00) | (48,917,000.00) | 0.00               | (1,083,000.00)                            | 50,000,000.00 |
| 1009949      | FANNIE MAE           | /DAIWA CAPITAL MARKETS     | AGNF1     |               |            |            | 2.8750 / 2.3270 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/12/2023     | 9/12/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (359,375.00)                              | 359,375.00    |
|              |                      |                            |           | 9/12/2023     | 9/12/2023  | MAT        |                 | (25,000,000.00) | (25,570,500.00) | 0.00               | 570,500.00                                | 25,000,000.00 |
| 1215443      | FHLB DISC CORP       | /JEFFERIES & COMPANY       | AGDN      |               |            |            | 4.6300 / 4.7267 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/12/2023     | 9/12/2023  | MAT        |                 | (50,000,000.00) | (48,977,541.67) | 0.00               | (1,022,458.33)                            | 50,000,000.00 |
| 1215445      | FHLB DISC CORP       | /JEFFERIES & COMPANY       | AGDN      |               |            |            | 4.6300 / 4.7267 |                 |                 |                    |   |               |
|              |                      |                            |           | 9/12/2023     | 9/12/2023  | MAT        |                 | (50,000,000.00) | (48,977,541.67) | 0.00               | (1,022,458.33)                            | 50,000,000.00 |

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

Transaction Date From 01-Sep-2023 To 30-Sep-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> |                 |                            |           |               |            |            |                 |                 |                 |                    |   |               |
| 1200348                    | FED HM LN BK BD | /GREAT PACIFIC SECURITIES  | AGNF1     |               |            |            | 4.8500 / 4.8599 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/13/2023     | 9/13/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (1,212,500.00)                            | 1,212,500.00  |
|                            |                 |                            |           | 9/13/2023     | 9/13/2023  | MAT        |                 | (50,000,000.00) | (50,000,000.00) | 0.00               | 0.00                                      | 50,000,000.00 |
| 1226904                    | FED HM LN BK BD | /RBC                       | AGNF1     |               |            |            | 5.2200 / 5.2270 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/13/2024     | 9/13/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (551,000.00)                              | 551,000.00    |
| 1226905                    | FED HM LN BK BD | /RBC                       | AGNF1     |               |            |            | 5.2200 / 5.2270 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/13/2024     | 9/13/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (551,000.00)                              | 551,000.00    |
| 1203326                    | FHLB DISC CORP  | /BNY Mellon Capital Market | AGDN      |               |            |            | 4.7300 / 4.8913 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/14/2023     | 9/14/2023  | MAT        |                 | (50,000,000.00) | (48,351,069.44) | 0.00               | (1,648,930.56)                            | 50,000,000.00 |
| 1106792                    | US TREASURY N/B | /DEUTSCHE                  | TRBDI     |               |            |            | 0.2500 / 0.3485 |                 |                 |                    |   |               |
|                            |                 |                            |           | 3/15/2024     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (62,500.00)                               | 62,500.00     |
| 1108210                    | US TREASURY N/B | /JP MORGAN CHASE & CO      | TRBDI     |               |            |            | 0.2500 / 0.3350 |                 |                 |                    |   |               |
|                            |                 |                            |           | 3/15/2024     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (62,500.00)                               | 62,500.00     |
| 1108211                    | US TREASURY N/B | /DEUTSCHE                  | TRBDI     |               |            |            | 0.2500 / 0.3350 |                 |                 |                    |   |               |
|                            |                 |                            |           | 3/15/2024     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (62,500.00)                               | 62,500.00     |
| 1108212                    | US TREASURY N/B | /BARCLAYS CAPITAL          | TRBDI     |               |            |            | 0.1250 / 0.2302 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/15/2023     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (31,250.00)                               | 31,250.00     |
|                            |                 |                            |           | 9/15/2023     | 9/15/2023  | MAT        |                 | (50,000,000.00) | (49,871,093.75) | 0.00               | (128,906.25)                              | 50,000,000.00 |
| 1115356                    | US TREASURY N/B | /MORGAN STANLEY_1          | TRBDI     |               |            |            | 0.2500 / 0.2820 |                 |                 |                    |   |               |
|                            |                 |                            |           | 3/15/2024     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (62,500.00)                               | 62,500.00     |
| 1152111                    | US TREASURY N/B | /BANK OF AMERICA           | TRBDI     |               |            |            | 0.1250 / 0.5846 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/15/2023     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (31,250.00)                               | 31,250.00     |
|                            |                 |                            |           | 9/15/2023     | 9/15/2023  | MAT        |                 | (50,000,000.00) | (49,597,656.25) | 0.00               | (402,343.75)                              | 50,000,000.00 |
| 1213989                    | FHLB DISC CORP  | /TD SECURITIES             | AGDN      |               |            |            | 4.6800 / 4.7870 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/15/2023     | 9/15/2023  | MAT        |                 | (50,000,000.00) | (48,882,000.00) | 0.00               | (1,118,000.00)                            | 50,000,000.00 |
| 1213990                    | FHLB DISC CORP  | /TD SECURITIES             | AGDN      |               |            |            | 4.6800 / 4.7870 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/15/2023     | 9/15/2023  | MAT        |                 | (50,000,000.00) | (48,882,000.00) | 0.00               | (1,118,000.00)                            | 50,000,000.00 |
| 1225214                    | US TREASURY N/B | /MORGAN STANLEY            | TRBDI     |               |            |            | 0.3750 / 5.2050 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/15/2024     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (93,750.00)                               | 93,750.00     |
| 1228137                    | US TREASURY N/B | /FTN FINANCIAL             | TRBDI     |               |            |            | 0.3750 / 5.3768 |                 |                 |                    |   |               |
|                            |                 |                            |           | 9/15/2024     | 9/15/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (93,750.00)                               | 93,750.00     |

