

Treasurer's Monthly
INVESTMENT
FEBRUARY 2024 **REPORT**

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



COUNTY OF ORANGE

TREASURER’S INVESTMENT REPORT

For February 29, 2024

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



INTERDEPARTMENTAL COMMUNICATION

Date: March 18, 2024

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

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

Subject: Treasurer's Investment Report for the Month Ended February 29, 2024

The Treasurer's Investment Report for the month ended February 29, 2024, is attached, is online at octreasurer.com/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS) approved by the Board of Supervisors on December 19, 2023. This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), Specific Investment Accounts and a Bond Proceeds Account that, by law, are called the County Treasury.

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors. The primary goal is to invest public funds in a manner that will provide for maximum security of principal invested with secondary emphasis on providing adequate liquidity to pool participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all statutes and resolutions governing the investment of public funds.

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

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

ECONOMIC UPDATE

The U.S. economy continues to experience employment gains, yet inflation remains above the Federal Open Market Committee's (FOMC) target of 2%. Job gains were 275,000 in February after increasing 229,000 (revised) in January, while January's headline inflation decreased to 3.1% year over year, lower than December's 3.4%. Neither the financial

markets nor the Federal Open Market Committee (FOMC) are pricing a change at the next FOMC meeting on March 20, 2024. Other recent U.S. economic releases include:

- Gross Domestic Product (revised) rose 3.2% (survey: +3.3%) in the fourth quarter compared to the third quarter's rise of 4.9% (revised).
- The Unemployment Rate increased to 3.9% (survey: 3.7%) in February from 3.7% in January.
- The Empire State Manufacturing Index increased to -2.4 (survey: -12.5) from the prior month's -43.7, while the Philadelphia Fed Index increased to 5.2 (survey: -8.1) from -10.6 in February. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve increased yet remained inverted in February. The 90-day Treasury Bill rate increased to 5.38% from 5.37%. The 2-year Treasury Note increased to 4.62% from 4.21%, while the 10-year Treasury Bond rate increased to 4.25% from 3.91%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for fiscal year 2023/2024 are 4.19% and 4.14%. The daily gross yield for OCTP as of February 29, 2024, is 4.73%. The forecasts for the OCTP gross and net yields for the fiscal year 2023/2024 will remain at 4.05% and 4.00%, respectively. The investment administration fee for fiscal year 2023/2024 is estimated to be lower than the 5.0 basis points, primarily due to higher average balances than originally estimated and higher cost savings expected for the remainder of the fiscal year. The monthly investment administrative fee charged in February 2024 was reduced from 5.0 basis points to 2.0 basis points.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for December 2023, January 2024 and February 2024 interest apportionments are expected to be paid in March 2024, April 2024 and May 2024, respectively.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of February 2024.

COMPLIANCE SUMMARY

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

CREDIT UPDATE

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

I certify that this report includes the OCTP, the Specific Investment Accounts and the Bond Proceeds Account as of February 29, 2024, and is in conformity with all State laws, the IPS and bond indenture agreements. The OCTP herein shown provides adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR
ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURER'S POOL (OCTP), SPECIFIC INVESTMENT AND BOND PROCEEDS ACCOUNTS ⁽¹⁾
FOR THE MONTH ENDED: FEBRUARY 29, 2024

OCTP INVESTMENT STATISTICS⁽²⁾

DESCRIPTION	CURRENT BALANCES	Duration	Daily Yield as of 02/29/2024	MONTHLY Gross Yield	Current NAV
Orange County Treasurer's Pool (OCTP)	MARKET Value \$ 15,348,609,325	0.94	4.727%	4.518%	1.0007
	COST (Capital) \$ 15,285,754,125				
	MONTHLY AVG Balance \$ 15,239,484,468				
	BOOK Value \$ 15,337,378,823				

SPECIFIC INVESTMENT ACCOUNTS STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	Market Value	Book Value	Current NAV
Pension Prepayment-CEO (PP-CEO)	MARKET Value \$ 554,412,596	PP-CEO	4.761%	\$ 521,560,938	522,722,030	0.9978
Fountain Valley School District Fund 40 (FVSD)	COST (Capital) \$ 532,583,784	FVSD	2.755%	32,851,658	33,846,186	0.9706
	MONTHLY AVG Balance \$ 532,595,037					
	BOOK Value \$ 556,568,216					

BOND PROCEEDS ACCOUNT STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	Market Value	Book Value	Current NAV
CCCD Series 2017E Bonds (CCCD)	MARKET Value \$ 22,331,503	CCCD	3.524%	\$ 22,331,503	23,772,310	0.9394
	COST (Capital) \$ 24,665,775					
	MONTHLY AVG Balance \$ 24,623,676					
	BOOK Value \$ 23,772,310					

OCIF TOTALS

INVESTMENTS & CASH		YEAR-TO-DATE EARNINGS	
OCTP	\$ 15,285,754,125	OCTP	\$ 410,666,626
		OCIP	176,690,341
		OCEIP	233,976,285
Specific Investment Accounts	532,583,784	Specific Investment Accounts	15,896,138
Bond Proceeds Account	24,665,775	Bond Proceeds Account	531,179
Cash	7,892,428		
Total Assets in the County Treasury	\$ 15,850,896,112	Total OCIF Year-To-Date Earnings	\$ 427,093,943

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCTP - YTD NET YIELD	4.143%	OCTP	358
90-DAY T-BILL YIELD - YTD AVERAGE	5.412%	LGIP (Standard & Poors)	41

(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2024 IPS requiring at least quarterly reporting per Government Code Section 53646 (d).

(2) Due to the longer term nature of PP-CEO, FVSD, and CCCD, they continue to stay below book values. The PP-CEO, FVSD, and CCCD have sufficient liquidity to meet projected cash flow needs.

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

	FEBRUARY 2024	JANUARY 2024	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2023	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 6,789,751,281	\$ 6,623,351,122	\$ 166,400,159	2.51%	\$6,231,723,672	\$ 558,027,609	8.95%
End Of Month Book Value ¹	\$ 6,784,783,253	\$ 6,603,305,276	\$ 181,477,977	2.75%	\$6,326,347,517	\$ 458,435,736	7.25%
Monthly Average Balance	\$ 6,578,000,490	\$ 6,550,441,916	\$ 27,558,574	0.42%	\$6,060,966,431	\$ 517,034,059	8.53%
Year-To-Date Average Balance	\$ 6,269,407,185	\$ 6,225,322,428	\$ 44,084,757	0.71%	\$6,059,552,728	\$ 209,854,457	3.46%
Monthly Accrued Earnings ³	\$ 23,752,669	\$ 24,168,148	\$ (415,479)	-1.72%	\$14,596,699	\$ 9,155,970	62.73%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,2}	\$ 8,558,858,044	\$ 8,972,744,888	\$ (413,886,844)	-4.61%	\$7,673,600,099	\$ 885,257,945	11.54%
End Of Month Book Value ¹	\$ 8,552,595,570	\$ 8,945,588,505	\$ (392,992,935)	-4.39%	\$7,790,940,072	\$ 761,655,498	9.78%
Monthly Average Balance ²	\$ 8,661,483,978	\$ 9,051,820,071	\$ (390,336,093)	-4.31%	\$7,820,686,765	\$ 840,797,213	10.75%
Year-To-Date Average Balance ²	\$ 8,261,939,446	\$ 8,204,861,656	\$ 57,077,790	0.70%	\$6,881,466,753	\$ 1,380,472,693	20.06%
Monthly Accrued Earnings ³	\$ 31,507,806	\$ 33,695,942	\$ (2,188,136)	-6.49%	\$18,840,351	\$ 12,667,455	67.24%
<u>Orange County Treasurer's Pool (OCTP)</u>							
Monthly Net Yield ³	4.498%	4.276%	0.222%	5.20%	3.085%	1.413%	45.81%
Year-To-Date Net Yield ³	4.143%	4.093%	0.050%	1.23%	2.039%	2.104%	103.19%
Annual Estimated Gross Yield ⁴	4.050%	4.050%	0.000%	0.00%	2.615%	1.435%	54.88%
Weighted Average Maturity (WAM) ⁵	358	333	25	7.51%	198	160	80.81%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCEIP End of Month Market Values, Monthly Average Balance and Year-To-Date Average Balance are higher than the prior year primarily due to an increase in property assessed values of 6.41% in FY 23-24.

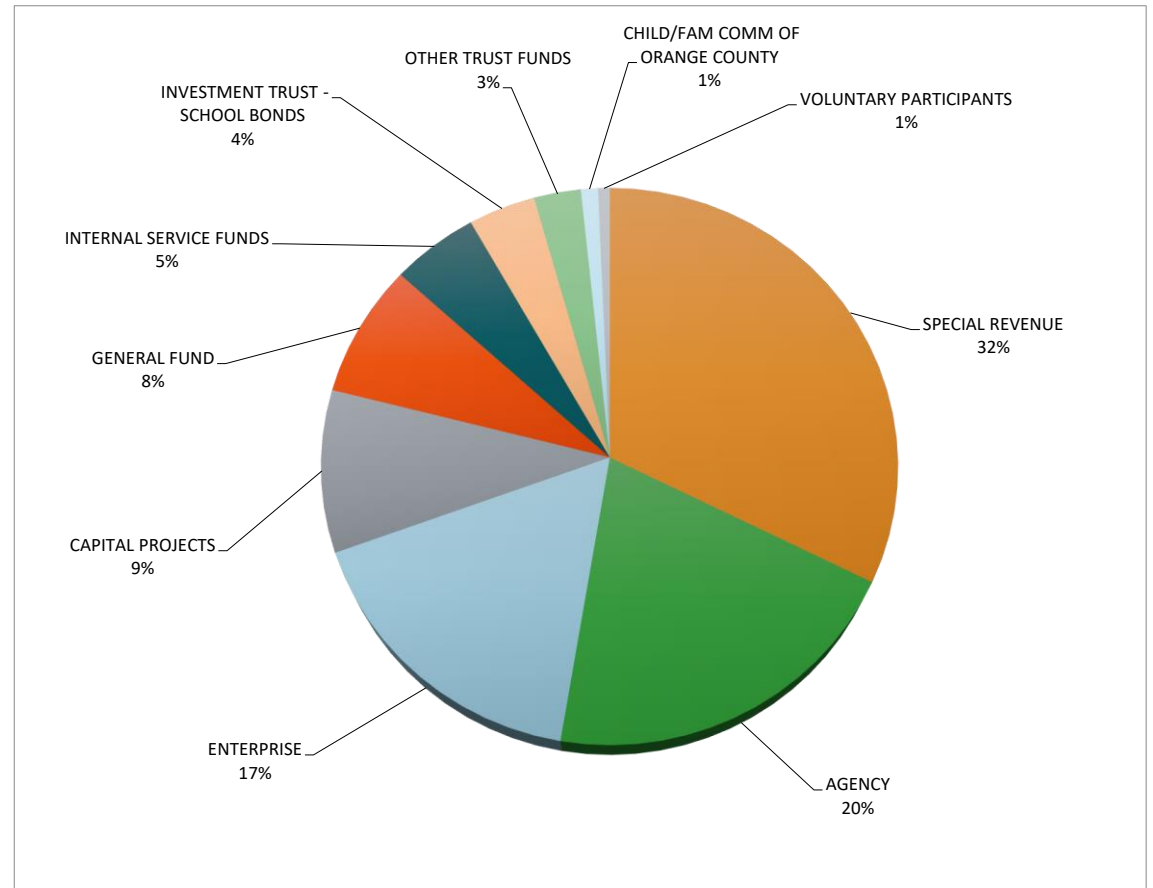
³ The OCIP and OCEIP Monthly Accrued Earnings, OCTP Monthly Net Yield and Year-To-Date Net Yield are higher than prior year due to higher interest rates with the FOMC raising short-term rates by 3.75% since July 1, 2022, and reinvestment yields that are higher than the current portfolio yield and the maturing securities, respectively.

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

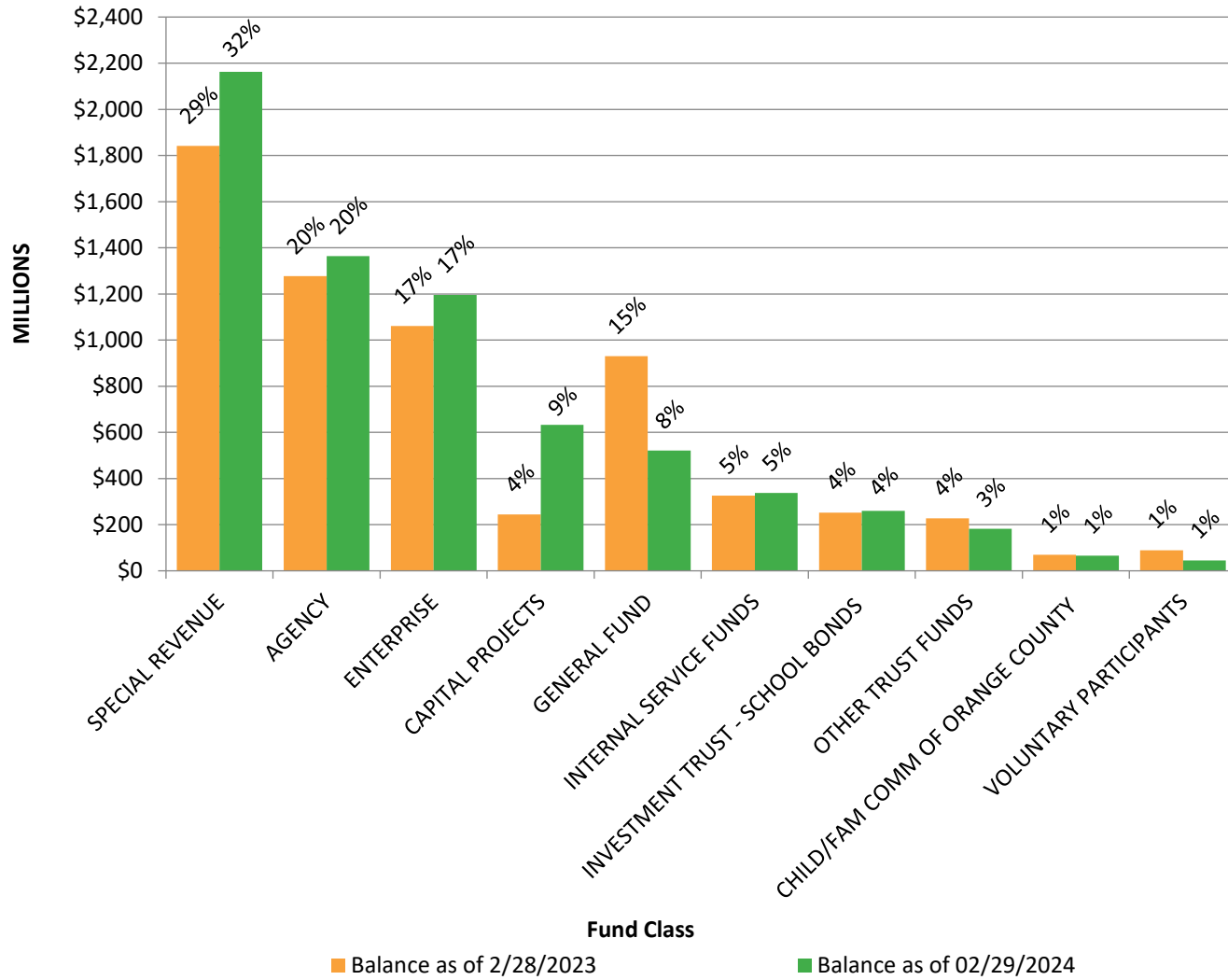
⁵ The OCTP WAM is higher than the prior year due to longer term purchases. The financial market is not pricing a change in rates at the next FOMC meeting on March 20, 2024.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY 29, 2024**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 2,162,860,900
AGENCY	1,364,109,621
ENTERPRISE	1,196,057,410
CAPITAL PROJECTS	631,962,220
GENERAL FUND	520,858,715
INTERNAL SERVICE FUNDS	337,565,214
INVESTMENT TRUST - SCHOOL BONDS	260,222,436
OTHER TRUST FUNDS	181,686,982
CHILD/FAM COMM OF ORANGE COUNTY	65,975,776
VOLUNTARY PARTICIPANTS	45,383,074
TOTAL	\$ 6,766,682,348

