

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

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



COUNTY OF ORANGE

**TREASURER’S INVESTMENT REPORT**

**For November 30, 2023**

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




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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** December 18, 2023

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

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

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

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The Treasurer's Investment Report for the month ended November 30, 2023, is attached, is online at [octreasurer.com/publicfunds](http://octreasurer.com/publicfunds) and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), 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 OCTP, 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 0.75 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 Af for credit risk and a rating of S1, indicating a very low sensitivity to market risk. This rating on 100% of pooled funds in OCTP will replace the Standard & Poor's rating of AA Am that they assigned to the Orange County Money Market Fund and the Orange County Educational Money Market Fund, and which represented only a portion of the total OCTP funds.

**ECONOMIC UPDATE**

The U.S. economy continues to experience employment gains, yet elevated inflation remains. Job gains were 199,000 in November after increasing 150,000 (revised) in October, while October's headline inflation declined to 3.2% year over year, lower than September's 3.7%. The Federal Open Market Committee (FOMC) held interest rates at a range of 5.25-5.50% on November 1, 2023 and did not make any rate changes at the December 13, 2023 meeting. The financial

market is not pricing any change at the next FOMC meeting on January 31, 2024. Some recent U.S. economic releases include:

- Gross Domestic Product (revised) rose 5.2% (survey: +5.0%) in the third quarter compared to the second quarter's rise of 2.1% (revised).
- The Unemployment Rate decreased to 3.7% (survey: 3.9%) in November from 3.9% in October.
- The Empire State Manufacturing Index increased to 9.1 (survey: -3.0) from the prior month's -4.6 while the Philadelphia Fed Index increased to -5.9 (survey: -8.0) from -9.0 in October. The FOMC uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve fell, yet remained inverted in November. The 90-day Treasury Bill rate decreased to 5.39% from 5.47%. The 2-year Treasury Note decreased to 4.68% from 5.09% while the 10-year Treasury Bond rate decreased to 4.33% from 4.93%.

### **INVESTMENT INTEREST YIELDS AND FORECAST**

The current OCTP gross and net yields for fiscal year 2023/2024 are 4.04% and 3.99%. The daily gross yield for OCTP as of October 31, 2023, is 4.33%. As planned, this month we reviewed the forecast for the OCTP gross and net yields for fiscal year 2023/2024 and determined that the current forecast is still valid. The estimated investment administrative fee remains at 5.0 basis points.

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

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

### **COMPLIANCE SUMMARY**

The investment portfolios had six self-identified compliance exceptions in the month of November 2023. These compliance deficiencies were related to a change in the credit outlook from positive to negative for the US Government and Agency bonds that require pre-approval to purchase bonds issued by these related entities by the County Treasurer. The compliance deficiencies were cured within three business days. During this review, we also noted that Fitch Ratings had also put the US Government and Agency bonds on negative watch on May 23, 2023 (subsequently downgraded them on August 1 and 2, 2023, respectively) and the County Treasurer approval for the outlook change was not obtained at that time, and we are self-reporting this compliance exception now. The County Treasurer is in the process of updating procedures and processes to prevent this from occurring in future. On November 30, 2023 the Auditor-Controller (A-C) issued a Management Letter on Review of the Treasurer's Schedule of Assets as of December 31, 2022, indicating the A-C did not comply with California Government Code Section 26905 that states the AC is required to reconcile the books of the Treasurer to the books of the A-C no later than the last day of each month.

### **CREDIT UPDATE**

During November, there were no credit rating changes and no changes to the Treasurer's Approved Issuer List. However, on November 10 and 14, Moody's changed the long-term rating outlook for US Government and US Government Agency bonds, respectively to negative from stable. An ongoing credit analysis of all issuers owned occurs on a daily, monthly, quarterly, and annual basis.