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Transaction Date From 01-Sep-2023 To 30-Sep-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> |                            |            |               |            |            |                 |                 |                 |                    |   |                 |
| 1238075      | FED HM LN BK BD      | /RBC                       | AGNF1      |               |            |            | 5.3050 / 5.3109 |                 |                 |                    |   |                 |
|              |                      |                            |            | 1/17/2025     | 9/15/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1238076      | FED FARM CR BK       | /CASTLE OAK SECURITIES     | AGNF1      |               |            |            | 5.2900 / 5.2949 |                 |                 |                    |   |                 |
|              |                      |                            |            | 1/30/2025     | 9/15/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1238077      | FED FARM CR BK       | /CASTLE OAK SECURITIES     | AGNF1      |               |            |            | 5.2900 / 5.2949 |                 |                 |                    |   |                 |
|              |                      |                            |            | 1/30/2025     | 9/15/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1213833      | FHLB DISC CORP       | /TD SECURITIES             | AGDN       |               |            |            | 4.5600 / 4.6652 |                 |                 |                    |   |                 |
|              |                      |                            |            | 9/18/2023     | 9/18/2023  | MAT        |                 | (50,000,000.00) | (48,872,666.67) | 0.00               | (1,127,333.33)                            | 50,000,000.00   |
| 1238268      | FED HM LN BK BD      | /CASTLE OAK SECURITIES     | AGNF1      |               |            |            | 5.3250 / 5.3302 |                 |                 |                    |   |                 |
|              |                      |                            |            | 1/30/2025     | 9/18/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1238269      | FED HM LN BK BD      | /GREAT PACIFIC SECURITIES  | AGNF1      |               |            |            | 5.3150 / 5.3196 |                 |                 |                    |   |                 |
|              |                      |                            |            | 2/7/2025      | 9/18/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1238270      | FED HM LN BK BD      | /TD SECURITIES             | AGNF1      |               |            |            | 5.3200 / 5.3249 |                 |                 |                    |   |                 |
|              |                      |                            |            | 2/3/2025      | 9/18/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1238271      | FED HM LN BK BD      | /TD SECURITIES             | AGNF1      |               |            |            | 5.3200 / 5.3249 |                 |                 |                    |   |                 |
|              |                      |                            |            | 2/3/2025      | 9/18/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1202329      | FHLB DISC CORP       | /JEFFERIES & COMPANY       | AGDN       |               |            |            | 4.6400 / 4.8041 |                 |                 |                    |   |                 |
|              |                      |                            |            | 9/19/2023     | 9/19/2023  | MAT        |                 | (50,000,000.00) | (48,292,222.22) | 0.00               | (1,707,777.78)                            | 50,000,000.00   |
| 1084332      | FREDDIE MAC          | /GREAT PACIFIC SECURITIES  | CALLGOVAGY |               |            |            | 0.4000 / 0.4000 |                 |                 |                    |   |                 |
|              |                      |                            |            | 9/20/2024     | 9/20/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (40,000.00)                               | 40,000.00       |
| 1195457      | FHLB DISC CORP       | /BNY Mellon Capital Market | AGDN       |               |            |            | 4.6150 / 4.8092 |                 |                 |                    |   |                 |
|              |                      |                            |            | 9/20/2023     | 9/20/2023  | MAT        |                 | (50,000,000.00) | (47,980,937.50) | 0.00               | (2,019,062.50)                            | 50,000,000.00   |
| 1238639      | US TREASURY N/B      | /DAIWA CAPITAL MARKETS     | TRBDME     |               |            |            | 1.0000 / 4.5231 |                 |                 |                    |   |                 |
|              |                      |                            |            | 7/31/2028     | 9/20/2023  | PURC       |                 | 50,000,000.00   | 42,388,671.90   | 69,293.46          | 0.00                                      | (42,457,965.36) |
| 1238644      | US TREASURY N/B      | /JEFFERIES & COMPANY       | TRBDME     |               |            |            | 1.1250 / 4.5246 |                 |                 |                    |   |                 |
|              |                      |                            |            | 8/31/2028     | 9/20/2023  | PURC       |                 | 50,000,000.00   | 42,542,968.75   | 30,906.59          | 0.00                                      | (42,573,875.34) |
| 1107141      | FED FARM CR BK       | /Mizuho Securities USA Inc | AGNF1      |               |            |            | 0.2200 / 0.2702 |                 |                 |                    |   |                 |