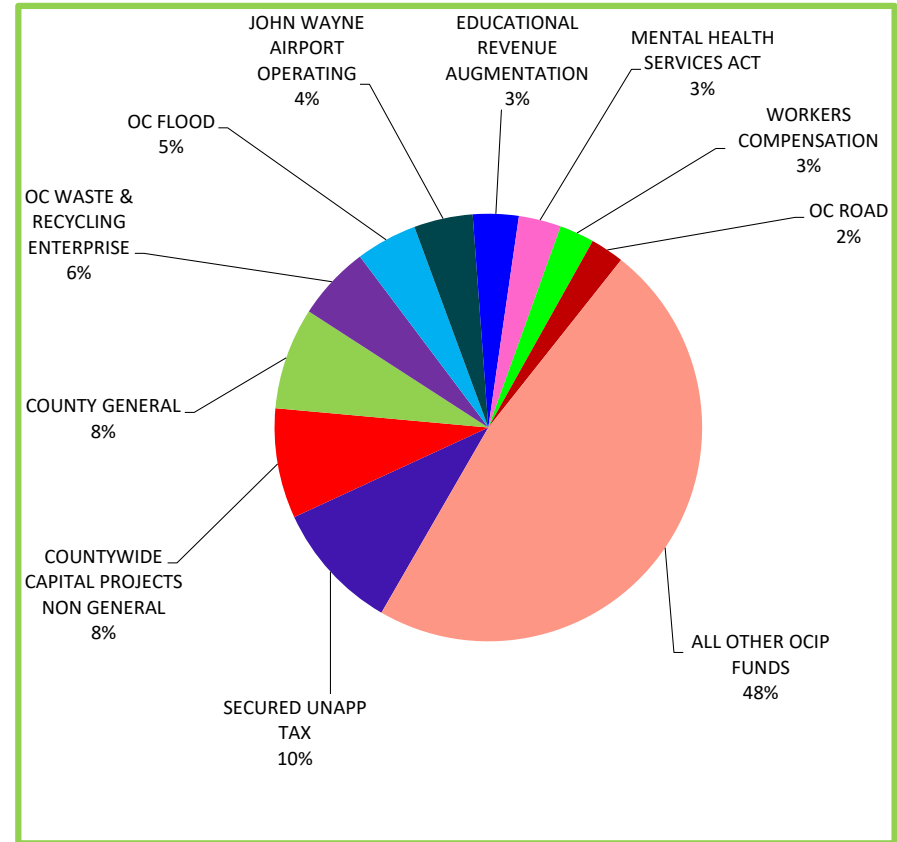


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF FEBRUARY 29, 2024



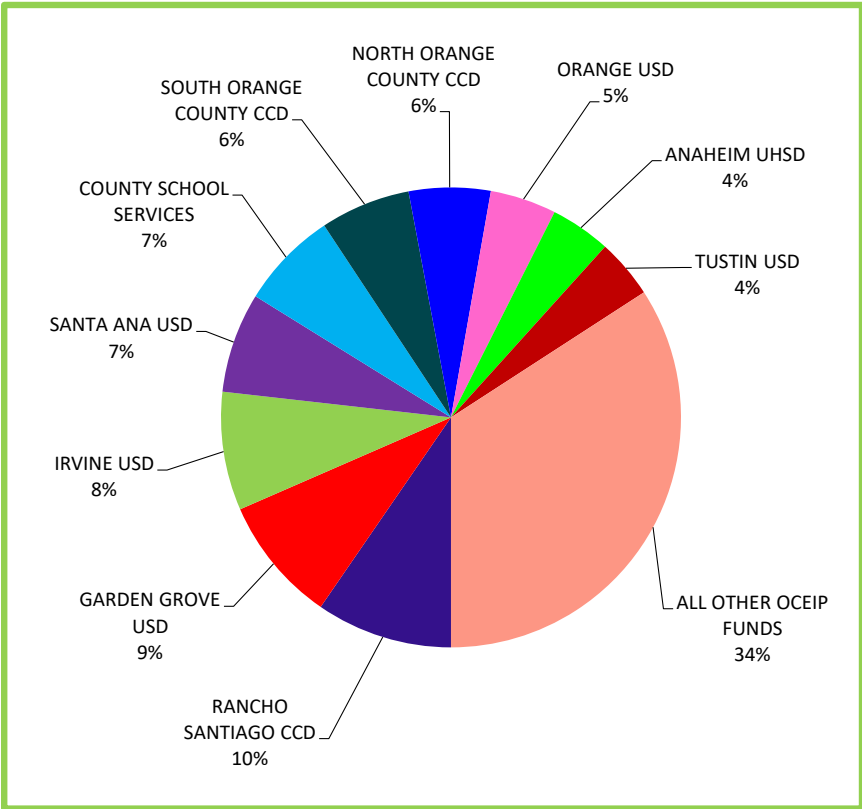
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 29, 2024**

FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	\$ 662,184,338
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	563,164,118
100	COUNTY GENERAL	520,843,506
299	OC WASTE & RECYCLING ENTERPRISE	379,515,029
400	OC FLOOD	313,431,221
280	JOHN WAYNE AIRPORT OPERATING	301,268,612
664	EDUCATIONAL REVENUE AUGMENTATION	233,919,640
13Y	MENTAL HEALTH SERVICES ACT	216,902,018
293	WORKERS COMPENSATION	177,931,966
115	OC ROAD	172,001,728
	ALL OTHER OCIP FUNDS	3,225,520,172
TOTAL		\$ 6,766,682,348



**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 29, 2024**

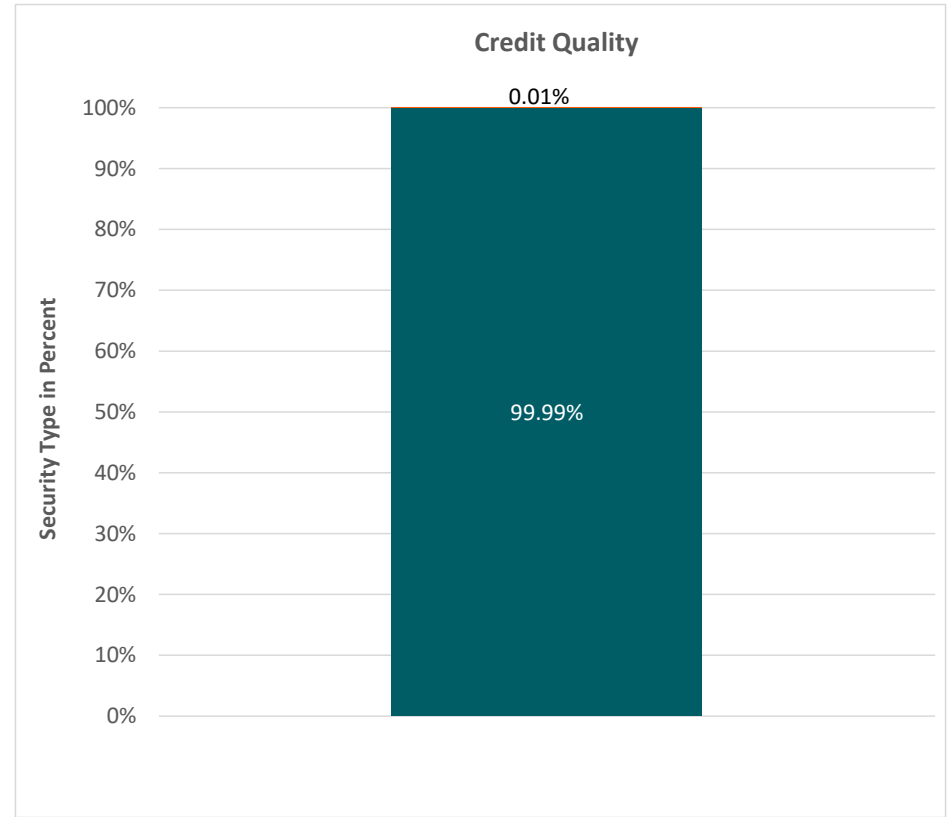
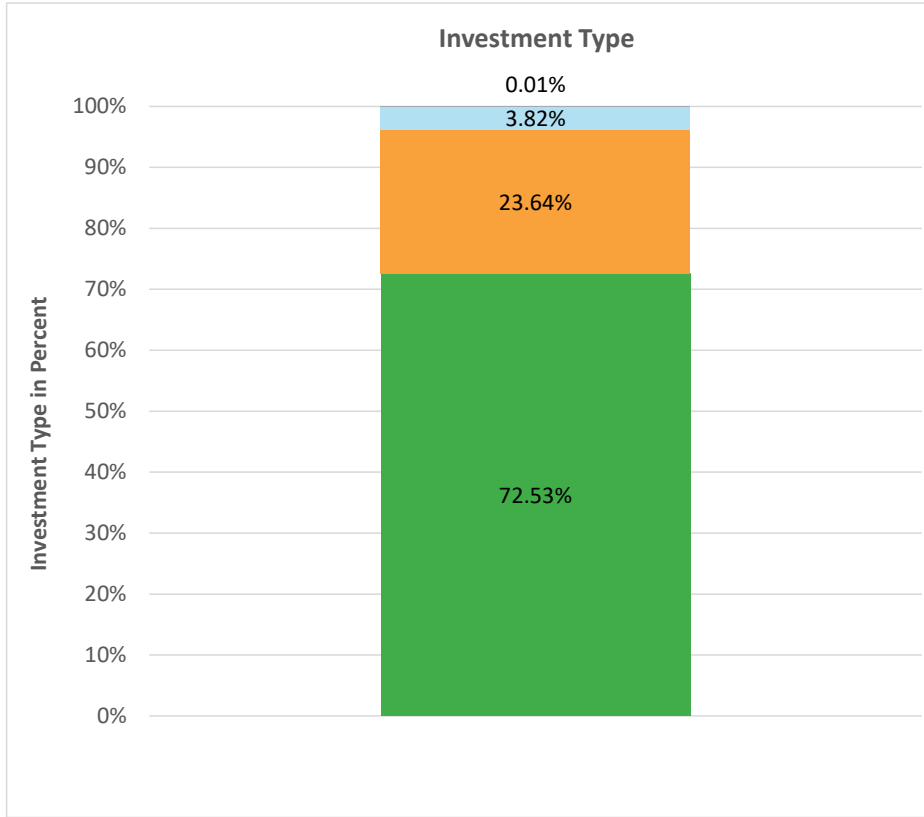
DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
92	RANCHO SANTIAGO CCD	\$ 817,414,771
72	GARDEN GROVE USD	756,676,471 (1)
75	IRVINE USD	710,160,923 (1)
84	SANTA ANA USD	600,369,326 (1)
94	COUNTY SCHOOL SERVICES	586,507,703
96	SOUTH ORANGE COUNTY CCD	539,901,338
88	NORTH ORANGE COUNTY CCD	489,533,454 (1)
80	ORANGE USD	397,088,863 (1)
64	ANAHEIM UHSD	362,124,738 (1)
87	TUSTIN USD	355,040,816 (1)
	ALL OTHER OCEIP FUNDS	2,912,145,803 (1)
TOTAL		\$ 8,526,964,206



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

ORANGE COUNTY TREASURER - TAX COLLECTOR

OCTP INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE PERCENT February 29, 2024



	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 11,132,056	72.53%
U. S. TREASURIES	3,628,668	23.64%
MONEY MARKET MUTUAL FUNDS	586,523	3.82%
LOCAL AGENCY INVESTMENT FUND	1,362	0.01%
	<u>\$ 15,348,609</u>	<u>100.00%</u>

	In Thousands	%
US GOVERNMENT	\$ 15,347,247	99.99%
NR	\$ 1,362	0.01%
	<u>\$ 15,348,609,325</u>	<u>100.00%</u>

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

February 29, 2024

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

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

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

Legend:

NR = Not Rated
WD = Withdrawn

* Fitch downgraded the US Government L/T issuer credit rating to AA+ from AAA on August 1, 2023, and Moody's changed the credit outlook for US Government to negative from stable on November 10, 2023.

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

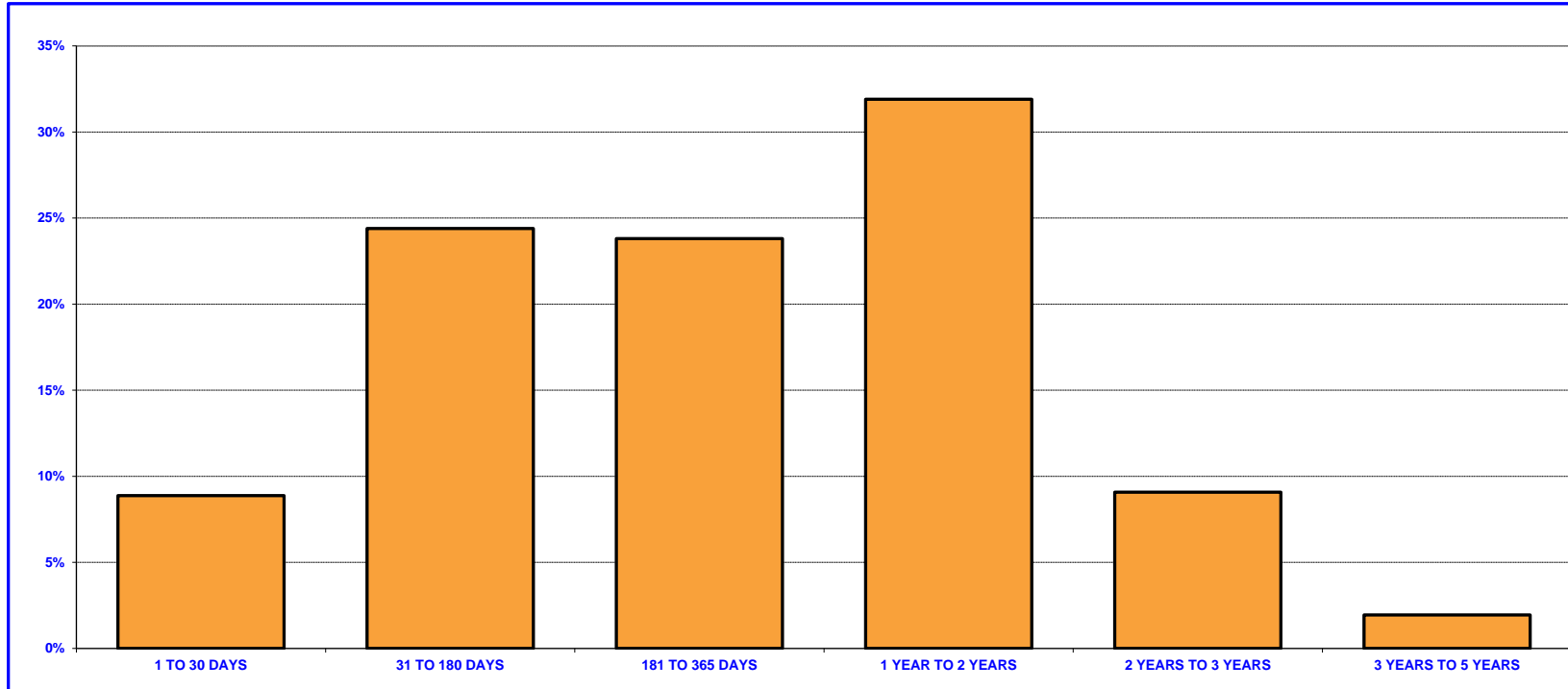
*** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies, which was downgraded to AA+ from AAA on August 1 and August 2, 2023

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended February 29, 2024**

During February, 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
 February 29, 2024

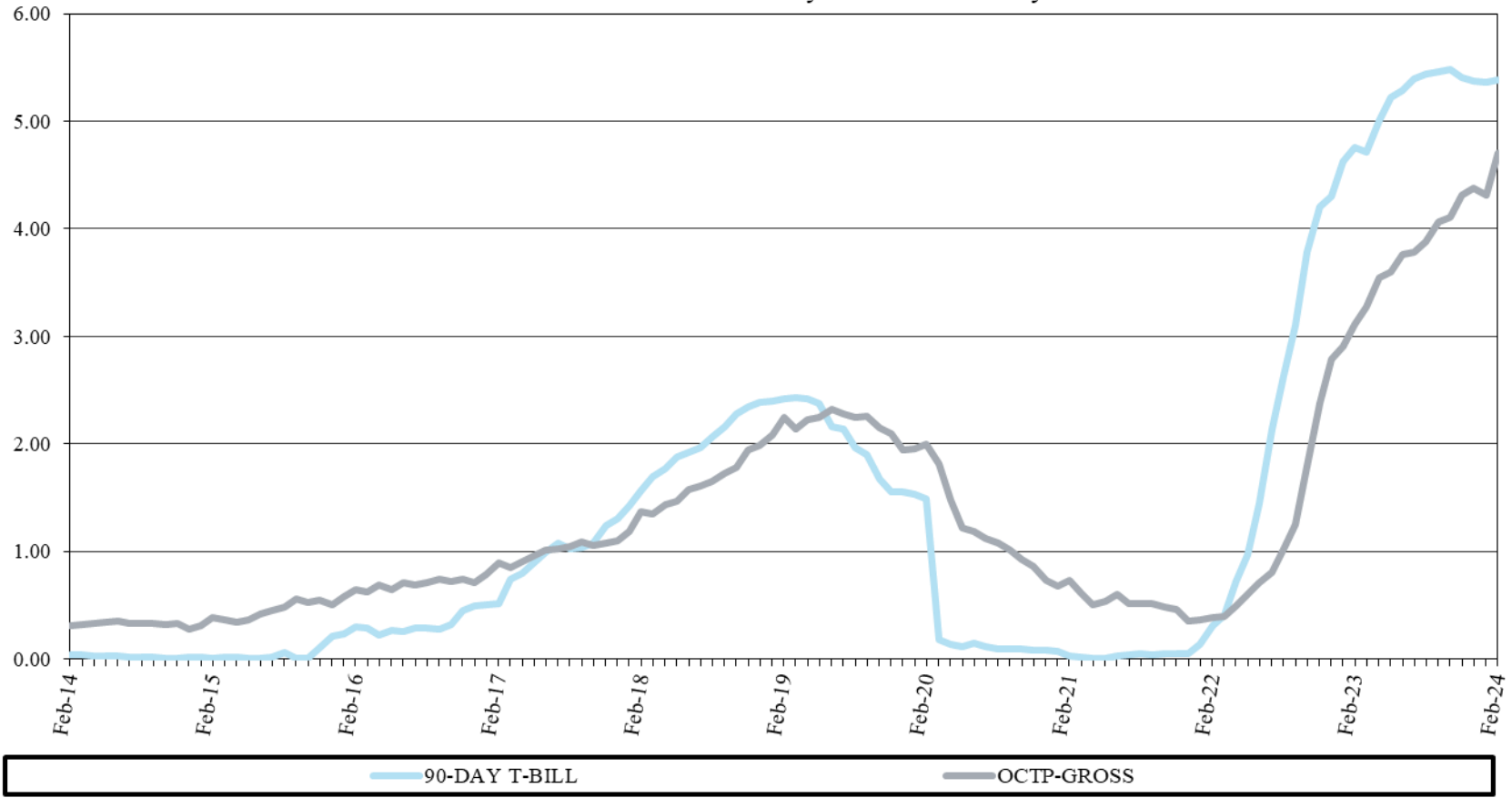


ORANGE COUNTY TREASURER'S POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,372,285	8.88%
31 TO 180 DAYS	3,770,000	24.40%
181 TO 365 DAYS	3,678,105	23.80%
1 YEAR TO 2 YEARS	4,930,000	31.90%
2 YEARS TO 3 YEARS	1,403,000	9.08%
3 YEARS TO 5 YEARS	300,000	1.94%
TOTAL	\$ 15,453,390	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 02/29/2024, Floating Rate Notes comprise 0.00% of the Orange County Treasurer's Pool