I certify that this report includes the OCTP, the Specific Investment Accounts and the Bond Proceeds Account as of November 30, 2023, and is in conformity with all State laws, the 2023 IPS and bond indenture agreements approved by the Board of Supervisors on December 20, 2022. The OCTP herein shown provides adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**ORANGE COUNTY INVESTMENT FUND (OCIF)**  
**ORANGE COUNTY TREASURER'S POOL (OCTP), SPECIFIC INVESTMENT AND BOND PROCEEDS ACCOUNTS <sup>(1)</sup>**  
**FOR THE MONTH ENDED: NOVEMBER 30, 2023**

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

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 11/30/2023	MONTHLY Gross Yield	Current NAV
Orange County Treasurer's Pool (OCTP)	MARKET Value \$ 14,463,690,851	286	4.334%	4.327%	0.9982
	COST (Capital) \$ 14,417,895,225				
	MONTHLY AVG Balance \$ 14,228,240,271				
	BOOK Value \$ 14,489,150,352				

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

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	Market Value	Book Value	Current NAV
Pension Prepayment-CEO (PP-CEO)	MARKET Value \$ 547,881,025	PP-CEO	4.597%	\$ 515,134,413	517,332,452	0.9958
Fountain Valley School District Fund 40 (FVSD)	COST (Capital) \$ 532,662,559	FVSD	2.499%	32,746,612	33,874,371	0.9667
	MONTHLY AVG Balance \$ 532,662,559					
	BOOK Value \$ 551,206,823					

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

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	Market Value	Book Value	Current NAV
CCCD Series 2017E Bonds (CCCD)	MARKET Value \$ 21,812,323	CCCD	3.200%	\$ 21,812,323	23,530,603	0.9270
	COST (Capital) \$ 24,387,309					
	MONTHLY AVG Balance \$ 24,362,929					
	BOOK Value \$ 23,530,603					

**OCIF TOTALS**

INVESTMENTS		YEAR-TO-DATE EARNINGS	
OCTP	\$ 14,417,895,225	OCTP	\$ 237,549,064
		OCIP	100,050,427
		OCEIP	137,498,637
Specific Investment Accounts	532,662,559	Specific Investment Accounts	8,010,518
Bond Proceeds Account	24,387,309	Bond Proceeds Account	318,032
Cash	41,207,584		
<b>Total Assets in the County Treasury</b>	<b>\$ 15,016,152,677</b>	<b>Total OCIF Year-To-Date Earnings</b>	<b>\$ 245,877,614</b>

**KEY POOL STATISTICS**

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCTP - YTD NET YIELD	3.992%	OCTP	286
90-DAY T-BILL YIELD - YTD AVERAGE	5.436%	LGIP (Standard & Poors)	41

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

(2) The current NAV for OCTP has increased slightly to 0.9982 from 0.9937. Short-term rates continue to rise, causing the market values on OCTP, PP-CEO, FVSD, and CCCD to continue to stay below book values. The OCTP, PP-CEO, FVSD, and CCCD have sufficient liquidity to meet projected cash flow needs.