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| Deal         | Issuer          | Broker                    | Inst Type | Maturity Date | Trans Date | Trans Type | Coupon/Yield(%) | Par Value       | Cost            | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement      |
|--------------|-----------------|---------------------------|-----------|---------------|------------|------------|-----------------|-----------------|-----------------|--------------------|---|-----------------|
| <b>Fund:</b> |                 | <b>Extended Fund</b>      |           |               |            |            |                 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/22/2023     | 9/22/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (31,625.00)                               | 31,625.00       |
|              |                 |                           |           | 9/22/2023     | 9/22/2023  | MAT        |                 | (28,750,000.00) | (28,714,062.50) | 0.00               | (35,937.50)                               | 28,750,000.00   |
| 1107142      | FED FARM CR BK  | /MORGAN STANLEY_I         | AGNF1     |               |            |            | 0.2200 / 0.2702 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/22/2023     | 9/22/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (47,025.00)                               | 47,025.00       |
|              |                 |                           |           | 9/22/2023     | 9/22/2023  | MAT        |                 | (42,750,000.00) | (42,696,562.50) | 0.00               | (53,437.50)                               | 42,750,000.00   |
| 1104040      | FREDDIE MAC     | /TD SECURITIES            | AGNF1     |               |            |            | 0.3750 / 0.7054 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/23/2025     | 9/23/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (18,750.00)                               | 18,750.00       |
| 1226903      | FED HM LN BK BD | /UBS FINANCIAL SERVICES   | AGNF1     |               |            |            | 5.2000 / 5.2069 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/23/2024     | 9/23/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (621,111.11)                              | 621,111.11      |
| 1197605      | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES | AGDN      |               |            |            | 4.6800 / 4.8745 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/25/2023     | 9/25/2023  | MAT        |                 | (50,000,000.00) | (48,004,500.00) | 0.00               | (1,995,500.00)                            | 50,000,000.00   |
| 1203174      | FHLB DISC CORP  | /JEFFERIES & COMPANY      | AGDN      |               |            |            | 4.6600 / 4.8249 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/26/2023     | 9/26/2023  | MAT        |                 | (50,000,000.00) | (48,291,333.33) | 0.00               | (1,708,666.67)                            | 50,000,000.00   |
| 1227369      | FED HM LN BK BD | /UBS FINANCIAL SERVICES   | AGNF1     |               |            |            | 5.2500 / 5.2571 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/26/2024     | 9/26/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (634,375.00)                              | 634,375.00      |
| 1228138      | FED HM LN BK BD | /GREAT PACIFIC SECURITIES | AGNF1     |               |            |            | 5.3450 / 5.3524 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/26/2024     | 9/26/2023  | INT        |                 | 0.00            | 0.00            | 0.00               | (601,312.50)                              | 601,312.50      |
| 1239098      | FED FARM CR BK  | /CITIGROUP GLOBAL MARKETS | AGNF1     |               |            |            | 5.3800 / 5.3869 |                 |                 |                    |   |                 |
|              |                 |                           |           | 1/13/2025     | 9/26/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1239099      | FED HM LN BK BD | /CITIGROUP GLOBAL MARKETS | AGNF1     |               |            |            | 5.3750 / 5.3814 |                 |                 |                    |   |                 |
|              |                 |                           |           | 1/21/2025     | 9/26/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1198340      | FHLB DISC CORP  | /GREAT PACIFIC SECURITIES | AGDN      |               |            |            | 4.6700 / 4.8604 |                 |                 |                    |   |                 |
|              |                 |                           |           | 9/27/2023     | 9/27/2023  | MAT        |                 | (50,000,000.00) | (48,041,194.44) | 0.00               | (1,958,805.56)                            | 50,000,000.00   |
| 1239394      | FED HM LN BK BD | /FTN FINANCIAL            | AGNF1     |               |            |            | 5.3950 / 5.4005 |                 |                 |                    |   |                 |
|              |                 |                           |           | 2/7/2025      | 9/27/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |
| 1239395      | FED HM LN BK BD | /FTN FINANCIAL            | AGNF1     |               |            |            | 5.3950 / 5.4005 |                 |                 |                    |   |                 |
|              |                 |                           |           | 2/7/2025      | 9/27/2023  | PURC       |                 | 50,000,000.00   | 50,000,000.00   | 0.00               | 0.00                                      | (50,000,000.00) |