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



- For the Month Ended February 29, 2024, 90-Day T-Bill – 5.386%; OCTP – Net – 4.498%
- OCIP rate from Feb 2014 – Nov 2022; OCTP rate beginning Dec-2022 and on a go-forward basis

**ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING AUGUST 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 August 31, 2024, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY TREASURER'S POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
February 2024 - Ending Cash				\$	7,892,429
March	\$ 815,195,424	\$ 1,610,723,887	\$ 1,694,630,098		739,181,642
April	740,387,055	\$ 3,065,808,743	\$ 2,168,118,703		2,377,258,737
May	768,420,542	\$ 912,053,177	\$ 1,887,910,304		2,169,822,152
June	746,017,597	\$ 903,277,394	\$ 1,446,262,542		2,372,854,601
July	965,398,151	\$ 750,424,227	\$ 1,659,677,781		2,428,999,198
August	832,229,861	\$ 903,826,017	\$ 1,376,550,883		2,788,504,193

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
FOR THE MONTH ENDED FEBRUARY 29, 2024

	Month
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 16,068,220,898</u>
OCTP Cash Receipts:	
County	787,110,863
School and Community College Districts	576,436,728
Total Cash Receipts	<u>1,363,547,591</u>
OCTP Cash Disbursements:	
County	605,543,609
School and Community College Districts	975,340,248
Total Cash Disbursements	<u>1,580,883,857</u>
Net Change in Cost Value of Pooled Assets and Cash	<u>(217,336,266)</u>
Net Increase in Specific Investments	11,480
Treasurer's Accountability at the End of the Period:	<u>\$ 15,850,896,112</u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Treasurer's Pool	\$ 15,285,754,125
Total Pooled Investments	<u>15,285,754,125</u>
Specific Investments:	
Fountain Valley School District Fund 40	33,670,659
Pension Prepayment - CEO	498,913,125
Total Specific Investments	<u>532,583,784</u>
Bond Proceeds Account:	
CCCD Series 2017E Bonds	24,665,775
Total Bond Proceeds Account	<u>24,665,775</u>
OCTP Cash:	
Cash in Banks	7,825,007
Cash - Other	67,421
Total Cash	<u>7,892,428</u>
Total Assets in the Treasury at the End of the Period:	<u>\$ 15,850,896,112</u>

ORANGE COUNTY TREASURER-TAX COLLECTOR
OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
February 29, 2024

Investment Type	IPS Diversification Limit	Market Value of Investments ⁽²⁾	Percent of Portfolio
U.S. Government Agency Securities	100%	\$ 11,132,056,637	72.53%
U.S. Treasury Securities	100%	3,628,668,179	23.64%
Municipal Debt	20%	-	-
Medium-Term Notes	20%	-	-
Banker Acceptances	40%	-	-
Commercial Paper	40%	-	-
Certificates of Deposits	20%	-	-
Local Agency Investment Fund (LAIF)	\$75MM	1,361,861	0.01%
Repurchase Agreements	20%	-	-
Money Market Mutual Funds (MMMFs)	20%	586,522,648	3.82%
JPA Investment Pools (JPA)	20%	-	-
Supranationals	30%	-	-
		\$ 15,348,609,325	100.00%

Compliance Category	IPS Limitations	Compliance (Yes/No)
Percentage Limits		
Issuer Limit	5%	Yes
MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	20%	Yes
Government Agencies Issuer	100%	Yes
Diversification Limit	<i>See Above</i>	Yes
Maturity/Duration Limits		
Duration ⁽⁵⁾	1.5 Years	Yes/ 0.94
Final Maturity	5 Years/1826 days	Yes/ 1721
Rating Limits		
Short Term/Long Term	A-1/≥ AA ⁽³⁾	Yes
Authorized Issuer	<i>Approved Issuer List</i>	Yes
Authorized Broker/Dealer	<i>Broker/Dealer List</i>	Yes
Net Asset Value	>0.9975	1.0007

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

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

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

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

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

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
IPS COMPLIANCE SUMMARY FOR SPECIFIC INVESTMENT ACCOUNTS
February 29, 2024

Investment Type ⁽¹⁾	Diversification Limit	CEO - PP		FVSD	
		Market Value of Investments ⁽²⁾	% of Portfolio	Market Value of Investments ⁽²⁾	% of Portfolio
U.S. Government Agency Securities	100%	-	0.00%	13,233,198	40.28%
U.S. Treasury Securities	100%	\$ 521,560,938	100.00%	\$ 19,618,460	59.72%
		\$ 521,560,938	100.00%	\$ 32,851,658	100.00%

Compliance Category	IPS Limitations ⁽³⁾	Compliance (Yes, No)	Compliance (Yes, No)
Final Maturity Limits	<i>Limit in Days/Actual</i>	Yes, 1.5 Years / 107	Yes, 1826 / 1263
Authorized Issuer	<i>Approved Issuer List</i>	Yes	Yes
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>	Yes	Yes

(1) Local Agency Agreements limit Investment options.

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

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

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
COMPLIANCE SUMMARY FOR THE CCCD BOND PROCEEDS ACCOUNT⁽¹⁾
February 29, 2024

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

CCCD	
Market Value of Investments ⁽²⁾	% of Portfolio
18,363,157	82.23%
3,431,445	15.37%
536,901	2.40%
\$ 22,331,503	100.00%

Compliance Category	Limitations ⁽⁴⁾
Final Maturity Limits	<i>Limit in Days/Actual</i>
MMMF Rating Minimum	<i>AAAmmf/Aaa-mf/AAAm</i>
MMMF Rating Limits	<i>One NRSRO</i>
MMMF Issuer Limit ⁽³⁾	<i>10%</i>
Authorized Issuer	<i>Approved Issuer List</i>
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>

Compliance (Yes, No)
<i>Yes, 6940 / 4369</i>
Yes
Yes
Yes
Yes
Yes

- (1) CCCD compliance is governed by a bond indenture and separate resolution/agreement.
- (2) All investments are marked to market in compliance with market values provided by 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
February 29, 2024**

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

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended February 29, 2024**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 08-Mar-2024 10:10:04 AM
 Print Date: 08-Mar-2024
 As at date: 08-Mar-2024

As of 29-Feb-2024

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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)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		03/01/2024				NR	1,361,860.60		4.1220	1,361,860.60			1,361,860.60	1,361,860.60	0.00
OC Treasurer Extended Fund															
		03/01/2024				NR	1,465,582.91		5.2229	1,465,582.91			1,465,582.91	1,465,582.91	0.00
OC Treasurer X FUND MMF															
		03/01/2024				NR	585,057,064.99		5.2436	585,057,064.99			585,057,064.99	585,057,064.99	0.00
Subtotal for FUNDS:							587,884,508.50		5.2409	587,884,508.50			587,884,508.50	587,884,508.50	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1210462	3/1/23	03/01/2024	313384TT6	A-1+	P-1	NR	50,000,000.00		5.0250	47,445,625.00	0.00	2,554,375.00	50,000,000.00	49,992,694.50	(7,305.50)
FHLB DISC CORP / BARCLAYS CAPITAL															
1210614	3/2/23	03/01/2024	313384TT6	A-1+	P-1	NR	50,000,000.00		5.0650	47,432,326.39	0.00	2,567,673.61	50,000,000.00	49,992,694.50	(7,305.50)
FHLB DISC CORP / FTN FINANCIAL															
1211811	3/10/23	03/07/2024	313384T22	A-1+	P-1	NR	50,000,000.00		5.2200	47,368,250.00	0.00	2,588,250.00	49,956,500.00	49,948,861.00	(7,639.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1228517	7/7/23	03/07/2024	313384T22	A-1+	P-1	NR	50,000,000.00		5.2300	48,227,611.11	0.00	1,728,805.56	49,956,416.67	49,948,861.00	(7,555.67)
FHLB DISC CORP / BNY Mellon Capital Market															
1215919	4/11/23	03/12/2024	313384UE7	A-1+	P-1	NR	50,000,000.00		4.5200	47,890,666.67	0.00	2,040,277.77	49,930,944.44	49,912,333.50	(18,610.94)
FED FARM CR BK / BARCLAYS CAPITAL															
1214480	3/30/23	03/20/2024	313312UN8	A-1+	P-1	F1+	50,000,000.00		4.5500	47,750,277.78	0.00	2,129,652.78	49,879,930.56	49,853,889.00	(26,041.56)
FED FARM CR BK / FTN FINANCIAL															
1216372	4/13/23	03/22/2024	313312UQ1	A-1+	P-1	F1+	50,000,000.00		4.5500	47,826,111.11	0.00	2,041,180.56	49,867,291.67	49,839,278.00	(28,013.67)
FED FARM CR BK / Mizuho Securities USA Inc															
1214475	3/30/23	03/25/2024	313312UT5	A-1+	P-1	F1+	50,000,000.00		4.5500	47,718,680.56	0.00	2,129,652.77	49,848,333.33	49,817,361.00	(30,972.33)
FHLB DISC CORP / FTN FINANCIAL															
1216981	4/17/23	04/15/2024	313384VQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,649,166.67	0.00	2,060,208.33	49,709,375.00	49,664,903.00	(44,472.00)
FHLB DISC CORP / BANK OF AMERICA															
1247679	11/28/23	04/18/2024	313384VT3	A-1+	P-1	NR	50,000,000.00		5.2400	48,966,555.56	0.00	684,111.11	49,650,666.67	49,643,048.50	(7,618.17)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1247905	11/29/23	04/18/2024	313384VT3	A-1+	P-1	NR	50,000,000.00		5.2400	48,973,833.33	0.00	676,833.34	49,650,666.67	49,643,048.50	(7,618.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1249452	12/11/23	04/18/2024	313384VT3	A-1+	P-1	NR	50,000,000.00		5.2050	49,067,437.50	0.00	585,562.50	49,653,000.00	49,643,048.50	(9,951.50)
FHLB DISC CORP / BNY Mellon Capital Market															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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As of 29-Feb-2024

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1249453	12/11/23	04/18/2024	313384VT3	A-1+	P-1	NR	50,000,000.00		5.2050	49,067,437.50	0.00	585,562.50	49,653,000.00	49,643,048.50	(9,951.50)
FHLB DISC CORP / BANK OF AMERICA															
1249651	12/12/23	04/18/2024	313384VT3	A-1+	P-1	NR	50,000,000.00		5.2050	49,074,666.67	0.00	578,333.33	49,653,000.00	49,643,048.50	(9,951.50)
FHLB DISC CORP / TD SECURITIES															
1225706	6/20/23	05/03/2024	313384WJ4	A-1+	P-1	NR	50,000,000.00		5.0250	47,780,625.00	0.00	1,779,687.50	49,560,312.50	49,536,889.00	(23,423.50)
FHLB DISC CORP / TD SECURITIES															
1225764	6/21/23	06/05/2024	313384XT1	A-1+	P-1	NR	50,000,000.00		5.0000	47,569,444.44	0.00	1,763,888.89	49,333,333.33	49,302,812.50	(30,520.83)
FED FARM CR BK / MORGAN STANLEY															
1232036	8/3/23	08/01/2024	313312A42	A-1+	P-1	F1+	50,000,000.00		5.1000	47,421,666.67	0.00	1,494,583.33	48,916,250.00	48,907,028.00	(9,222.00)
Subtotal for DISCOUNT NOTES:							850,000,000.00	0.0000	4.9753	817,230,381.96	0.00	27,988,638.88	845,219,020.84	844,932,847.50	(286,173.34)
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AA+	20,000,000.00	1.2300	0.8040	20,330,346.60	(329,649.18)	120,950.00	20,000,697.42	19,986,000.00	(14,697.42)
FED HM LN BK BD / BNY Mellon Capital Market															
1210832	3/3/23	03/07/2024	3130AVAP7	AA+	Aaa	NR	50,000,000.00	5.3000	5.3300	49,985,036.00	14,717.34	1,280,833.33	49,999,753.34	51,279,452.50	1,279,699.16
FED HM LN BK BD / MORGAN STANLEY_1															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	4,382.65	114,131.94	9,999,982.65	9,993,950.00	(6,032.65)
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(265,345.85)	50,218.06	4,401,300.71	4,397,338.00	(3,962.71)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1210829	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	21,979.73	1,273,472.22	49,999,570.23	49,989,000.00	(10,570.23)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1210830	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	21,979.73	1,273,472.22	49,999,570.23	49,989,000.00	(10,570.23)
FED HM LN BK BD / TD SECURITIES															
1215864	4/10/23	04/26/2024	3130AVMC3	AA+	Aaa	NR	50,000,000.00	4.4500	4.4477	50,000,000.00	0.00	772,569.44	50,000,000.00	50,676,224.50	676,224.50
FED HM LN BK BD / TD SECURITIES															
1215865	4/10/23	04/26/2024	3130AVMC3	AA+	Aaa	NR	50,000,000.00	4.4500	4.4477	50,000,000.00	0.00	772,569.44	50,000,000.00	50,676,224.50	676,224.50
FED HM LN BK BD / DEUTSCHE															
1216176	4/12/23	04/30/2024	3130AVNV0	AA+	Aaa	NR	50,000,000.00	4.7000	4.7023	50,000,000.00	0.00	907,361.11	50,000,000.00	50,823,671.50	823,671.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1215862	4/10/23	05/07/2024	3130AVMB5	AA+	Aaa	NR	50,000,000.00	4.4400	4.4430	50,000,000.00	0.00	703,000.00	50,000,000.00	50,588,843.50	588,843.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1215863	4/10/23	05/07/2024	3130AVMB5	AA+	Aaa	NR	50,000,000.00	4.4400	4.4430	50,000,000.00	0.00	703,000.00	50,000,000.00	50,588,843.50	588,843.50