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

	NOVEMBER 2023	OCTOBER 2023	INCREASE (DECREASE)	NET CHANGE %	NOVEMBER 2022	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 6,481,555,782	\$ 6,522,438,734	\$ (40,882,952)	-0.63%	\$ 6,274,423,603	\$ 207,132,179	3.30%
End Of Month Book Value <sup>1</sup>	\$ 6,492,964,846	\$ 6,558,009,582	\$ (65,044,736)	-0.99%	\$ 6,388,490,979	\$ 104,473,867	1.64%
Monthly Average Balance	\$ 6,376,044,258	\$ 6,023,913,061	\$ 352,131,197	5.85%	\$ 6,263,822,194	\$ 112,222,064	1.79%
Year-To-Date Average Balance	\$ 5,868,343,379	\$ 5,715,756,199	\$ 152,587,180	2.67%	\$ 5,695,918,229	\$ 172,425,150	3.03%
Monthly Accrued Earnings <sup>3</sup>	\$ 23,113,656	\$ 21,136,633	\$ 1,977,023	9.35%	\$ 12,549,253	\$ 10,564,403	84.18%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1,2</sup>	\$ 7,982,135,069	\$ 7,627,789,582	\$ 354,345,487	4.65%	\$ 6,759,999,601	\$ 1,222,135,468	18.08%
End Of Month Book Value <sup>1,2</sup>	\$ 7,996,185,506	\$ 7,669,579,425	\$ 326,606,081	4.26%	\$ 6,883,259,501	\$ 1,112,926,005	16.17%
Monthly Average Balance <sup>2</sup>	\$ 7,852,196,013	\$ 7,706,589,551	\$ 145,606,462	1.89%	\$ 6,551,746,482	\$ 1,300,449,531	19.85%
Year-To-Date Average Balance <sup>2</sup>	\$ 8,022,704,679	\$ 8,090,993,805	\$ (68,289,127)	-0.84%	\$ 6,359,517,924	\$ 1,663,186,755	26.15%
Monthly Accrued Earnings <sup>3</sup>	\$ 27,943,175	\$ 27,356,453	\$ 586,722	2.14%	\$ 13,125,739	\$ 14,817,436	112.89%
<b><u>Orange County Treasurer's Pool (OCTP)</u></b>							
Monthly Net Yield <sup>3</sup>	4.277%	4.071%	0.206%	5.05%	1.772%	2.504%	141.28%
Year-To-Date Net Yield <sup>3</sup>	3.992%	3.920%	0.072%	1.84%	1.436%	2.555%	177.90%
Annual Estimated Gross Yield <sup>4</sup>	4.050%	4.050%	0.000%	0.00%	2.615%	1.435%	54.86%
Weighted Average Maturity (WAM) <sup>5</sup>	286	272	14	5.01%	235	51	21.61%

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

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

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

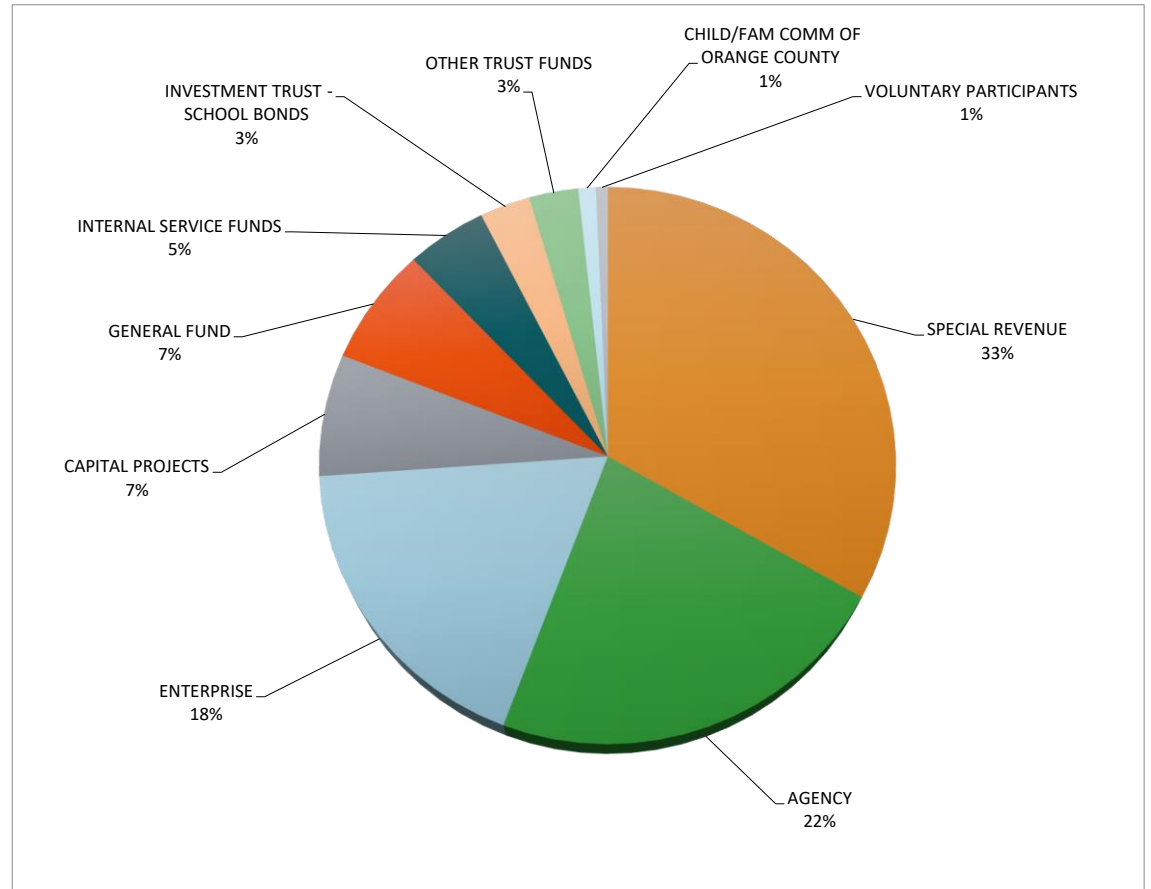
<sup>3</sup> The OCIP and OCEIP Monthly Accrued Earnings, the OCTP Monthly Net Yield and Year-To-Date Net Yield are higher than prior year due to higher interest rates with the FOMC raising short-term rates by 3.75% since July 1, 2022, and reinvestment yields that are higher than the current portfolio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