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| Deal              | Issuer          | Broker                           | Inst Type | Maturity Date | Trans Date | Trans Type | Coupon/Yield(%) | Par Value               | Cost                    | Purchased Interest | (Interest) Amort / (Accret) (Gain) / Loss | Settlement            |
|-------------------|-----------------|----------------------------------|-----------|---------------|------------|------------|-----------------|-------------------------|-------------------------|--------------------|---|-----------------------|
| <b>Fund:</b>      |                 | <b>Extended Fund</b>             |           |               |            |            |                 |                         |                         |                    |   |                       |
| 1213832           | FHLB DISC CORP  | /Mizuho Securities USA Inc       | AGDN      |               |            |            | 4.7000 / 4.8183 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/28/2023     | 9/28/2023  | MAT        |                 | (50,000,000.00)         | (48,772,777.78)         | 0.00               | (1,227,222.22)                            | 50,000,000.00         |
| 1239837           | FED HM LN BK BD | /TD SECURITIES                   | AGNF1     |               |            |            | 5.3900 / 5.3950 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 2/14/2025     | 9/29/2023  | PURC       |                 | 50,000,000.00           | 50,000,000.00           | 0.00               | 0.00                                      | (50,000,000.00)       |
| 1239838           | FED HM LN BK BD | /TD SECURITIES                   | AGNF1     |               |            |            | 5.3900 / 5.3950 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 2/14/2025     | 9/29/2023  | PURC       |                 | 50,000,000.00           | 50,000,000.00           | 0.00               | 0.00                                      | (50,000,000.00)       |
| 1106790           | US TREASURY N/B | /MORGAN STANLEY_1                | TRBDME    |               |            |            | 0.5000 / 0.6542 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 3/31/2025     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (125,000.00)                              | 125,000.00            |
| 1108213           | US TREASURY N/B | /BNP PARIBAS                     | TRBDME    |               |            |            | 0.5000 / 0.6505 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 3/31/2025     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (125,000.00)                              | 125,000.00            |
| 1116050           | US TREASURY N/B | /MORGAN STANLEY_1                | TRBDME    |               |            |            | 0.2500 / 0.6323 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/30/2025     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (62,500.00)                               | 62,500.00             |
| 1116051           | US TREASURY N/B | /BNP PARIBAS                     | TRBDME    |               |            |            | 0.2500 / 0.6323 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/30/2025     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (62,500.00)                               | 62,500.00             |
| 1116052           | US TREASURY N/B | /DEUTSCHE                        | TRBDME    |               |            |            | 0.2500 / 0.6332 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/30/2025     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (62,500.00)                               | 62,500.00             |
| 1130485           | US TREASURY N/B | /MORGAN STANLEY                  | TRBDME    |               |            |            | 0.2500 / 0.6018 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/30/2025     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (62,500.00)                               | 62,500.00             |
| 1228133           | US TREASURY N/B | /FTN FINANCIAL                   | TRBDME    |               |            |            | 1.5000 / 5.3569 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/30/2024     | 9/30/2023  | INT        |                 | 0.00                    | 0.00                    | 0.00               | (375,000.00)                              | 375,000.00            |
| <b>Sub Total:</b> |                 |                                  |           |               |            |            |                 | <b>(249,500,000.00)</b> | <b>(241,876,156.85)</b> | <b>100,200.05</b>  | <b>(37,609,901.12)</b>                    | <b>279,385,857.92</b> |
| <b>Fund:</b>      |                 | <b>Educational Money Mkt Fnd</b> |           |               |            |            |                 |                         |                         |                    |   |                       |
| 1232527           | US TREASURY N/B | /JEFFERIES & COMPANY             | TBILL     |               |            |            | 5.2665 / 5.2882 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/5/2023      | 9/5/2023   | MAT        |                 | (50,000,000.00)         | (49,795,191.67)         | 0.00               | (204,808.33)                              | 50,000,000.00         |
| 1236301           | US TREASURY N/B | /DEUTSCHE                        | TBILL     |               |            |            | 5.2700 / 5.2863 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/26/2023     | 9/5/2023   | PURC       |                 | 50,000,000.00           | 49,846,291.65           | 0.00               | 0.00                                      | (49,846,291.67)       |
| 1232040           | US TREASURY N/B | /JP MORGAN CHASE & CO            | TBILL     |               |            |            | 5.2515 / 5.2784 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/7/2023      | 9/7/2023   | MAT        |                 | (50,000,000.00)         | (49,744,718.75)         | 0.00               | (255,281.25)                              | 50,000,000.00         |
| 1236869           | US TREASURY N/B | /DEUTSCHE                        | TBILL     |               |            |            | 5.2650 / 5.2797 |                         |                         |                    |   |                       |
|                   |                 |                                  |           | 9/26/2023     | 9/7/2023   | PURC       |                 | 50,000,000.00           | 49,861,062.50           | 0.00               | 0.00                                      | (49,861,062.50)       |