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / TD SECURITIES															
1215866	4/10/23	05/10/2024	3130AVMD1	AA+	Aaa	NR	50,000,000.00	4.4400	4.4356	50,000,000.00	0.00	684,500.00	50,000,000.00	50,565,737.00	565,737.00
FED HM LN BK BD / TD SECURITIES															
1215867	4/10/23	05/10/2024	3130AVMD1	AA+	Aaa	NR	50,000,000.00	4.4400	4.4356	50,000,000.00	0.00	684,500.00	50,000,000.00	50,565,737.00	565,737.00
FED HM LN BK BD / TD SECURITIES															
1215922	4/11/23	05/10/2024	3130AVMV1	AA+	Aaa	NR	50,000,000.00	4.6500	4.6453	50,000,000.00	0.00	716,875.00	50,000,000.00	50,617,678.00	617,678.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1220183	5/9/23	05/13/2024	3130AVYJ5	AA+	Aaa	NR	50,000,000.00	4.7550	4.7544	50,000,000.00	0.00	713,250.00	50,000,000.00	50,620,527.00	620,527.00
FED HM LN BK BD / FTN FINANCIAL															
1219980	5/8/23	05/20/2024	3130AVXQ0	AA+	Aaa	NR	50,000,000.00	4.6900	4.6881	50,000,000.00	0.00	657,902.78	50,000,000.00	50,550,605.00	550,605.00
FED HM LN BK BD / BANK OF AMERICA															
1220404	5/10/23	05/22/2024	3130AVZ70	AA+	Aaa	NR	50,000,000.00	4.7600	4.7580	50,000,000.00	0.00	654,500.00	50,000,000.00	50,559,772.50	559,772.50
FED HM LN BK BD / TD SECURITIES															
1215921	4/11/23	05/24/2024	3130AVN81	AA+	Aaa	NR	50,000,000.00	4.6500	4.6428	50,000,000.00	0.00	626,458.33	50,000,000.00	50,510,010.50	510,010.50
FED FARM CR BK / FTN FINANCIAL															
1216982	4/17/23	05/24/2024	3133EPGH2	AA+	Aaa	AA+	25,000,000.00	4.7100	4.7142	25,000,000.00	0.00	317,270.83	25,000,000.00	25,271,827.25	271,827.25
FED HM LN BK BD / DEUTSCHE															
1216177	4/12/23	05/30/2024	3130AVNW8	AA+	Aaa	NR	50,000,000.00	4.6200	4.6245	50,000,000.00	0.00	891,916.67	50,000,000.00	50,803,733.50	803,733.50
FED HM LN BK BD / RBC															
1220399	5/10/23	06/04/2024	3130AVZ88	AA+	Aaa	NR	50,000,000.00	4.7400	4.7431	50,000,000.00	0.00	572,750.00	50,000,000.00	50,469,097.50	469,097.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1215859	4/10/23	06/07/2024	3130AVM66	AA+	Aaa	NR	50,000,000.00	4.3500	4.3543	50,000,000.00	0.00	851,875.00	50,000,000.00	50,717,492.50	717,492.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1215860	4/10/23	06/07/2024	3130AVM66	AA+	Aaa	NR	50,000,000.00	4.3500	4.3543	50,000,000.00	0.00	851,875.00	50,000,000.00	50,717,492.50	717,492.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1215923	4/11/23	06/07/2024	3130AVMW9	AA+	Aaa	NR	50,000,000.00	4.6000	4.6048	50,000,000.00	0.00	894,444.44	50,000,000.00	50,792,699.50	792,699.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AA+	15,000,000.00	0.3750	0.3880	14,992,290.00	7,179.20	12,656.25	14,999,469.20	14,794,725.00	(204,744.20)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1215920	4/11/23	06/10/2024	3130AVN65	AA+	Aaa	NR	50,000,000.00	4.6000	4.6049	50,000,000.00	0.00	894,444.44	50,000,000.00	50,789,471.50	789,471.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1216617	4/14/23	06/10/2024	3133EPGE9	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5549	50,000,000.00	0.00	511,875.00	50,000,000.00	50,393,468.00	393,468.00
FED FARM CR BK / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1217376	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AA+	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	509,055.56	50,000,000.00	50,398,319.00	398,319.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1217377	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AA+	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	509,055.56	50,000,000.00	50,398,319.00	398,319.00
FED FARM CR BK / FTN FINANCIAL															
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	538,555.56	50,000,000.00	50,494,207.50	494,207.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1216984	4/17/23	06/21/2024	3130AVQH8	AA+	Aaa	NR	50,000,000.00	4.6700	4.6754	50,000,000.00	0.00	454,027.78	50,000,000.00	50,323,309.00	323,309.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1216985	4/17/23	06/21/2024	3130AVQH8	AA+	Aaa	NR	50,000,000.00	4.6700	4.6754	50,000,000.00	0.00	454,027.78	50,000,000.00	50,323,309.00	323,309.00
FED HM LN BK BD / RBC															
1220554	5/11/23	06/25/2024	3130AVZV7	AA+	Aaa	NR	50,000,000.00	4.6200	4.6245	50,000,000.00	0.00	423,500.00	50,000,000.00	50,298,700.50	298,700.50
FED HM LN BK BD / FTN FINANCIAL															
1216983	4/17/23	06/28/2024	3130AVQL9	AA+	Aaa	NR	50,000,000.00	4.6500	4.6552	50,000,000.00	0.00	865,416.67	50,000,000.00	50,753,691.00	753,691.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1220553	5/11/23	07/02/2024	3130AVZW5	AA+	Aaa	NR	50,000,000.00	4.6200	4.6248	50,000,000.00	0.00	378,583.33	50,000,000.00	50,222,064.50	222,064.50
FED HM LN BK BD / FTN FINANCIAL															
1217380	4/19/23	07/05/2024	3130AVRQ7	AA+	Aaa	NR	50,000,000.00	4.7100	4.7154	50,000,000.00	0.00	863,500.00	50,000,000.00	50,733,638.00	733,638.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1218212	4/25/23	07/05/2024	3130AVTJ1	AA+	Aaa	NR	50,000,000.00	4.6850	4.6906	50,000,000.00	0.00	364,388.89	50,000,000.00	50,215,427.00	215,427.00
FED HM LN BK BD / FTN FINANCIAL															
1217378	4/19/23	07/08/2024	3130AVRM6	AA+	Aaa	NR	50,000,000.00	4.7000	4.7054	50,000,000.00	0.00	861,666.67	50,000,000.00	50,726,915.50	726,915.50
FED HM LN BK BD / FTN FINANCIAL															
1217690	4/20/23	07/08/2024	3130AVSE3	AA+	Aaa	NR	50,000,000.00	4.7700	4.7756	50,000,000.00	0.00	867,875.00	50,000,000.00	50,745,147.00	745,147.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1217379	4/19/23	07/10/2024	3130AVRN4	AA+	Aaa	NR	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	332,916.67	50,000,000.00	50,204,601.00	204,601.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1217689	4/20/23	07/10/2024	3130AVSB9	AA+	Aaa	NR	50,000,000.00	4.7700	4.7759	50,000,000.00	0.00	337,875.00	50,000,000.00	50,221,769.50	221,769.50
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1217691	4/20/23	07/15/2024	3130AVSF0	AA+	Aaa	NR	50,000,000.00	4.7700	4.7758	50,000,000.00	0.00	304,750.00	50,000,000.00	50,194,806.50	194,806.50
FED FARM CR BK / RBC															
1221197	5/16/23	07/16/2024	3133EPKE4	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6051	50,000,000.00	0.00	287,500.00	50,000,000.00	50,136,092.00	136,092.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1218428	4/26/23	07/19/2024	3130AVU26	AA+	Aaa	NR	50,000,000.00	4.5500	4.5553	50,000,000.00	0.00	265,416.67	50,000,000.00	50,110,528.00	110,528.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1218430	4/26/23	07/19/2024	3130AVU26	AA+	Aaa	NR	50,000,000.00	4.5500	4.5553	50,000,000.00	0.00	265,416.67	50,000,000.00	50,110,528.00	110,528.00
FED HM LN BK BD / RBC															
1221198	5/16/23	07/23/2024	3130AW3J7	AA+	Aaa	NR	50,000,000.00	4.6000	4.6053	50,000,000.00	0.00	242,777.78	50,000,000.00	50,092,374.50	92,374.50
FED FARM CR BK / FTN FINANCIAL															
1226193	6/22/23	07/26/2024	3133EPNM3	AA+	Aaa	AA+	50,000,000.00	5.2600	5.2649	50,000,000.00	0.00	255,694.44	50,000,000.00	50,226,381.50	226,381.50
FED HM LN BK BD / JEFFERIES & COMPANY															
1231337	7/28/23	07/29/2024	3130AWRQ5	AA+	Aaa	NR	50,000,000.00	5.4300	5.4298	50,000,000.00	0.00	241,333.33	50,000,000.00	50,253,563.00	253,563.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1230093	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	228,194.44	50,000,000.00	50,207,165.00	207,165.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1230094	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	228,194.44	50,000,000.00	50,207,165.00	207,165.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1230095	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	228,194.44	50,000,000.00	50,207,165.00	207,165.00
FED HM LN BK BD / FTN FINANCIAL															
1221553	5/18/23	08/02/2024	3130AW5F3	AA+	Aaa	NR	50,000,000.00	4.6800	4.6853	50,000,000.00	0.00	669,500.00	50,000,000.00	50,524,190.00	524,190.00
FED HM LN BK BD / FTN FINANCIAL															
1221554	5/18/23	08/02/2024	3130AW5F3	AA+	Aaa	NR	50,000,000.00	4.6800	4.7037	49,989,377.50	6,926.65	669,500.00	49,996,304.15	50,524,190.00	527,885.85
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221706	5/19/23	08/07/2024	3133EPKR5	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	156,666.67	50,000,000.00	50,018,026.00	18,026.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221707	5/19/23	08/07/2024	3133EPKR5	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	156,666.67	50,000,000.00	50,018,026.00	18,026.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221708	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	143,611.11	50,000,000.00	50,002,875.00	2,875.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1221709	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	143,611.11	50,000,000.00	50,002,875.00	2,875.00
FED HM LN BK BD / FTN FINANCIAL															
1226385	6/23/23	08/12/2024	3130AWHR4	AA+	Aaa	NR	50,000,000.00	5.2600	5.2658	50,000,000.00	0.00	496,777.78	50,000,000.00	50,535,919.00	535,919.00
FED HM LN BK BD / RBC															
1221710	5/19/23	08/15/2024	3130AWSY2	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	105,444.44	50,000,000.00	49,935,084.00	(64,916.00)
FED HM LN BK BD / RBC															
1221711	5/19/23	08/16/2024	3130AW6D7	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	98,854.17	50,000,000.00	49,927,915.50	(72,084.50)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1221712	5/19/23	08/16/2024	3130AW6B1	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	98,854.17	50,000,000.00	49,927,915.50	(72,084.50)
FED HM LN BK BD / RBC															
1222124	5/23/23	08/20/2024	3130AWA26	AA+	Aaa	NR	50,000,000.00	4.8000	4.8059	50,000,000.00	0.00	73,333.33	50,000,000.00	49,912,686.00	(87,314.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1230087	7/20/23	08/22/2024	3130AWP95	AA+	Aaa	NR	50,000,000.00	5.2850	5.2898	50,000,000.00	0.00	66,062.50	50,000,000.00	50,016,555.50	16,555.50
FED HM LN BK BD / RBC															
1222125	5/23/23	08/26/2024	3130AWA59	AA+	Aaa	NR	50,000,000.00	4.7900	4.7958	50,000,000.00	0.00	33,263.89	50,000,000.00	49,943,183.00	(56,817.00)
FED HM LN BK BD / FTN FINANCIAL															
1222697	5/26/23	08/30/2024	3130AWAY6	AA+	Aaa	NR	50,000,000.00	4.9050	4.9108	50,000,000.00	0.00	647,187.50	50,000,000.00	50,597,201.50	597,201.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1222893	5/30/23	09/03/2024	3130AWBX7	AA+	Aaa	NR	50,000,000.00	5.0900	5.0966	50,000,000.00	0.00	1,258,361.11	50,000,000.00	51,253,079.00	1,253,079.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1224319	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AA+	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	1,213,555.56	50,000,000.00	51,153,519.50	1,153,519.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1224475	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AA+	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	1,213,555.56	50,000,000.00	51,153,519.50	1,153,519.50
FED FARM CR BK / RBC															
1224269	6/8/23	09/10/2024	3133EPMK8	AA+	Aaa	AA+	50,000,000.00	5.0600	5.0665	50,000,000.00	0.00	1,201,750.00	50,000,000.00	51,137,002.50	1,137,002.50
FED HM LN BK BD / RBC															
1224317	6/9/23	09/10/2024	3130AWEG1	AA+	Aaa	NR	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	1,206,500.00	50,000,000.00	51,198,945.00	1,198,945.00
FED HM LN BK BD / RBC															
1226904	6/27/23	09/13/2024	3130AWJE1	AA+	Aaa	NR	50,000,000.00	5.2200	5.2270	50,000,000.00	0.00	1,218,000.00	50,000,000.00	51,246,898.00	1,246,898.00
FED HM LN BK BD / RBC															
1226905	6/27/23	09/13/2024	3130AWJE1	AA+	Aaa	NR	50,000,000.00	5.2200	5.2270	50,000,000.00	0.00	1,218,000.00	50,000,000.00	51,246,898.00	1,246,898.00
FED HM LN BK BD / FTN FINANCIAL															
1227163	6/28/23	09/13/2024	3130AWJL5	AA+	Aaa	NR	50,000,000.00	5.2500	5.2567	50,000,000.00	0.00	459,375.00	50,000,000.00	50,606,560.50	606,560.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1226903	6/27/23	09/23/2024	3130AWJD3	AA+	Aaa	NR	50,000,000.00	5.2000	5.2069	50,000,000.00	0.00	1,141,111.11	50,000,000.00	51,145,286.50	1,145,286.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1227369	6/29/23	09/26/2024	3130AWJU5	AA+	Aaa	NR	50,000,000.00	5.2500	5.2571	50,000,000.00	0.00	1,130,208.33	50,000,000.00	51,148,172.00	1,148,172.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1228138	7/5/23	09/26/2024	3130AWKX7	AA+	Aaa	NR	50,000,000.00	5.3450	5.3524	50,000,000.00	0.00	1,150,659.72	50,000,000.00	51,194,917.50	1,194,917.50
FED HM LN BK BD / JEFFERIES & COMPANY															
1227370	6/29/23	10/02/2024	3130AWK33	AA+	Aaa	NR	50,000,000.00	5.2250	5.2316	50,000,000.00	0.00	449,930.56	50,000,000.00	50,659,432.00	28 659,432.00