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

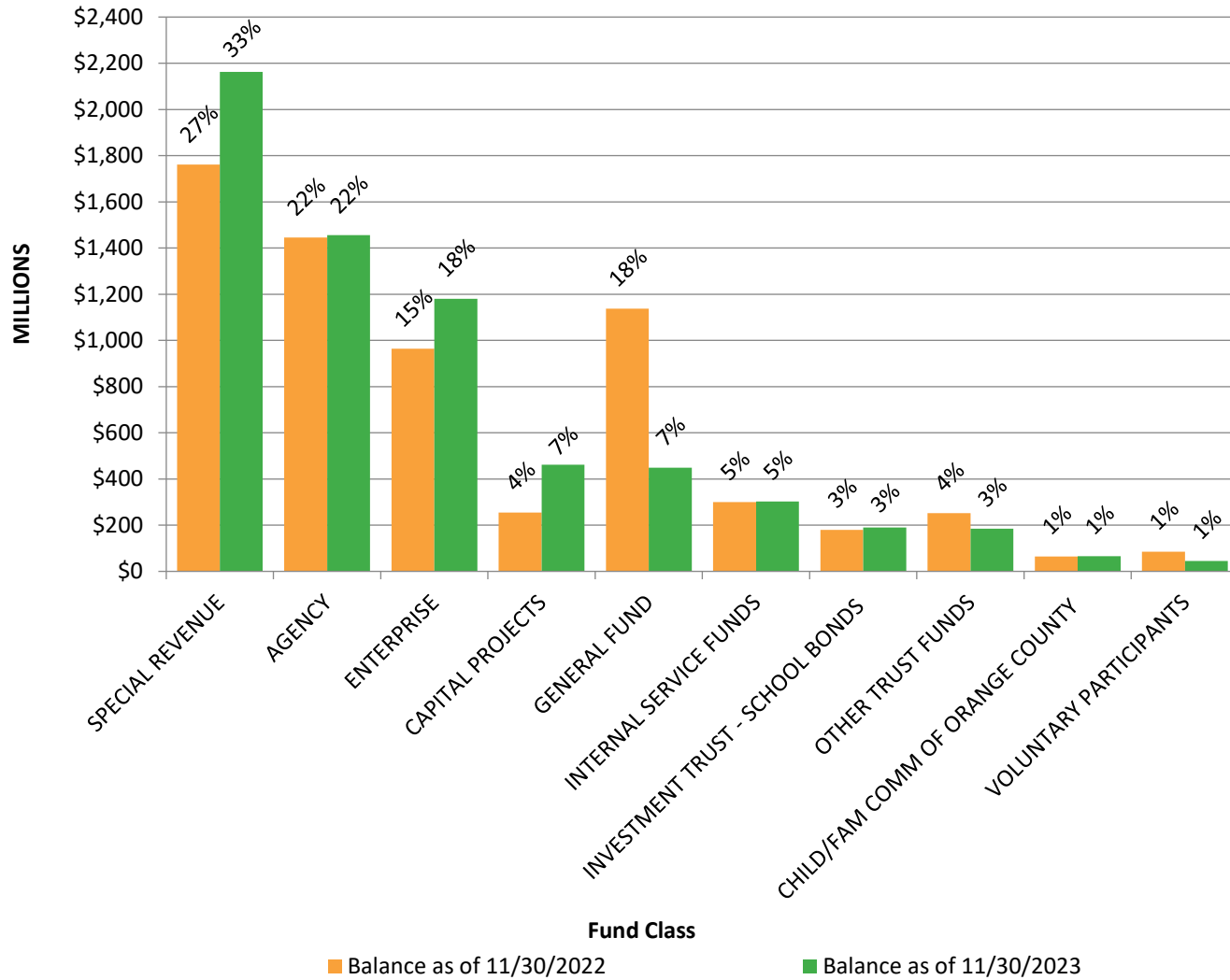
<sup>5</sup> The OCTP WAM is higher than the prior year due to longer term purchases as the FMOC is expected to discontinue rate hikes for the next several months and may begin to lower rates afterwards.