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

Transaction Date From 01-Sep-2023 To 30-Sep-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: Educational Money Mkt Fnd</b> |                 |                               |           |               |            |            |                 |                 |                   |                    |   |                     |
| 1232038                                | FHLB DISC CORP  | /BNY Mellon<br>Capital Market | AGDN      |               |            |            | 5.2300 / 5.2575 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/8/2023      | 9/8/2023   | MAT        |                 | (50,000,000.00) | (49,738,500.00)   | 0.00               | (261,500.00)                              | 50,000,000.00       |
| 1237063                                | US TREASURY N/B | /JEFFERIES &<br>COMPANY       | TBILL     |               |            |            | 5.2550 / 5.2704 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/28/2023     | 9/8/2023   | PURC       |                 | 50,000,000.00   | 49,854,027.80     | 0.00               | 0.00                                      | (49,854,027.78)     |
| 1233579                                | US TREASURY N/B | /DAIWA<br>CAPITAL<br>MARKETS  | TBILL     |               |            |            | 5.2760 / 5.2977 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/12/2023     | 9/12/2023  | MAT        |                 | (50,000,000.00) | (49,794,822.22)   | 0.00               | (205,177.78)                              | 50,000,000.00       |
| 1237279                                | US TREASURY N/B | /JP MORGAN<br>CHASE & CO      | TBILL     |               |            |            | 5.2560 / 5.2737 |                 |                   |                    |   |                     |
|  |                 |                               |           | 10/5/2023     | 9/12/2023  | PURC       |                 | 50,000,000.00   | 49,832,100.00     | 0.00               | 0.00                                      | (49,832,100.00)     |
| 1236301                                | US TREASURY N/B | /DEUTSCHE                     | TBILL     |               |            |            | 5.2700 / 5.2863 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/26/2023     | 9/26/2023  | MAT        |                 | (50,000,000.00) | (49,846,291.67)   | 0.00               | (153,708.33)                              | 50,000,000.00       |
| 1236869                                | US TREASURY N/B | /DEUTSCHE                     | TBILL     |               |            |            | 5.2650 / 5.2797 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/26/2023     | 9/26/2023  | MAT        |                 | (50,000,000.00) | (49,861,062.50)   | 0.00               | (138,937.50)                              | 50,000,000.00       |
| 1239101                                | US TREASURY N/B | /BARCLAYS<br>CAPITAL          | TBILL     |               |            |            | 5.2800 / 5.3018 |                 |                   |                    |   |                     |
|  |                 |                               |           | 10/24/2023    | 9/26/2023  | PURC       |                 | 50,000,000.00   | 49,794,666.65     | 0.00               | 0.00                                      | (49,794,666.67)     |
| 1239103                                | US TREASURY N/B | /DAIWA<br>CAPITAL<br>MARKETS  | TBILL     |               |            |            | 5.2710 / 5.2943 |                 |                   |                    |   |                     |
|  |                 |                               |           | 10/26/2023    | 9/26/2023  | PURC       |                 | 50,000,000.00   | 49,780,375.00     | 0.00               | 0.00                                      | (49,780,375.00)     |
| 1237063                                | US TREASURY N/B | /JEFFERIES &<br>COMPANY       | TBILL     |               |            |            | 5.2550 / 5.2704 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/28/2023     | 9/28/2023  | MAT        |                 | (50,000,000.00) | (49,854,027.78)   | 0.00               | (145,972.22)                              | 50,000,000.00       |
| 1239518                                | US TREASURY N/B | /JEFFERIES &<br>COMPANY       | TBILL     |               |            |            | 5.2760 / 5.2923 |                 |                   |                    |   |                     |
|  |                 |                               |           | 10/19/2023    | 9/28/2023  | PURC       |                 | 50,000,000.00   | 49,846,116.65     | 0.00               | 0.00                                      | (49,846,116.67)     |
| <b>Sub Total:</b>                      |                 |                               |           |               |            |            |                 | <b>0.00</b>     | <b>180,025.66</b> | <b>0.00</b>        | <b>(1,365,385.41)</b>                     | <b>1,185,359.71</b> |
| <b>Fund: 650-Fountain Valley SD40</b>  |                 |                               |           |               |            |            |                 |                 |                   |                    |   |                     |
| 1217026                                | FANNIE MAE      | /TD SECURITIES                | AGNF1     |               |            |            | 1.8750 / 3.9225 |                 |                   |                    |   |                     |
|  |                 |                               |           | 9/24/2026     | 9/24/2023  | INT        |                 | 0.00            | 0.00              | 0.00               | (32,812.50)                               | 32,812.50           |
| 1214697                                | US TREASURY N/B | /BANK OF<br>AMERICA           | TRBDME    |               |            |            | 0.6250 / 3.8080 |                 |                   |                    |   |                     |
|  |                 |                               |           | 3/31/2027     | 9/30/2023  | INT        |                 | 0.00            | 0.00              | 0.00               | (10,937.50)                               | 10,937.50           |
| <b>Sub Total:</b>                      |                 |                               |           |               |            |            |                 | <b>0.00</b>     | <b>0.00</b>       | <b>0.00</b>        | <b>(43,750.00)</b>                        | <b>43,750.00</b>    |