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UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
1227373	6/29/23	10/07/2024	3130AWK41	AA+	Aaa	NR	50,000,000.00	5.2100	5.2164	50,000,000.00	0.00	448,638.89	50,000,000.00	50,616,696.00	616,696.00
FED HM LN BK BD / RBC															
1230332	7/21/23	10/07/2024	3130AWPS3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3173	50,000,000.00	0.00	1,062,000.00	50,000,000.00	51,097,200.00	1,097,200.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1228521	7/7/23	10/10/2024	3130AWLS7	AA+	Aaa	NR	50,000,000.00	5.4300	5.4371	50,000,000.00	0.00	407,250.00	50,000,000.00	50,458,628.50	458,628.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1228522	7/7/23	10/10/2024	3130AWLS7	AA+	Aaa	NR	50,000,000.00	5.4300	5.4371	50,000,000.00	0.00	407,250.00	50,000,000.00	50,458,628.50	458,628.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1228523	7/7/23	10/11/2024	3130AWM56	AA+	Aaa	NR	50,000,000.00	5.4100	5.4170	50,000,000.00	0.00	405,750.00	50,000,000.00	50,443,953.00	443,953.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1228524	7/7/23	10/11/2024	3130AWM56	AA+	Aaa	NR	50,000,000.00	5.4100	5.4170	50,000,000.00	0.00	405,750.00	50,000,000.00	50,443,953.00	443,953.00
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	4,605,000.00	1.6250	1.4722	4,636,746.13	(27,533.37)	28,269.59	4,609,212.76	4,503,690.00	(105,522.76)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	5,000,000.00	1.6250	1.4705	5,034,839.55	(30,216.29)	30,694.44	5,004,623.26	4,890,000.00	(114,623.26)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	40,000,000.00	1.6250	1.5218	40,185,778.80	(161,125.69)	245,555.56	40,024,653.11	39,120,000.00	(904,653.11)
FED HM LN BK BD / RBC															
1230333	7/21/23	10/22/2024	3130AWPT1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	949,583.33	50,000,000.00	50,978,726.00	978,726.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1231335	7/28/23	10/25/2024	3133EPS82	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3674	50,000,000.00	0.00	938,000.00	50,000,000.00	50,970,712.00	970,712.00
FED FARM CR BK / JEFFERIES & COMPANY															
1232035	8/3/23	10/25/2024	3133EPSQ9	AA+	Aaa	AA+	50,000,000.00	5.3700	5.3774	50,000,000.00	0.00	939,750.00	50,000,000.00	50,975,610.50	975,610.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1233419	8/14/23	11/05/2024	3133EPTL9	AA+	Aaa	AA+	50,000,000.00	5.2300	5.2371	50,000,000.00	0.00	842,611.11	50,000,000.00	50,856,580.00	856,580.00
FED HM LN BK BD / FTN FINANCIAL															
1233420	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	123,840.28	50,000,000.00	50,198,343.50	198,343.50
FED HM LN BK BD / FTN FINANCIAL															
1233421	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	123,840.28	50,000,000.00	50,198,343.50	198,343.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1234022	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	831,805.56	50,000,000.00	50,866,410.50	866,410.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	831,805.56	50,000,000.00	50,866,410.50	866,410.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1234055	8/18/23	11/08/2024	3130AWXP0	AA+	Aaa	NR	50,000,000.00	5.3400	5.3474	50,000,000.00	0.00	838,083.33	50,000,000.00	50,885,977.50	885,977.50
FED FARM CR BK / FTN FINANCIAL															
1234021	8/17/23	11/12/2024	3133EPTY1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3273	50,000,000.00	0.00	805,388.89	50,000,000.00	50,850,495.00	850,495.00
FED HM LN BK BD / RBC															
1234989	8/24/23	11/19/2024	3130AWZH6	AA+	Aaa	NR	50,000,000.00	5.3500	5.3574	50,000,000.00	0.00	757,916.67	50,000,000.00	50,806,566.50	806,566.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1234990	8/24/23	11/22/2024	3130AWZF0	AA+	Aaa	NR	50,000,000.00	5.3450	5.3519	50,000,000.00	0.00	51,965.28	50,000,000.00	50,121,303.50	121,303.50
FED HM LN BK BD / MORGAN STANLEY															
1235261	8/28/23	11/22/2024	3130AX2R8	AA+	Aaa	NR	50,000,000.00	5.3750	5.3824	50,000,000.00	0.00	739,062.50	50,000,000.00	50,030,750.00	30,750.00
FED HM LN BK BD / RBC															
1235259	8/28/23	12/13/2024	3130AX2J6	AA+	Aaa	NR	50,000,000.00	5.3200	5.3268	50,000,000.00	0.00	576,333.33	50,000,000.00	50,639,642.50	639,642.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235260	8/28/23	12/17/2024	3130AX2K3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3166	50,000,000.00	0.00	545,750.00	50,000,000.00	50,610,921.50	610,921.50
FED HM LN BK BD / MORGAN STANLEY															
1235219	8/25/23	12/20/2024	3130AX2E7	AA+	Aaa	NR	50,000,000.00	5.2950	5.3013	50,000,000.00	0.00	522,145.83	50,000,000.00	50,582,290.50	582,290.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235262	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	430,972.22	50,000,000.00	50,536,626.50	536,626.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235263	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	430,972.22	50,000,000.00	50,536,626.50	536,626.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AA+	25,000,000.00	1.1250	1.2020	24,943,750.00	40,290.70	42,968.75	24,984,040.70	24,175,500.00	(808,540.70)
FED FARM CR BK / MORGAN STANLEY															
1235264	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	394,555.56	50,000,000.00	50,493,371.50	493,371.50
FED FARM CR BK / MORGAN STANLEY															
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	394,555.56	50,000,000.00	50,493,371.50	493,371.50
FED HM LN BK BD / DEUTSCHE															
1235597	8/29/23	01/10/2025	3130AX3E6	AA+	Aaa	NR	50,000,000.00	5.3600	5.3653	50,000,000.00	0.00	379,666.67	50,000,000.00	50,451,466.50	451,466.50
FED HM LN BK BD / TD SECURITIES															
1236866	9/7/23	01/10/2025	3130AXST1	AA+	Aaa	NR	50,000,000.00	5.3400	5.3459	50,000,000.00	0.00	378,250.00	50,000,000.00	50,464,677.50	464,677.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1239098	9/26/23	01/13/2025	3133EPXG5	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3869	50,000,000.00	0.00	358,666.67	50,000,000.00	50,467,099.50	30 467,099.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
1235596	8/29/23	01/17/2025	3130AX3C0	AA+	Aaa	NR	50,000,000.00	5.3600	5.3647	50,000,000.00	0.00	327,555.56	50,000,000.00	50,407,115.50	407,115.50
FED HM LN BK BD / RBC															
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	325,722.22	50,000,000.00	50,421,747.00	421,747.00
FED HM LN BK BD / RBC															
1238075	9/15/23	01/17/2025	3130AXAM0	AA+	Aaa	NR	50,000,000.00	5.3050	5.3109	50,000,000.00	0.00	324,194.44	50,000,000.00	50,409,614.00	409,614.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1239099	9/26/23	01/21/2025	3130AXD96	AA+	Aaa	NR	50,000,000.00	5.3750	5.3814	50,000,000.00	0.00	298,611.11	50,000,000.00	50,421,981.00	421,981.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	4,684.44	7,750,000.00	7,438,876.25	(311,123.75)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	3,475.56	5,750,000.00	5,519,166.25	(230,833.75)
FED FARM CR BK / CASTLE OAK SECURITIES															
1238076	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	227,763.89	50,000,000.00	50,287,674.50	287,674.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1238077	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	227,763.89	50,000,000.00	50,287,674.50	287,674.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1238268	9/18/23	01/30/2025	3130AXAY4	AA+	Aaa	NR	50,000,000.00	5.3250	5.3302	50,000,000.00	0.00	229,270.83	50,000,000.00	50,318,430.00	318,430.00
FED HM LN BK BD / TD SECURITIES															
1238270	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	206,888.89	50,000,000.00	50,275,996.50	275,996.50
FED HM LN BK BD / TD SECURITIES															
1238271	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	206,888.89	50,000,000.00	50,275,996.50	275,996.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1238269	9/18/23	02/07/2025	3130AXB56	AA+	Aaa	NR	50,000,000.00	5.3150	5.3196	50,000,000.00	0.00	177,166.67	50,000,000.00	50,267,978.50	267,978.50
FED HM LN BK BD / FTN FINANCIAL															
1239394	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	179,833.33	50,000,000.00	50,287,094.50	287,094.50
FED HM LN BK BD / FTN FINANCIAL															
1239395	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	179,833.33	50,000,000.00	50,287,094.50	287,094.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1241615	10/12/23	02/07/2025	3130AXHN1	AA+	Aaa	NR	50,000,000.00	5.3100	5.3163	50,000,000.00	0.00	177,000.00	50,000,000.00	50,248,663.00	248,663.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1242012	10/16/23	02/10/2025	3130AXJM1	AA+	Aaa	NR	50,000,000.00	5.3300	5.3364	50,000,000.00	0.00	155,458.33	50,000,000.00	50,238,002.50	238,002.50
FED HM LN BK BD / TD SECURITIES															

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
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	127,263.89	50,000,000.00	50,248,479.50	248,479.50	
FED HM LN BK BD / TD SECURITIES																
1239838	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	127,263.89	50,000,000.00	50,248,479.50	248,479.50	
FED HM LN BK BD / FTN FINANCIAL																
1241872	10/13/23	02/18/2025	3130AXJ74	AA+	Aaa	NR	50,000,000.00	5.3400	5.3454	50,000,000.00	0.00	1,023,500.00	50,000,000.00	51,119,797.50	1,119,797.50	
FED HM LN BK BD / RBC																
1241866	10/13/23	02/28/2025	3130AXJG4	AA+	Aaa	NR	50,000,000.00	5.3350	5.3399	50,000,000.00	0.00	22,229.17	50,000,000.00	50,113,454.00	113,454.00	
FED HM LN BK BD / RBC																
1241867	10/13/23	02/28/2025	3130AXJC3	AA+	Aaa	NR	50,000,000.00	5.3400	5.3450	50,000,000.00	0.00	22,250.00	50,000,000.00	50,116,439.50	116,439.50	
FED FARM CR BK / MORGAN STANLEY																
1241868	10/13/23	02/28/2025	3133EPYV1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	22,166.67	50,000,000.00	50,322,244.00	322,244.00	
FED FARM CR BK / DEUTSCHE																
1242010	10/16/23	03/04/2025	3133EPYY5	AA+	Aaa	AA+	50,000,000.00	5.3100	5.3146	50,000,000.00	0.00	995,625.00	50,000,000.00	51,297,569.00	1,297,569.00	
FED HM LN BK BD / DEUTSCHE																
1242474	10/18/23	03/07/2025	3130AXKH0	AA+	Aaa	NR	50,000,000.00	5.3750	5.3797	50,000,000.00	0.00	992,881.94	50,000,000.00	51,160,015.00	1,160,015.00	
FED FARM CR BK / TD SECURITIES																
1242191	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(745.66)	990,111.11	50,002,053.34	51,301,539.00	1,299,485.66	
FED FARM CR BK / TD SECURITIES																
1242192	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(745.66)	990,111.11	50,002,053.34	51,301,539.00	1,299,485.66	
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS																
1242477	10/18/23	03/10/2025	3130AXKL1	AA+	Aaa	NR	50,000,000.00	5.3650	5.3694	50,000,000.00	0.00	991,034.72	50,000,000.00	51,176,644.50	1,176,644.50	
FED HM LN BK BD / CASTLE OAK SECURITIES																
1242475	10/18/23	03/14/2025	3130AXKJ6	AA+	Aaa	NR	50,000,000.00	5.3550	5.3588	50,000,000.00	0.00	989,187.50	50,000,000.00	51,138,749.50	1,138,749.50	
FED HM LN BK BD / MORGAN STANLEY																
1242672	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	988,166.67	50,000,000.00	51,154,909.00	1,154,909.00	
FED HM LN BK BD / MORGAN STANLEY																
1242673	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	988,166.67	50,000,000.00	51,154,909.00	1,154,909.00	
FED HM LN BK BD / FTN FINANCIAL																
1242476	10/18/23	03/17/2025	3130AXKM9	AA+	Aaa	NR	50,000,000.00	5.3600	5.3637	50,000,000.00	0.00	990,111.11	50,000,000.00	51,139,203.50	1,139,203.50	
FED HM LN BK BD / GREAT PACIFIC SECURITIES																
1242674	10/19/23	03/24/2025	3130AXLC0	AA+	Aaa	NR	50,000,000.00	5.3800	5.3831	50,000,000.00	0.00	986,333.33	50,000,000.00	51,166,198.00	1,166,198.00	
FED FARM CR BK / UBS FINANCIAL SERVICES																
1242670	10/19/23	03/28/2025	3133EPZP3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	986,333.33	50,000,000.00	51,253,470.50	32	1,253,470.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242671	10/19/23	03/28/2025	3133EP2P3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	986,333.33	50,000,000.00	51,253,470.50	1,253,470.50
FED FARM CR BK / RBC															
1242730	10/20/23	04/07/2025	3133EP2R9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	975,222.22	50,000,000.00	51,249,331.00	1,249,331.00
FED FARM CR BK / RBC															
1242731	10/20/23	04/07/2025	3133EP2R9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	975,222.22	50,000,000.00	51,249,331.00	1,249,331.00
FED FARM CR BK / FTN FINANCIAL															
1242733	10/20/23	04/10/2025	3133EP2T5	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3613	50,000,000.00	0.00	975,222.23	50,000,000.00	51,255,073.50	1,255,073.50
FED HM LN BK BD / RBC															
1245006	11/6/23	04/10/2025	3130AXR26	AA+	Aaa	NR	50,000,000.00	5.0750	5.0778	50,000,000.00	0.00	810,590.28	50,000,000.00	50,879,208.00	879,208.00
FED HM LN BK BD / FTN FINANCIAL															
1245166	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	806,708.33	50,000,000.00	50,888,592.00	888,592.00
FED HM LN BK BD / FTN FINANCIAL															
1245167	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	806,708.33	50,000,000.00	50,888,592.00	888,592.00
FED FARM CR BK / FTN FINANCIAL															
1242732	10/20/23	04/15/2025	3133EP2S7	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3607	50,000,000.00	0.00	975,222.22	50,000,000.00	51,264,752.00	1,264,752.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1245443	11/8/23	04/21/2025	3130AXRT7	AA+	Aaa	NR	50,000,000.00	5.1100	5.1120	50,000,000.00	0.00	801,986.11	50,000,000.00	50,857,013.50	857,013.50
FED HM LN BK BD / RBC															
1245441	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	801,201.39	50,000,000.00	50,872,163.50	872,163.50
FED HM LN BK BD / RBC															
1245442	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	801,201.39	50,000,000.00	50,872,163.50	872,163.50
FED FARM CR BK / BARCLAYS CAPITAL															
1246109	11/14/23	05/05/2025	3133EPE43	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2511	50,000,000.00	0.00	780,208.33	50,000,000.00	51,030,527.50	1,030,527.50
FED FARM CR BK / TD SECURITIES															
1246112	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	780,208.33	50,000,000.00	51,031,460.50	1,031,460.50
FED FARM CR BK / TD SECURITIES															
1246113	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	780,208.33	50,000,000.00	51,031,460.50	1,031,460.50
FED FARM CR BK / TD SECURITIES															
1246110	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	780,208.34	50,000,000.00	51,012,973.00	1,012,973.00
FED FARM CR BK / TD SECURITIES															
1246111	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	780,208.34	50,000,000.00	51,012,973.00	1,012,973.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1250557	12/18/23	05/12/2025	3130AY7B6	AA+	Aaa	NR	50,000,000.00	4.6500	4.6531	50,000,000.00	0.00	471,458.33	50,000,000.00	50,325,107.00	325,107.00
FED HM LN BK BD / FTN FINANCIAL															
1250947	12/20/23	05/12/2025	3130AYAR7	AA+	Aaa	NR	50,000,000.00	4.6700	4.6732	50,000,000.00	0.00	460,513.89	50,000,000.00	50,202,514.00	202,514.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1250347	12/15/23	05/19/2025	3130AY6D3	AA+	Aaa	NR	50,000,000.00	4.6150	4.6173	50,000,000.00	0.00	487,138.89	50,000,000.00	50,301,859.00	301,859.00
FED HM LN BK BD / BNY Mellon Capital Market															
1250597	12/19/23	05/23/2025	3130AYAB2	AA+	Aaa	NR	50,000,000.00	4.6700	4.6724	50,000,000.00	0.00	467,000.00	50,000,000.00	50,324,502.50	324,502.50
FED HM LN BK BD / BNY Mellon Capital Market															
1250600	12/19/23	05/23/2025	3130AYAB2	AA+	Aaa	NR	50,000,000.00	4.6700	4.6724	50,000,000.00	0.00	467,000.00	50,000,000.00	50,324,502.50	324,502.50
FED HM LN BK BD / RBC															
1253204	1/9/24	05/30/2025	3130AYFN1	AA+	Aaa	NR	50,000,000.00	4.5700	4.5732	50,000,000.00	0.00	330,055.55	50,000,000.00	50,138,701.00	138,701.00
FED HM LN BK BD / BANK OF AMERICA															
1253441	1/10/24	05/30/2025	3130AYG91	AA+	Aaa	NR	50,000,000.00	4.6100	4.6134	50,000,000.00	0.00	326,541.67	50,000,000.00	50,120,772.00	120,772.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250948	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	458,541.67	50,000,000.00	50,184,041.50	184,041.50
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250949	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	458,541.67	50,000,000.00	50,184,041.50	184,041.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1252685	1/5/24	06/06/2025	3130AYEL6	AA+	Aaa	NR	50,000,000.00	4.6100	4.6126	50,000,000.00	0.00	358,555.55	50,000,000.00	50,131,820.50	131,820.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250722	12/19/23	06/09/2025	3130AYA89	AA+	Aaa	NR	50,000,000.00	4.6550	4.6559	50,000,000.00	0.00	465,500.00	50,000,000.00	50,314,847.00	314,847.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250592	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	465,500.00	50,000,000.00	50,314,406.50	314,406.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250596	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	465,500.00	50,000,000.00	50,314,406.50	314,406.50
FED HM LN BK BD / BARCLAYS CAPITAL															
1252684	1/5/24	06/13/2025	3130AYEHS	AA+	Aaa	NR	50,000,000.00	4.6000	4.6020	50,000,000.00	0.00	357,777.78	50,000,000.00	50,154,828.50	154,828.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	32,812.50	25,000,000.00	23,738,827.50	(1,261,172.50)
FED HM LN BK BD / BNY Mellon Capital Market															
1253203	1/9/24	06/16/2025	3130AYFL5	AA+	Aaa	NR	50,000,000.00	4.5800	4.5821	50,000,000.00	0.00	330,777.78	50,000,000.00	50,178,286.50	178,286.50
FED FARM CR BK / TD SECURITIES															
1252686	1/5/24	06/20/2025	3133EPU86	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6014	50,000,000.00	0.00	357,777.78	50,000,000.00	50,226,613.00	226,613.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / TD SECURITIES															
1252687	1/5/24	06/20/2025	3133EPU86	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6014	50,000,000.00	0.00	357,777.78	50,000,000.00	50,226,613.00	226,613.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1253862	1/12/24	07/03/2025	3130AYHY5	AA+	Aaa	NR	50,000,000.00	4.5300	4.5308	50,000,000.00	0.00	308,291.67	50,000,000.00	49,950,590.50	(49,409.50)
FED HM LN BK BD / BNY Mellon Capital Market															
1253861	1/12/24	07/08/2025	3130AYHT6	AA+	Aaa	NR	50,000,000.00	4.5300	4.5304	50,000,000.00	0.00	308,291.67	50,000,000.00	49,965,455.00	(34,545.00)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254236	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	268,888.89	50,000,000.00	49,989,361.50	(10,638.50)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254237	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	268,888.89	50,000,000.00	49,989,361.50	(10,638.50)
FED HM LN BK BD / DEUTSCHE															
1254408	1/18/24	07/10/2025	3130AYKW5	AA+	Aaa	NR	50,000,000.00	4.5200	4.5207	50,000,000.00	0.00	269,944.45	50,000,000.00	50,045,387.00	45,387.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254407	1/18/24	07/18/2025	3130AYKC9	AA+	Aaa	NR	50,000,000.00	4.4000	4.4000	50,000,000.00	0.00	262,777.78	50,000,000.00	50,034,221.50	34,221.50
FED HM LN BK BD / FTN FINANCIAL															
1254625	1/19/24	07/18/2025	3130AYM52	AA+	Aaa	NR	50,000,000.00	4.5100	4.5101	50,000,000.00	0.00	263,083.33	50,000,000.00	49,975,978.50	(24,021.50)
FED HM LN BK BD / DEUTSCHE															
1254409	1/18/24	07/21/2025	3130AYKZ8	AA+	Aaa	NR	50,000,000.00	4.5150	4.5147	50,000,000.00	0.00	269,645.83	50,000,000.00	49,985,776.00	(14,224.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1254624	1/19/24	07/29/2025	3133EPY41	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4909	50,000,000.00	0.00	199,555.56	50,000,000.00	49,960,304.50	(39,695.50)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1255248	1/24/24	08/01/2025	3130AYNV4	AA+	Aaa	NR	50,000,000.00	4.5700	4.5693	50,000,000.00	0.00	234,847.22	50,000,000.00	49,989,882.00	(10,118.00)
FED HM LN BK BD / Mizuho Securities USA Inc															
1255288	1/25/24	08/07/2025	3130AYPG5	AA+	Aaa	NR	50,000,000.00	4.5400	4.5388	50,000,000.00	0.00	227,000.00	50,000,000.00	49,725,250.00	(274,750.00)
FED FARM CR BK / UBS FINANCIAL SERVICES															
1256332	1/31/24	08/07/2025	3133EP2D6	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5507	50,000,000.00	0.00	151,666.67	50,000,000.00	49,954,559.00	(45,441.00)
FED HM LN BK BD / Mizuho Securities USA Inc															
1256819	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	164,666.67	50,000,000.00	50,008,130.50	8,130.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1256820	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	164,666.67	50,000,000.00	50,008,130.50	8,130.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1257039	2/6/24	08/12/2025	3130AYURS	AA+	Aaa	NR	50,000,000.00	4.6450	4.6444	50,000,000.00	0.00	161,284.72	50,000,000.00	49,972,548.00	(27,452.00)
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1256818	2/5/24	08/18/2025	3133EP2J3	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5512	50,000,000.00	0.00	82,152.78	50,000,000.00	49,812,423.00	(187,577.00)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AA+	25,000,000.00	0.3750	0.7622	24,575,925.00	283,156.49	1,562.50	24,859,081.49	23,432,875.00	(1,426,206.49)
FED HM LN BK BD / RBC															
1256817	2/5/24	08/25/2025	3130AYTJ5	AA+	Aaa	NR	50,000,000.00	4.5500	4.5517	50,000,000.00	0.00	37,916.67	50,000,000.00	49,875,105.00	(124,895.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1256821	2/5/24	09/08/2025	3130AYTSS	AA+	Aaa	NR	50,000,000.00	4.5300	4.5325	50,000,000.00	0.00	163,583.33	50,000,000.00	49,902,663.50	(97,336.50)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AA+	10,000,000.00	0.3750	0.7054	9,851,527.20	97,809.95	16,458.33	9,949,337.15	9,344,800.00	(604,537.15)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1241228	10/10/23	10/10/2025	3133EPYK5	AA+	Aaa	AA+	50,000,000.00	5.1250	5.1250	50,000,000.00	0.00	1,003,645.83	50,000,000.00	50,202,500.00	202,500.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	14,666.67	20,000,000.00	18,728,585.60	(1,271,414.40)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AA+	50,000,000.00	0.5000	0.7129	49,511,000.00	313,029.69	79,166.67	49,824,029.69	46,626,250.00	(3,197,779.69)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0900	24,960,963.44	22,337.59	75,833.33	24,983,301.03	23,483,375.00	(1,499,926.03)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0902	24,960,750.00	22,459.72	75,833.33	24,983,209.72	23,483,375.00	(1,499,834.72)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1257686	2/9/24	02/06/2026	3130AYWT9	AA+	Aaa	NR	50,000,000.00	4.4300	4.4302	50,000,000.00	0.00	135,361.11	50,000,000.00	49,943,167.50	(56,832.50)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254807	1/22/24	02/27/2026	3130AYMT0	AA+	Aaa	NR	50,000,000.00	4.3400	4.3418	50,000,000.00	0.00	24,111.11	50,000,000.00	49,664,216.00	(335,784.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1259641	2/27/24	03/06/2026	3130B0BA6	AA+	Aaa	NR	50,000,000.00	4.6800	4.6793	50,000,000.00	0.00	26,000.00	50,000,000.00	50,049,248.50	49,248.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1259108	2/22/24	01/08/2027	3130806J3	AA+	Aaa	NR	50,000,000.00	4.4150	4.4166	50,000,000.00	0.00	55,187.50	50,000,000.00	50,116,151.50	116,151.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1259497	2/26/24	01/08/2027	3133EP4G7	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4918	50,000,000.00	0.00	31,180.56	50,000,000.00	49,987,000.00	(13,000.00)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1255775	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	25,000,000.00	4.1250	4.2072	24,943,750.00	1,688.56	91,666.67	24,945,438.56	24,794,625.00	(150,813.56)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1255777	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	28,000,000.00	4.1250	4.2072	27,937,000.00	1,891.18	102,666.67	27,938,891.18	27,769,980.00	36 (168,911.18)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
1259496	2/26/24	01/29/2027	3133EP4E2	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4811	50,000,000.00	0.00	31,111.11	50,000,000.00	49,991,000.00	(9,000.00)
FED FARM CR BK / FTN FINANCIAL															
1259493	2/26/24	02/05/2027	3133EP4C6	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4809	50,000,000.00	0.00	31,111.11	50,000,000.00	49,971,750.00	(28,250.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259494	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	31,111.11	50,000,000.00	50,043,510.00	43,510.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259495	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	31,111.11	50,000,000.00	50,043,510.00	43,510.00
Subtotal for GOVT AGENCY-FIX-30/360:							10,045,505,000.00	4.8302	4.8355	10,044,962,105.78	44,467.48	103,791,792.12	10,045,006,573.26	10,124,638,818.85	79,632,245.59
GOV'T AGY - CALLABLE															
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AA+	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	2,312.50	15,000,000.00	14,660,946.15	(339,053.85)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AA+	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	758.33	15,000,000.00	14,645,530.80	(354,469.20)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AA+	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	35,777.78	20,000,000.00	19,492,055.40	(507,944.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	1,277.78	20,000,000.00	19,086,316.80	(913,683.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	47,150.00	20,000,000.00	19,077,809.80	(922,190.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130MCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	92,177.78	40,000,000.00	38,144,046.80	(1,855,953.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	30,716.67	15,000,000.00	14,016,133.05	(983,866.95)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	51,020.83	25,000,000.00	23,362,132.50	(1,637,867.50)
Subtotal for GOV'T AGY - CALLABLE:							170,000,000.00	0.5984	0.5984	170,000,000.00	0.00	261,191.67	170,000,000.00	162,484,971.30	(7,515,028.70)
Subtotal for GOVERNMENT AGENCY:							11,065,505,000.00	4.3942	4.7811	11,032,192,487.74	44,467.48	132,041,622.67	11,060,225,594.10	11,132,056,637.65	71,831,043.55
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1248616	12/4/23	04/18/2024	912796CX5	AA+	Aaa	AA+	50,000,000.00		5.1535	49,026,561.11	0.00	629,872.22	49,026,561.11	49,640,666.50	37 614,105.39