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

Transaction Date From 01-Sep-2023 To 30-Sep-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: 650-CCCD SERIES 2017E</b> |                |                   |           |               |            |            |                 |                   |                   |                    |   |                     |
| 941166                             | FREDDIE MAC    | /BARCLAYS CAPITAL | AGNF1     |               |            |            | 6.7500 / 3.0912 |                   |                   |                    |   |                     |
|                                    |                |                   |           | 3/15/2031     | 9/15/2023  | INT        |                 | 0.00              | 0.00              | 0.00               | (50,625.00)                               | 50,625.00           |
| 1226380                            | FHLB DISC CORP | /FTN FINANCIAL    | AGDN      |               |            |            | 5.0600 / 5.1205 |                   |                   |                    |   |                     |
|                                    |                |                   |           | 9/15/2023     | 9/15/2023  | MAT        |                 | (2,600,000.00)    | (2,569,302.67)    | 0.00               | (30,697.33)                               | 2,600,000.00        |
| 1238073                            | FHLB DISC CORP | /FTN FINANCIAL    | AGDN      |               |            |            | 5.3050 / 5.3795 |                   |                   |                    |   |                     |
|                                    |                |                   |           | 12/18/2023    | 9/15/2023  | PURC       |                 | 2,900,000.00      | 2,859,829.36      | 0.00               | 0.00                                      | (2,859,829.36)      |
| 948855                             | FED FARM CR BK | /MORGAN STANLEY   | AGNF1     |               |            |            | 3.3500 / 3.3496 |                   |                   |                    |   |                     |
|                                    |                |                   |           | 3/23/2033     | 9/23/2023  | INT        |                 | 0.00              | 0.00              | 0.00               | (8,375.00)                                | 8,375.00            |
| <b>Sub Total:</b>                  |                |                   |           |               |            |            |                 | <b>300,000.00</b> | <b>290,526.69</b> | <b>0.00</b>        | <b>(89,697.33)</b>                        | <b>(200,829.36)</b> |

|                     |                         |                         |                   |                        |                       |
|---------------------|-------------------------|-------------------------|-------------------|------------------------|-----------------------|
| <b>Grand Total:</b> | <u>(249,200,000.00)</u> | <u>(241,225,578.84)</u> | <u>100,200.05</u> | <u>(40,474,119.27)</u> | <u>281,599,497.98</u> |
|---------------------|-------------------------|-------------------------|-------------------|------------------------|-----------------------|

County of Orange  
Treasurer-Tax Collector's Office

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**  
For 01-Sep-2023 to 30-Sep-2023

| Cashflow Date   | Transaction Description | Amount                  | Deal No. |
|---|-------------------------|-------------------------|----------|
| <b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)</b> |                         |                         |          |
| 9/1/2023  | ACTUAL CASHFLOW         | (51,550,000.00)         | 1236011  |
| 9/5/2023  | ACTUAL CASHFLOW         | (25,669,541.66)         | 1236286  |
| 9/6/2023  | ACTUAL CASHFLOW         | 37,072,500.00           | 1236668  |
| 9/7/2023  | ACTUAL CASHFLOW         | (31,895,555.55)         | 1236863  |
| 9/8/2023  | ACTUAL CASHFLOW         | (187,891,388.89)        | 1237054  |
| 9/11/2023   | ACTUAL CASHFLOW         | 43,058,611.12           | 1237119  |
| 9/12/2023   | ACTUAL CASHFLOW         | 165,359,375.00          | 1237402  |
| 9/15/2023   | ACTUAL CASHFLOW         | (36,300,000.00)         | 1237819  |
| 9/18/2023   | ACTUAL CASHFLOW         | (149,350,000.00)        | 1238095  |
| 9/20/2023   | ACTUAL CASHFLOW         | (40,921,840.70)         | 1238618  |
| 9/21/2023   | ACTUAL CASHFLOW         | (108,717,012.00)        | 1238667  |
| 9/26/2023   | ACTUAL CASHFLOW         | (51,564,312.50)         | 1239089  |
| 9/29/2023   | ACTUAL CASHFLOW         | (344,000,000.00)        | 1239816  |
| <b>Sub Total Amount Per Account:</b>  |                         | <b>(782,369,165.18)</b> |          |
| <b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)</b>          |                         |                         |          |
| 9/13/2023   | ACTUAL CASHFLOW         | 23,014,500.00           | 1237433  |
| 9/14/2023   | ACTUAL CASHFLOW         | 33,350,000.00           | 1237763  |
| 9/19/2023   | ACTUAL CASHFLOW         | 71,000,000.00           | 1238449  |
| 9/22/2023   | ACTUAL CASHFLOW         | 71,578,650.00           | 1238825  |
| 9/25/2023   | ACTUAL CASHFLOW         | 183,839,861.11          | 1238842  |
| 9/27/2023   | ACTUAL CASHFLOW         | 356,500,000.00          | 1239234  |
| 9/28/2023   | ACTUAL CASHFLOW         | 71,570,000.00           | 1239443  |
| 9/29/2023   | ACTUAL CASHFLOW         | (60,420,000.00)         | 1239814  |
| <b>Sub Total Amount Per Account:</b>  |                         | <b>750,433,011.11</b>   |          |
| <b>NORTHERN INSTITUTIONAL TREASURY PORTFOLIO</b>                                    |                         |                         |          |
| 9/14/2023   | ACTUAL CASHFLOW         | (1,026.13)              | 1237777  |
| 9/15/2023   | ACTUAL CASHFLOW         | 50,625.00               | 1238072  |
| 9/15/2023   | ACTUAL CASHFLOW         | (259,829.36)            | 1238074  |
| 9/25/2023   | ACTUAL CASHFLOW         | 8,375.00                | 1238845  |
| <b>Sub Total Amount Per Account:</b>  |                         | <b>(201,855.49)</b>     |          |
| <b>Total Amount:</b>  |                         | <b>(32,138,009.56)</b>  |          |