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1248653	12/5/23	04/18/2024	912796CX5	AA+	Aaa	AA+	50,000,000.00		5.1630	49,031,937.50	0.00	623,862.50	49,031,937.50	49,640,666.50	608,729.00
US TREASURY N/B / DEUTSCHE															
1248810	12/6/23	04/18/2024	912796CX5	AA+	Aaa	AA+	50,000,000.00		5.1400	49,043,388.89	0.00	613,944.44	49,043,388.89	49,640,666.50	597,277.61
US TREASURY N/B / DEUTSCHE															
1249210	12/7/23	04/18/2024	912796CX5	AA+	Aaa	AA+	100,000,000.00		5.1200	98,108,444.44	0.00	1,208,888.89	98,108,444.44	99,281,333.00	1,172,888.56
Subtotal for TREASURY BILL:							250,000,000.00	0.0000	5.1393	245,210,331.94	0.00	3,076,568.05	245,210,331.94	248,203,332.50	2,993,000.56
TREASURY BOND															
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3485	49,853,515.63	144,608.08	57,692.31	49,998,123.71	49,925,781.50	(72,342.21)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3350	49,875,000.00	123,381.13	57,692.31	49,998,381.13	49,925,781.50	(72,599.63)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3350	49,875,000.00	123,381.13	57,692.31	49,998,381.13	49,925,781.50	(72,599.63)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.2820	49,955,078.13	44,311.28	57,692.31	49,999,389.41	49,925,781.50	(73,607.91)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3289	49,882,812.50	109,131.53	36,744.51	49,991,944.03	49,505,859.50	(486,084.53)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3109	49,910,156.25	83,627.62	36,744.51	49,993,783.87	49,505,859.50	(487,924.37)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3587	49,851,562.50	137,337.99	36,744.51	49,988,900.49	49,505,859.50	(483,040.99)
US TREASURY N/B / MORGAN STANLEY															
1225214	6/15/23	09/15/2024	91282CCX7	AA+	Aaa	AA+	50,000,000.00	0.3750	5.2050	47,113,281.25	1,638,748.64	86,538.46	48,752,029.89	48,727,539.00	(24,490.89)
US TREASURY N/B / FTN FINANCIAL															
1228137	7/5/23	09/15/2024	91282CCX7	AA+	Aaa	AA+	50,000,000.00	0.3750	5.3768	47,140,625.00	1,566,780.82	86,538.46	48,707,405.82	48,727,539.00	20,133.18
US TREASURY N/B / BARCLAYS CAPITAL															
1228329	7/6/23	10/15/2024	91282CDB4	AA+	Aaa	AA+	50,000,000.00	0.6250	5.3527	47,121,093.75	1,473,358.87	117,827.87	48,594,452.62	48,627,929.50	33,476.88
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1228330	7/6/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3313	47,035,156.25	1,422,886.86	110,233.52	48,458,043.11	48,500,000.00	41,956.89
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1233577	8/15/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3361	47,261,718.75	1,189,777.22	110,233.52	48,451,495.97	48,500,000.00	48,504.03
US TREASURY N/B / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1248618	12/4/23	05/15/2025	912828XB1	AA+	Aaa	AA+	50,000,000.00	2.1250	4.8836	48,093,750.00	317,708.33	256,868.13	48,411,458.33	48,394,531.50	(16,926.83)
US TREASURY N/B / BARCLAYS CAPITAL															
1248617	12/4/23	07/15/2025	91282CEY3	AA+	Aaa	AA+	50,000,000.00	3.0000	4.7343	48,666,015.63	199,304.97	189,560.44	48,865,320.60	48,791,015.50	(74,305.10)
US TREASURY N/B / Mizuho Securities USA Inc															
1248619	12/4/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.6927	48,732,421.88	179,914.31	64,388.74	48,912,336.19	48,824,219.00	(88,117.19)
US TREASURY N/B / MORGAN STANLEY															
1248654	12/5/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.7395	48,697,265.63	183,098.37	64,388.74	48,880,364.00	48,824,219.00	(56,145.00)
US TREASURY N/B / MORGAN STANLEY															
1248655	12/5/23	09/15/2025	91282CFK2	AA+	Aaa	AA+	50,000,000.00	3.5000	4.7227	48,966,796.88	138,290.26	418,269.23	49,105,087.14	49,050,781.50	(54,305.64)
US TREASURY N/B / MORGAN STANLEY															
1249205	12/7/23	10/15/2025	91282CFP1	AA+	Aaa	AA+	50,000,000.00	4.2500	4.6360	49,658,203.13	42,850.64	493,510.93	49,701,053.77	49,605,469.00	(95,584.77)
US TREASURY N/B / JEFFERIES & COMPANY															
1249206	12/7/23	01/15/2026	91282CGE5	AA+	Aaa	AA+	50,000,000.00	3.8750	4.5337	49,343,750.00	72,443.18	244,848.90	49,416,193.18	49,296,875.00	(119,318.18)
US TREASURY N/B / MORGAN STANLEY															
1254403	1/18/24	02/15/2026	912828P46	AA+	Aaa	AA+	50,000,000.00	1.6250	4.3008	47,369,140.63	149,047.37	33,482.14	47,518,188.00	47,223,633.00	(294,555.00)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1249263	12/8/23	04/15/2026	91282CGV7	AA+	Aaa	AA+	50,000,000.00	3.7500	4.4336	49,242,187.50	74,105.06	430,327.87	49,316,292.56	49,154,297.00	(161,995.56)
US TREASURY N/B / MORGAN STANLEY															
1249450	12/11/23	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.5166	46,708,984.38	300,871.63	180,803.57	47,009,856.01	46,947,265.50	(62,590.51)
US TREASURY N/B / MORGAN STANLEY															
1254405	1/18/24	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.2373	47,136,718.75	145,189.97	95,982.14	47,281,908.72	46,947,265.50	(334,643.22)
US TREASURY N/B / TD SECURITIES															
1249451	12/11/23	06/15/2026	91282CHH7	AA+	Aaa	AA+	50,000,000.00	4.1250	4.5006	49,558,593.75	38,990.08	433,913.93	49,597,583.83	49,541,015.50	(56,568.33)
US TREASURY N/B / JP MORGAN CHASE & CO															
1254805	1/22/24	08/15/2026	912828A27	AA+	Aaa	AA+	50,000,000.00	1.5000	4.2310	46,712,890.63	136,962.89	30,906.59	46,849,853.52	46,533,203.00	(316,650.52)
US TREASURY N/B / MORGAN STANLEY															
1259944	2/28/24	11/15/2026	912828U24	AA+	Aaa	AA+	50,000,000.00	2.0000	4.5075	46,832,031.25	6,393.48	5,494.51	46,838,424.73	46,892,578.00	54,153.27
US TREASURY N/B / JEFFERIES & COMPANY															
1259106	2/22/24	01/15/2027	91282CJT9	AA+	Aaa	AA+	50,000,000.00	4.0000	4.4197	49,433,593.75	4,282.84	43,956.04	49,437,876.59	49,404,297.00	(33,579.59)
US TREASURY N/B / MORGAN STANLEY															
1259107	2/22/24	02/15/2027	912828V98	AA+	Aaa	AA+	50,000,000.00	2.2500	4.4043	47,021,484.38	21,880.74	24,725.27	47,043,365.12	47,017,578.00	(25,787.12)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1247294	11/22/23	02/15/2028	9128283W8	AA+	Aaa	AA+	50,000,000.00	2.7500	4.4653	46,724,609.38	211,862.27	56,662.09	46,936,471.65	47,140,625.00	39 204,153.35

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
1247300	11/22/23	05/15/2028	9128284N7	AA+	Aaa	AA+	50,000,000.00	2.8750	4.4572	46,818,359.38	194,476.81	394,917.58	47,012,836.19	47,232,422.00	219,585.81
US TREASURY N/B / Mizuho Securities USA Inc															
1247907	11/29/23	11/15/2028	9128285M8	AA+	Aaa	AA+	50,000,000.00	3.1250	4.4192	47,144,531.25	146,474.68	399,210.17	47,291,005.93	47,525,390.50	234,384.57
Subtotal for TREASURY BOND:							1,550,000,000.00	1.8992	3.7012	1,497,736,328.19	10,621,479.05	4,714,591.61	1,508,357,807.24	1,505,650,392.50	(2,707,414.74)
TREASURY BOND - ME															
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AA+	50,000,000.00	1.7500	0.4774	51,789,062.50	(1,526,320.95)	72,115.38	50,262,741.55	49,289,062.50	(973,679.05)
US TREASURY N/B / FTN FINANCIAL															
1228133	7/5/23	09/30/2024	912828YH7	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3569	47,718,750.00	1,208,609.27	313,524.59	48,927,359.27	48,961,914.00	34,554.73
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	0.5496	51,451,171.88	(1,136,987.37)	251,373.63	50,314,184.51	48,810,547.00	(1,503,637.51)
US TREASURY N/B / BARCLAYS CAPITAL															
1228328	7/6/23	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3311	47,591,796.88	1,191,636.74	251,373.63	48,783,433.62	48,810,547.00	27,113.38
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AA+	50,000,000.00	1.1250	1.4116	49,568,359.38	292,352.33	1,528.53	49,860,711.71	48,126,953.00	(1,733,758.71)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6542	49,693,359.38	224,467.59	104,508.20	49,917,826.97	47,681,640.50	(2,236,186.47)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6505	49,703,125.00	216,665.95	104,508.20	49,919,790.95	47,681,640.50	(2,238,150.45)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5232	49,708,984.38	205,776.72	62,843.41	49,914,761.10	47,461,914.00	(2,452,847.10)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5449	49,669,921.88	232,387.87	62,843.41	49,902,309.75	47,461,914.00	(2,440,395.75)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5692	49,347,656.25	442,661.83	20,947.80	49,790,318.08	47,077,148.50	(2,713,169.58)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6095	49,271,484.38	492,633.81	20,947.80	49,764,118.19	47,077,148.50	(2,686,969.69)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5892	49,292,968.75	470,132.25	10,302.20	49,763,101.00	46,914,062.50	(2,849,038.50)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5909	49,296,875.00	465,066.31	10,302.20	49,761,941.31	46,914,062.50	(2,847,878.81)
US TREASURY N/B / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1248973	12/6/23	07/31/2025	912828Y79	AA+	Aaa	AA+	50,000,000.00	2.8750	4.7169	48,550,781.25	206,687.91	118,475.27	48,757,469.16	48,678,711.00	(78,758.16)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	504,159.39	339.67	49,730,721.89	46,760,742.00	(2,969,979.89)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	504,159.39	339.67	49,730,721.89	46,760,742.00	(2,969,979.89)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	520,493.05	52,254.10	49,702,133.68	46,604,492.00	(3,097,641.68)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	520,493.05	52,254.10	49,702,133.68	46,604,492.00	(3,097,641.68)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6332	49,179,687.50	521,735.28	52,254.10	49,701,422.78	46,604,492.00	(3,096,930.78)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	452,083.33	52,254.10	49,725,520.83	46,604,492.00	(3,121,028.83)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	558,046.05	41,895.60	49,663,514.80	46,456,054.50	(3,207,460.30)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	558,046.05	41,895.60	49,663,514.80	46,456,054.50	(3,207,460.30)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AA+	50,000,000.00	0.3750	0.7266	49,207,031.25	476,536.91	31,421.70	49,683,568.16	46,277,344.00	(3,406,224.16)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	411,359.68	15,453.30	49,710,187.81	46,123,047.00	(3,587,140.81)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.8080	49,027,343.75	565,835.23	15,453.30	49,593,178.98	46,123,047.00	(3,470,131.98)
US TREASURY N/B / Mizuho Securities USA Inc															
1249209	12/7/23	03/31/2026	9128286L9	AA+	Aaa	AA+	100,000,000.00	2.2500	4.4309	95,250,000.00	477,810.65	522,540.97	95,727,810.65	95,398,438.00	(329,372.65)
US TREASURY N/B / MORGAN STANLEY															
1249266	12/8/23	04/30/2026	9128286S4	AA+	Aaa	AA+	100,000,000.00	2.3750	4.4231	95,390,625.00	443,006.29	548,076.92	95,833,631.29	95,507,813.00	(325,818.29)
US TREASURY N/B / MORGAN STANLEY															
1250187	12/14/23	06/30/2026	9128287B0	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4455	46,937,500.00	257,131.32	157,108.52	47,194,631.32	47,119,140.50	(75,490.82)
US TREASURY N/B / JEFFERIES & COMPANY															
1252688	1/5/24	06/30/2026	91282CCJ8	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1810	46,134,765.65	238,647.32	67,307.69	46,373,412.97	46,021,484.50	(351,928.47)
US TREASURY N/B / MORGAN STANLEY															
1249652	12/12/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.5408	46,722,656.25	272,544.18	77,266.48	46,995,200.43	47,013,672.00	41 18,471.57