Andrew N. Hamilton, CPA  
Orange County Auditor-Controller



# Internal Audit

First Follow-up Review of the Management Letter on  
Review of the Schedule of Assets as of March 31, 2022

Audit Manager: Michael Steinhaus  
Auditor II: John C. Lim, CIA

Audit Number 2217-B  
Report Date: September 26, 2023





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

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**ANDREW N. HAMILTON, CPA**  
AUDITOR-CONTROLLER

DATE: September 26, 2023

TO: Honorable Board of Supervisors

FROM: Michael Steinhaus, Audit Manager

SUBJECT: First Follow-up Review of the Management Letter on Review of the Schedule of Assets as of March 31, 2022

We have completed a follow-up review of the Management Letter on Review of the Schedule of Assets as of March 31, 2022 (Management Letter). We found that the Treasurer-Tax Collector did not implement one recommendation. We will perform a second follow-up review in approximately six months and a follow-up report form is attached to facilitate that review.

Other recipients of this report:

- Members, Audit Oversight Committee
- Jason Prole, Director of Investments
- Brian Winn, Accounting/Compliance Manager
- Salvador Lopez, Chief Deputy Auditor-Controller
- John Lim, Auditor II
- Foreperson, Grand Jury
- Robin Stieler, Clerk of the Board of Supervisors
- Eide Bailly LLP, County External Auditor



# Internal Auditor's Report

## Background

We completed a review of the Schedule of Assets as of March 31, 2022; and identified one control deficiency in the related management letter.

## Results

During our first follow-up review, we found the following status as of January 31, 2023:

**Finding:** Accounts Not Recorded in Quantum (Control Deficiency)

**Recommendation:** We recommend that T-TC management ensure that all accounts included in its Schedule of Assets are recorded in Quantum.

**Status: Not Implemented.** We found that T-TC does not ensure that all accounts included in its Schedule of Assets are recorded in Quantum. T-TC believes that this finding is no longer applicable because the accounts in the finding will be closed.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during our follow-up review. If you have any questions, please contact me at (714) 834-6106.

*Michael Steinhaus*

Michael Steinhaus  
Santa Ana, California  
September 26, 2023



# Internal Auditor's Report

## ATTACHMENT A: Recommendation Implementation Status

For purposes of reporting the implementation status of our recommendations, we utilize four categories:

| <b>Implemented</b>   | <b>In Process</b>   | <b>Not Implemented</b>   | <b>Closed</b>   |
|--|---|--|---|
| The department has implemented our recommendation. No follow-up necessary. | The department is in the process of implementing our recommendation. Follow-up recommended. | The department has taken no action to implement our recommendation. Follow-up recommended. | Our recommendation is no longer applicable. No follow-up necessary. |



# 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)