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1250188	12/14/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4584	46,826,171.88	257,873.53	77,266.48	47,084,045.41	47,013,672.00	(70,373.41)
US TREASURY N/B / JEFFERIES & COMPANY															
1250189	12/14/23	08/31/2026	912828YD6	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4330	46,132,812.50	304,380.05	1,868.21	46,437,192.55	46,349,609.50	(87,583.05)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1252689	1/5/24	08/31/2026	91282CCW9	AA+	Aaa	AA+	50,000,000.00	0.7500	4.1779	45,740,234.38	246,178.41	1,019.02	45,986,412.79	45,619,140.50	(367,272.29)
US TREASURY N/B / MORGAN STANLEY															
1254806	1/22/24	09/30/2026	91282CCZ2	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1688	45,851,562.50	164,754.65	46,618.85	46,016,317.15	45,675,781.50	(340,535.65)
US TREASURY N/B / CASTLE OAK SECURITIES															
1259640	2/27/24	11/30/2026	91282CDK4	AA+	Aaa	AA+	50,000,000.00	1.2500	4.5063	45,822,265.63	12,446.08	5,122.95	45,834,711.71	45,898,437.50	63,725.79
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1238639	9/20/23	07/31/2028	91282CCR0	AA+	Aaa	AA+	50,000,000.00	1.0000	4.5231	42,388,671.88	698,562.21	41,208.79	43,087,234.09	43,417,969.00	330,734.91
US TREASURY N/B / JEFFERIES & COMPANY															
1238644	9/20/23	08/31/2028	91282CCV1	AA+	Aaa	AA+	50,000,000.00	1.1250	4.5246	42,542,968.75	672,659.71	1,528.53	43,215,628.46	43,560,547.00	344,918.54
US TREASURY N/B / MORGAN STANLEY															
1247906	11/29/23	10/31/2028	91282CDF5	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4251	43,322,265.63	345,400.05	175,652.47	43,667,665.68	43,896,484.50	228,818.82
Subtotal for TREASURY BOND - ME:							2,000,000,000.00	0.9906	2.3984	1,922,730,468.85	12,970,112.12	3,483,995.37	1,935,700,580.97	1,874,814,454.00	(60,886,126.97)
Subtotal for U. S. TREASURIES:							3,800,000,000.00	1.2961	3.1101	3,665,677,128.98	23,591,591.17	11,275,155.03	3,689,268,720.15	3,628,668,179.00	(60,600,541.15)
Total Extended Fund :							15,453,389,508.50	3.6022	4.3877	15,285,754,125.22	23,636,058.65	143,316,777.70	15,337,378,822.75	15,348,609,325.15	11,230,502.40
Net Asset Value (NAV):														1.000732	
Total Investments:							15,453,389,508.50	3.6022	4.3877	15,285,754,125.22	23,636,058.65	143,316,777.70	15,337,378,822.75	15,348,609,325.15	11,230,502.40

Report Parameters

Query: Daily Inventory OCTP
 Settlement Date: not greater than 29 Feb 2024
 Entity Name: one of Extended Fund
 Account Name: one of LAIF - EXTENDED FUND, OC Treasurer Extended Fund, OC Treasurer X FUND MMF
 Account Number: not one of AIM# 51124, WFB-LAW LIBRARY, TEMPFUND283, GS283, AIM#51104-JWA, MORGAN 283, AIM# 51126, AIM# 51123, AIM# 51121, AIM# 51120, AIM# 51129, AIM# 51127, AIM# 51128, GS FIN TAX FREE-LAD04, GS FIN SQ TX FREE-LAD00, 279138, 4167740661, 26-95598, 4000017830, 276343, 26-95597, 26-95550, 276340

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>100-Pension Prepayment-CEO</u>																
U. S. TREASURIES																
TREASURY BOND																
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205479	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205594	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205595	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205596	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205597	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205598	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205599	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205600	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205601	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205602	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	2,250,369.09	26,297.81	49,406,619.09	49,296,875.00	(109,744.09)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
1205603	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	29,000,000.00	0.2500	4.5170	27,350,625.00	1,305,214.07	15,252.73	28,655,839.07	28,592,187.50	(63,651.57)	
Subtotal for TREASURY BOND:							529,000,000.00	0.2500	4.5170	498,913,125.00	23,808,904.97	278,230.83	522,722,029.97	521,560,937.50	(1,161,092.47)	
Subtotal for U. S. TREASURIES:							529,000,000.00	0.2500	4.5170	498,913,125.00	23,808,904.97	278,230.83	522,722,029.97	521,560,937.50	(1,161,092.47)	
Total 100-Pension Prepayment-CEO :							529,000,000.00	0.2500	4.5170	498,913,125.00	23,808,904.97	278,230.83	522,722,029.97	521,560,937.50	(1,161,092.47)	
Net Asset Value (NAV):														0.997779		
<u>650-CCCD SERIES 2017E</u>																
FUNDS																
NORTHERN INST U.S. TREASURY PORTFOLIO																
	3/1/24		AAAm	NR	NR		536,900.77		5.1753	536,900.77			536,900.77	536,900.77	0.00	
Subtotal for FUNDS:							536,900.77		5.1753	536,900.77			536,900.77	536,900.77	43	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1250556	12/18/23	3/27/24	313384UV9	A-1+	P-1	NR	3,200,000.00		5.2400	3,153,422.22	0.00	34,467.56	3,187,889.78	3,187,376.00	(513.78)
Subtotal for DISCOUNT NOTES:							3,200,000.00	0.0000	5.2400	3,153,422.22	0.00	34,467.56	3,187,889.78	3,187,376.00	(513.78)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	1,120.99	2,673.61	384,346.14	369,603.85	(14,742.29)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AA+	225,000.00	3.1250	2.9561	227,778.98	(1,680.38)	1,484.38	226,098.60	215,921.25	(10,177.35)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AA+	94,000.00	2.8000	2.6533	95,041.52	(587.90)	796.91	94,453.62	88,539.07	(5,914.55)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	5,913.81	1,113.75	175,855.15	170,101.80	(5,753.35)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AA+	137,000.00	2.7300	2.2650	141,840.21	(2,646.09)	737.63	139,194.12	128,211.45	(10,982.67)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AA+	45,000.00	5.2500	2.8900	53,177.40	(4,612.89)	413.44	48,564.51	45,967.05	(2,597.46)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	1,480.91	6,868.06	1,999,060.91	1,888,620.00	(110,440.91)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	447.54	805.73	84,601.79	81,415.13	(3,186.67)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(272,693.27)	27,604.17	1,729,985.23	1,635,795.00	(94,190.23)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	1,755.92	9,602.22	1,998,335.92	1,855,490.00	(142,845.92)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(272,599.33)	46,687.50	1,815,562.67	1,714,485.00	(101,077.67)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(291,028.06)	15,972.22	2,406,091.94	2,267,090.00	(139,001.94)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AA+	255,000.00	3.0500	3.3488	246,378.45	3,576.01	907.38	249,954.46	228,759.23	(21,195.24)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AA+	147,000.00	3.1200	3.3373	143,323.53	1,493.35	1,439.62	144,816.88	131,861.94	(12,954.94)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AA+	500,000.00	3.3500	3.3496	500,023.74	(9.40)	7,351.39	500,014.34	454,060.00	(45,954.34)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AA+	263,000.00	4.4400	3.3596	297,542.42	(13,019.60)	2,075.95	284,522.82	258,289.67	(26,233.15)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	13,741.48	3,330.00	1,977,201.48	1,790,900.00	(186,301.48)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(49,912.17)	25,849.44	2,097,707.83	1,850,670.00	(247,037.83)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(879,259.08)	155,713.40	16,356,368.41	15,175,780.43	(1,180,587.98)
Subtotal for GOVERNMENT AGENCY:							18,516,000.00	3.5548	3.5013	20,389,049.71	(879,259.08)	190,180.96	19,544,258.19	18,363,156.43	(1,181,101.76)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(110,397.53)	2,781.59	1,721,301.69	1,550,742.20	(170,559.50)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(110,397.53)	2,781.59	1,721,301.69	1,550,742.20	(170,559.50)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	61,724.16	1,854.40	1,969,849.16	1,880,703.12	(89,146.04)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	61,724.16	1,854.40	1,969,849.16	1,880,703.12	(89,146.04)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(48,673.37)	4,635.99	3,691,150.85	3,431,445.32	(259,705.54)
Total 650-CCCD SERIES 2017E :							22,552,900.77	3.5006	3.4423	24,665,774.70	(927,932.45)	194,816.95	23,772,309.81	22,331,502.52	(1,440,807.29)
Net Asset Value (NAV):														0.939391	

650-Fountain Valley SD40

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED FARM CR BK / MORGAN STANLEY _1

1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AA+	3,465,000.00	2.1600	1.9601	3,497,640.30	(30,961.76)	18,295.20	3,466,678.54	3,435,616.80	(31,061.74)
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FANNIE MAE / Mizuho Securities USA Inc

1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AA+	3,300,000.00	1.6250	1.6351	3,298,416.00	1,312.61	8,043.75	3,299,728.61	3,205,471.50	(94,257.11)
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FANNIE MAE / MORGAN STANLEY _1

1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AA+	3,500,000.00	0.5000	0.4363	3,510,760.09	(7,907.87)	3,597.22	3,502,852.22	3,311,420.00	(191,432.22)
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FANNIE MAE / TD SECURITIES

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 29-Feb-2024

Run Date: 08-Mar-2024 10:10:38 AM
 Print Date: 08-Mar-2024
 As at date: 08-Mar-2024

52234

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1217026	4/18/23	9/24/26	313560Q22	AA+	Aaa	AA+	3,500,000.00	1.8750	3.9225	3,271,857.16	57,774.04	28,619.79	3,329,631.20	3,280,690.00	(48,941.20)
Subtotal for GOVT AGENCY-FIX-30/360:							13,765,000.00	1.5372	1.9937	13,578,673.55	20,217.02	58,555.96	13,598,890.57	13,233,198.30	(365,692.27)
Subtotal for GOVERNMENT AGENCY:							13,765,000.00	1.5372	1.9937	13,578,673.55	20,217.02	58,555.96	13,598,890.57	13,233,198.30	(365,692.27)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
1228516	7/7/23	8/15/27	9128282R0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	46,747.79	3,245.19	3,252,118.88	3,263,886.71	11,767.83
Subtotal for TREASURY BOND:							3,500,000.00	2.2500	4.5177	3,205,371.09	46,747.79	3,245.19	3,252,118.88	3,263,886.71	11,767.83
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AA+	3,400,000.00	4.6250	4.7616	3,392,164.06	3,308.51	427.31	3,395,472.57	3,386,718.75	(8,753.82)
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AA+	3,500,000.00	0.3750	0.4193	3,492,343.75	4,715.41	1,081.73	3,497,059.16	3,228,613.29	(268,445.87)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AA+	3,500,000.00	0.7500	0.7965	3,492,070.31	4,487.68	8,798.08	3,496,557.99	3,227,382.83	(269,175.16)
US TREASURY N/B / BANK OF AMERICA															
1214697	3/31/23	3/31/27	91282ZE3	AA+	Aaa	AA+	3,500,000.00	0.6250	3.8080	3,090,253.91	94,233.19	9,144.47	3,184,487.10	3,124,160.17	(60,326.94)
US TREASURY N/B / TD SECURITIES															
1256812	2/5/24	6/30/27	91282CEW7	AA+	Aaa	AA+	3,510,000.00	3.2500	4.0660	3,419,782.03	1,817.45	7,834.82	3,421,599.48	3,387,698.44	(33,901.04)
Subtotal for TREASURY BOND - ME:							17,410,000.00	1.9103	2.7596	16,886,614.06	108,562.24	27,286.41	16,995,176.30	16,354,573.47	(640,602.83)
Subtotal for U. S. TREASURIES:							20,910,000.00	1.9671	3.0539	20,091,985.15	155,310.03	30,531.60	20,247,295.18	19,618,460.18	(628,835.00)
Total 650-Fountain Valley SD40 :							34,675,000.00	1.7964	2.6330	33,670,658.70	175,527.05	89,087.56	33,846,185.75	32,851,658.48	(994,527.27)
Net Asset Value (NAV):														0.970616	
Total Investments:							586,227,900.77	0.4637	4.3642	557,249,558.40	23,056,499.57	562,135.34	580,340,525.53	576,744,098.50	(3,596,427.03)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

As of 29-Feb-2024

Run Date: 08-Mar-2024 10:10:38 AM

Print Date: 08-Mar-2024

As at date: 08-Mar-2024

Page 5 of 5

User: SNong

52234

* 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)
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Issuer / Broker

Query: Daily Inventory SI

Settlement Date: not greater than 29 Feb 2024

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

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

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

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

MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M

Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res,

483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita

87-9 Con, 529-Ladera CFD 04-1 Const, County Money Mkt Fnd, Educational Mone, Extended Fund, 283-John Wayne Airport

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
02/29/2024

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	5.19%	\$ 126,028,535.65	\$ 126,028,535.65	\$ 535,859.78
FED GOVT OBLI FD-IS	60934N104	5.18%	1,545.34	1,545.34	6.36
SUB-TOTAL MONEY MARKET FUNDS			126,030,080.99	126,030,080.99	535,866.14
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 126,030,080.99</u>	<u>\$ 126,030,080.99</u>	<u>\$ 535,866.14</u>

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**COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
02/29/2024**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	*	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)			Aaa-mf	AAAm	AAAmmf		5.19%			
2014 SOCPFA SERIES B	U.S. BANK	31846V567						\$ 398,992.59	\$ 398,992.59	\$ 5,313.39
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						10,317,216.85	10,317,216.85	46,768.45
2017-1 NEWPORT COAST	U.S. BANK	31846V567						1,372,353.66	1,372,353.66	4,423.22
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						8,399,225.55	8,399,225.55	38,213.97
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						1,959,999.46	1,959,999.46	8,921.89
2018 SOCPFA SERIES A	U.S. BANK	31846V567						25,259.00	25,259.00	1,323.66
NEWPORT COAST - Group 4	U.S. BANK	31846V567						549,593.16	549,593.16	2,021.82
OBLIGATION NOTES	U.S. BANK	31846V567						293,630.80	293,630.80	271.62
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						4,001.34	4,001.34	16.47
CFD 2021-1 Rienda	U.S. BANK	31846V567						33,096,828.03	33,096,828.03	142,754.35
2023 SOCPFA SERIES A	U.S. BANK	31846V567						3,776,019.39	3,776,019.39	13,399.14
CFD 2023-1 Rienda	U.S. BANK	31846V567						65,835,415.82	65,835,415.82	272,431.80
FED GOVT OBLI FD-IS (MONEY MARKET)			Aaa-mf	AAAm	AAAmmf		5.18%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104						1,545.34	1,545.34	6.36
TOTAL OF INVESTMENTS WITH TRUSTEES								<u>\$ 126,030,080.99</u>	<u>\$ 126,030,080.99</u>	<u>\$ 535,866.14</u>

* Ratings are based on availability of the report

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

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

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

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

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

Transaction Date From 01-Feb-2024 To 29-Feb-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1207085	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5900 / 4.8140					
				2/2/2024	2/2/2024	MAT		(50,000,000.00)	(47,673,125.00)	0.00	(2,326,875.00)	50,000,000.00
1207332	FHLB DISC CORP	/RBC	AGDN				4.6500 / 4.8794					
				2/2/2024	2/2/2024	MAT		(50,000,000.00)	(47,649,166.67)	0.00	(2,350,833.33)	50,000,000.00
1238270	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3200 / 5.3249					
				2/3/2025	2/3/2024	INT		0.00	0.00	0.00	(997,500.00)	997,500.00
1238271	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3200 / 5.3249					
				2/3/2025	2/3/2024	INT		0.00	0.00	0.00	(997,500.00)	997,500.00
1256817	FED HM LN BK BD	/RBC	AGNF1				4.5500 / 4.5517					
				8/25/2025	2/5/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1256818	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.5500 / 4.5512					
				8/18/2025	2/5/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1256819	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.5600 / 4.5597					
				8/8/2025	2/5/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1256820	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.5600 / 4.5597					
				8/8/2025	2/5/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1256821	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.5300 / 4.5325					
				9/8/2025	2/5/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1257039	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.6450 / 4.6444					
				8/12/2025	2/6/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1207643	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.7500 / 4.9903					
				2/7/2024	2/7/2024	MAT		(50,000,000.00)	(47,592,013.89)	0.00	(2,407,986.11)	50,000,000.00
1207646	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.9100 / 4.9100					
				2/7/2024	2/7/2024	INT		0.00	0.00	0.00	(1,227,500.00)	1,227,500.00
				2/7/2024	2/7/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1221706	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/7/2024	2/7/2024	INT		0.00	0.00	0.00	(1,175,000.00)	1,175,000.00
1221707	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/7/2024	2/7/2024	INT		0.00	0.00	0.00	(1,175,000.00)	1,175,000.00

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

Transaction Date From 01-Feb-2024 To 29-Feb-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1238269	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3150 / 5.3196					
				2/7/2025	2/7/2024	INT		0.00	0.00	0.00	(1,026,090.28)	1,026,090.28
1239394	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3950 / 5.4005					
				2/7/2025	2/7/2024	INT		0.00	0.00	0.00	(974,097.22)	974,097.22
1239395	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3950 / 5.4005					
				2/7/2025	2/7/2024	INT		0.00	0.00	0.00	(974,097.22)	974,097.22
1241615	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3100 / 5.3163					
				2/7/2025	2/7/2024	INT		0.00	0.00	0.00	(848,125.00)	848,125.00
1256332	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.5500 / 4.5507					
				8/7/2025	2/7/2024	INT		0.00	0.00	0.00	(44,236.11)	44,236.11
1214336	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5400 / 4.7284					
				2/8/2024	2/8/2024	MAT		(50,000,000.00)	(48,007,444.44)	0.00	(1,992,555.56)	50,000,000.00
1214471	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5700 / 4.7604					
				2/8/2024	2/8/2024	MAT		(50,000,000.00)	(48,000,625.00)	0.00	(1,999,375.00)	50,000,000.00
1208449	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.8000 / 5.0420					
				2/9/2024	2/9/2024	MAT		(50,000,000.00)	(47,600,000.00)	0.00	(2,400,000.00)	50,000,000.00
1209846	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				4.9650 / 5.2168					
				2/9/2024	2/9/2024	MAT		(50,000,000.00)	(47,586,458.33)	0.00	(2,413,541.67)	50,000,000.00
1221708	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/9/2024	2/9/2024	INT		0.00	0.00	0.00	(1,175,000.00)	1,175,000.00
1221709	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.7000 / 4.7057					
				8/9/2024	2/9/2024	INT		0.00	0.00	0.00	(1,175,000.00)	1,175,000.00
1257686	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.4300 / 4.4302					
				2/6/2026	2/9/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1242012	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3300 / 5.3364					
				2/10/2025	2/10/2024	INT		0.00	0.00	0.00	(843,916.67)	843,916.67
1057626	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.4300 / 1.4556					
				2/14/2024	2/14/2024	INT		0.00	0.00	0.00	(107,250.00)	107,250.00

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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
Fund:			Extended Fund									
				2/14/2024	2/14/2024	MAT		(15,000,000.00)	(14,985,150.00)	0.00	(14,850.00)	15,000,000.00
1057627	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.4300 / 1.4620					
				2/14/2024	2/14/2024	INT		0.00	0.00	0.00	(135,850.00)	135,850.00
				2/14/2024	2/14/2024	MAT		(19,000,000.00)	(18,976,440.00)	0.00	(23,560.00)	19,000,000.00
1062309	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				1.4300 / 0.8552					
				2/14/2024	2/14/2024	INT		0.00	0.00	0.00	(158,015.00)	158,015.00
				2/14/2024	2/14/2024	MAT		(22,100,000.00)	(22,587,526.00)	0.00	487,526.00	22,100,000.00
1233420	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.2450 / 5.2517					
				11/7/2024	2/14/2024	INT		0.00	0.00	0.00	(1,311,250.00)	1,311,250.00
1233421	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.2450 / 5.2517					
				11/7/2024	2/14/2024	INT		0.00	0.00	0.00	(1,311,250.00)	1,311,250.00
1239837	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3900 / 5.3950					
				2/14/2025	2/14/2024	INT		0.00	0.00	0.00	(1,010,625.00)	1,010,625.00
1239838	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3900 / 5.3950					
				2/14/2025	2/14/2024	INT		0.00	0.00	0.00	(1,010,625.00)	1,010,625.00
1215267	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 4.6104					
				2/15/2024	2/15/2024	INT		0.00	0.00	0.00	(687,500.00)	687,500.00
				2/15/2024	2/15/2024	MAT		(50,000,000.00)	(49,218,750.00)	0.00	(781,250.00)	50,000,000.00
1221710	FED HM LN BK BD	/RBC	AGNF1				4.7450 / 4.7508					
				8/15/2024	2/15/2024	INT		0.00	0.00	0.00	(1,186,250.00)	1,186,250.00
1247294	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 4.4653					
				2/15/2028	2/15/2024	INT		0.00	0.00	0.00	(687,500.00)	687,500.00
1248619	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				3.1250 / 4.6927					
				8/15/2025	2/15/2024	INT		0.00	0.00	0.00	(781,250.00)	781,250.00
1248654	US TREASURY N/B	/MORGAN STANLEY	TRBDI				3.1250 / 4.7395					
				8/15/2025	2/15/2024	INT		0.00	0.00	0.00	(781,250.00)	781,250.00
1254403	US TREASURY N/B	/MORGAN STANLEY	TRBDI				1.6250 / 4.3008					
				2/15/2026	2/15/2024	INT		0.00	0.00	0.00	(406,250.00)	406,250.00
1254805	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				1.5000 / 4.2310					

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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
Fund:	Extended Fund											
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY	8/15/2026	2/15/2024	INT	0.3700 / 0.3700	0.00	0.00	0.00	(375,000.00)	375,000.00
1208850	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	8/16/2024	2/16/2024	INT	5.0850 / 5.0850	0.00	0.00	0.00	(27,750.00)	27,750.00
				2/16/2024	2/16/2024	INT		0.00	0.00	0.00	(1,271,250.00)	1,271,250.00
				2/16/2024	2/16/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1221711	FED HM LN BK BD	/RBC	AGNF1				4.7450 / 4.7508					
1221712	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	8/16/2024	2/16/2024	INT	4.7450 / 4.7508	0.00	0.00	0.00	(1,186,250.00)	1,186,250.00
1256818	FED FARM CR BK	/FTN FINANCIAL	AGNF1	8/16/2024	2/16/2024	INT	4.5500 / 4.5512	0.00	0.00	0.00	(1,186,250.00)	1,186,250.00
1222124	FED HM LN BK BD	/RBC	AGNF1	8/18/2025	2/18/2024	INT	4.8000 / 4.8059	0.00	0.00	0.00	(82,152.78)	82,152.78
1208851	FED HM LN BK BD	/TD SECURITIES	AGNF1	8/20/2024	2/20/2024	INT	5.1050 / 5.1200	0.00	0.00	0.00	(1,200,000.00)	1,200,000.00
				2/22/2024	2/22/2024	INT		0.00	0.00	0.00	(1,276,250.00)	1,276,250.00
				2/22/2024	2/22/2024	MAT		(50,000,000.00)	(49,992,117.50)	0.00	(7,882.50)	50,000,000.00
1230087	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.2850 / 5.2898					
1259106	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI	8/22/2024	2/22/2024	INT	4.0000 / 4.4197	0.00	0.00	0.00	(1,321,250.00)	1,321,250.00
1259107	US TREASURY N/B	/MORGAN STANLEY	TRBDI	1/15/2027	2/22/2024	PURC	2.2500 / 4.4043	50,000,000.00	49,433,593.75	208,791.21	0.00	(49,642,384.96)
1259108	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	2/15/2027	2/22/2024	PURC	4.4150 / 4.4166	50,000,000.00	47,021,484.40	21,634.60	0.00	(47,043,119.00)
1234990	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	1/8/2027	2/22/2024	PURC	5.3450 / 5.3519	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
				11/22/2024	2/24/2024	INT		0.00	0.00	0.00	(1,336,250.00)	1,336,250.00

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Fund:	Extended Fund											
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				0.3750 / 0.7622					
				8/25/2025	2/25/2024	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
1256817	FED HM LN BK BD	/RBC	AGNF1				4.5500 / 4.5517					
				8/25/2025	2/25/2024	INT		0.00	0.00	0.00	(126,388.89)	126,388.89
1104041	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2621					
				2/26/2024	2/26/2024	INT		0.00	0.00	0.00	(10,000.00)	10,000.00
				2/26/2024	2/26/2024	MAT		(8,000,000.00)	(7,997,120.00)	0.00	(2,880.00)	8,000,000.00
1104042	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2621					
				2/26/2024	2/26/2024	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				2/26/2024	2/26/2024	MAT		(20,000,000.00)	(19,992,800.00)	0.00	(7,200.00)	20,000,000.00
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4600 / 0.4600					
				2/26/2025	2/26/2024	INT		0.00	0.00	0.00	(46,000.00)	46,000.00
1222125	FED HM LN BK BD	/RBC	AGNF1				4.7900 / 4.7958					
				8/26/2024	2/26/2024	INT		0.00	0.00	0.00	(1,197,500.00)	1,197,500.00
1259493	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.4800 / 4.4809					
				2/5/2027	2/26/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1259494	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.4800 / 4.4807					
				2/11/2027	2/26/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1259495	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.4800 / 4.4807					
				2/11/2027	2/26/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1259496	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				4.4800 / 4.4811					
				1/29/2027	2/26/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1259497	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				4.4900 / 4.4918					
				1/8/2027	2/26/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1081425	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4550 / 0.4550					
				8/27/2024	2/27/2024	INT		0.00	0.00	0.00	(34,125.00)	34,125.00

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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
Fund:	Extended Fund											
1210033	FHLB DISC CORP	/FTN FINANCIAL	AGDN				5.0100 / 5.2781					
				2/27/2024	2/27/2024	MAT		(50,000,000.00)	(47,460,208.33)	0.00	(2,539,791.67)	50,000,000.00
1254807	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.3400 / 4.3418					
				2/27/2026	2/27/2024	INT		0.00	0.00	0.00	(210,972.22)	210,972.22
1259640	US TREASURY N/B	/CASTLE OAK SECURITIES	TRBDME				1.2500 / 4.5063					
				11/30/2026	2/27/2024	PURC		50,000,000.00	45,822,265.65	151,980.85	0.00	(45,974,246.50)
1259641	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6800 / 4.6793					
				3/6/2026	2/27/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1165552	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.1250 / 2.1862					
				2/28/2024	2/28/2024	INT		0.00	0.00	0.00	(478,125.00)	478,125.00
				2/28/2024	2/28/2024	MAT		(45,000,000.00)	(44,948,700.00)	0.00	(51,300.00)	45,000,000.00
1165553	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				2.1250 / 2.1862					
				2/28/2024	2/28/2024	INT		0.00	0.00	0.00	(159,375.00)	159,375.00
				2/28/2024	2/28/2024	MAT		(15,000,000.00)	(14,982,900.00)	0.00	(17,100.00)	15,000,000.00
1241866	FED HM LN BK BD	/RBC	AGNF1				5.3350 / 5.3399					
				2/28/2025	2/28/2024	INT		0.00	0.00	0.00	(1,000,312.50)	1,000,312.50
1241867	FED HM LN BK BD	/RBC	AGNF1				5.3400 / 5.3450					
				2/28/2025	2/28/2024	INT		0.00	0.00	0.00	(1,001,250.00)	1,001,250.00
1241868	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.3200 / 5.3249					
				2/28/2025	2/28/2024	INT		0.00	0.00	0.00	(997,500.00)	997,500.00
1259944	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.0000 / 4.5075					
				11/15/2026	2/28/2024	PURC		50,000,000.00	46,832,031.25	288,461.54	0.00	(47,120,492.79)
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.2500 / 0.6145					
				8/31/2025	2/29/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6145					
				8/31/2025	2/29/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1157928	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.1250 / 1.4116					
				2/28/2025	2/29/2024	INT		0.00	0.00	0.00	(281,250.00)	281,250.00

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Fund:		Extended Fund										
1238644	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.1250 / 4.5246					
				8/31/2028	2/29/2024	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1250189	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.3750 / 4.4330					
				8/31/2026	2/29/2024	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
1252689	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.7500 / 4.1779					
				8/31/2026	2/29/2024	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
Sub Total:								155,900,000.00	163,858,829.89	670,868.20	(56,871,958.73)	(107,657,739.36)
Fund:		650-Fountain Valley SD40										
1001371	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				2.5000 / 2.5704					
				2/5/2024	2/5/2024	INT		0.00	0.00	0.00	(43,875.00)	43,875.00
				2/5/2024	2/5/2024	MAT		(3,510,000.00)	(3,498,557.40)	0.00	(11,442.60)	3,510,000.00
1256812	US TREASURY N/B	/TD SECURITIES	TRBDME				3.2500 / 4.0660					
				6/30/2027	2/5/2024	PURC		3,510,000.00	3,419,782.03	11,282.14	0.00	(3,431,064.17)
1228516	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.2500 / 4.5177					
				8/15/2027	2/15/2024	INT		0.00	0.00	0.00	(39,375.00)	39,375.00
1224311	US TREASURY N/B	/BANK OF AMERICA	TRBDME				4.6250 / 4.7616					
				2/28/2025	2/29/2024	INT		0.00	0.00	0.00	(78,625.00)	78,625.00
Sub Total:								0.00	(78,775.37)	11,282.14	(173,317.60)	240,810.83
Fund:		650-CCCD SERIES 2017E										
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	2/13/2024	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	2/15/2024	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	2/15/2024	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
Sub Total:								0.00	0.00	0.00	(89,550.00)	89,550.00
Grand Total:								155,900,000.00	163,780,054.52	682,150.34	(57,134,826.33)	(107,327,378.53)

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT
For 01-Feb-2024 to 29-Feb-2024

Cashflow Date	Transaction Description	Amount	Deal No.
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
2/5/2024	ACTUAL CASHFLOW	(248,840,000.00)	1256807
2/7/2024	ACTUAL CASHFLOW	26,941,145.83	1257287
2/8/2024	ACTUAL CASHFLOW	85,010,000.00	1257427
2/9/2024	ACTUAL CASHFLOW	(151,737,000.00)	1257680
2/13/2024	ACTUAL CASHFLOW	57,596,000.00	1257881
2/15/2024	ACTUAL CASHFLOW	63,890,375.00	1258236
2/16/2024	ACTUAL CASHFLOW	(6,171,500.00)	1258526
2/20/2024	ACTUAL CASHFLOW	(13,806,847.00)	1258550
2/26/2024	ACTUAL CASHFLOW	(213,728,986.11)	1259338
2/27/2024	ACTUAL CASHFLOW	34,750,850.72	1259642
2/28/2024	ACTUAL CASHFLOW	61,006,069.71	1259946
2/29/2024	ACTUAL CASHFLOW	44,014,750.00	1260136
Sub Total Amount Per Account:		(261,075,141.85)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
2/1/2024	ACTUAL CASHFLOW	(25,650,000.00)	1256373
2/2/2024	ACTUAL CASHFLOW	39,105,000.00	1256579
2/6/2024	ACTUAL CASHFLOW	(20,995,000.00)	1256933
2/14/2024	ACTUAL CASHFLOW	78,943,865.00	1258049
2/21/2024	ACTUAL CASHFLOW	(3,004,000.00)	1258942
2/22/2024	ACTUAL CASHFLOW	(93,957,003.96)	1259101
2/23/2024	ACTUAL CASHFLOW	(80,782,000.00)	1259156
Sub Total Amount Per Account:		(106,339,138.96)	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
2/9/2024	ACTUAL CASHFLOW	(1,041.50)	1257677
2/13/2024	ACTUAL CASHFLOW	33,300.00	1257879
2/15/2024	ACTUAL CASHFLOW	22,500.00	1258232
2/15/2024	ACTUAL CASHFLOW	33,750.00	1258233
Sub Total Amount Per Account:		88,508.50	

Total Amount: (367,325,772.31)

3/8/2024
2:58 PM

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT
For 01-Feb-2024 to 29-Feb-2024**

Cashflow Date	Transaction Description	Amount	Deal No.
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TREASURER'S MONTHLY INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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

Rev. 3/12/2024