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

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	\$ 2,162,053,098
AGENCY	1,455,455,409
ENTERPRISE	1,180,143,224
CAPITAL PROJECTS	461,247,453
GENERAL FUND	448,603,649
INTERNAL SERVICE FUNDS	302,162,345
INVESTMENT TRUST - SCHOOL BONDS	189,604,503
OTHER TRUST FUNDS	184,948,042
CHILD/FAM COMM OF ORANGE COUNTY	65,277,025
VOLUNTARY PARTICIPANTS	44,843,161
<b>TOTAL</b>	<b>\$ 6,494,337,909</b>



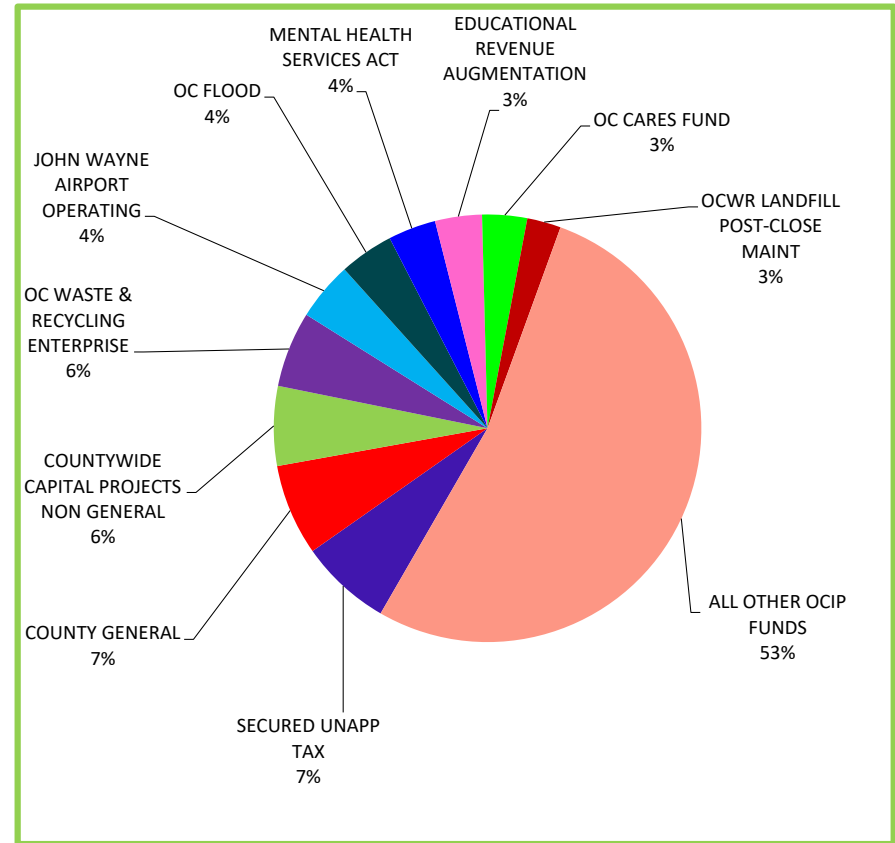
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF NOVEMBER 30, 2023**





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

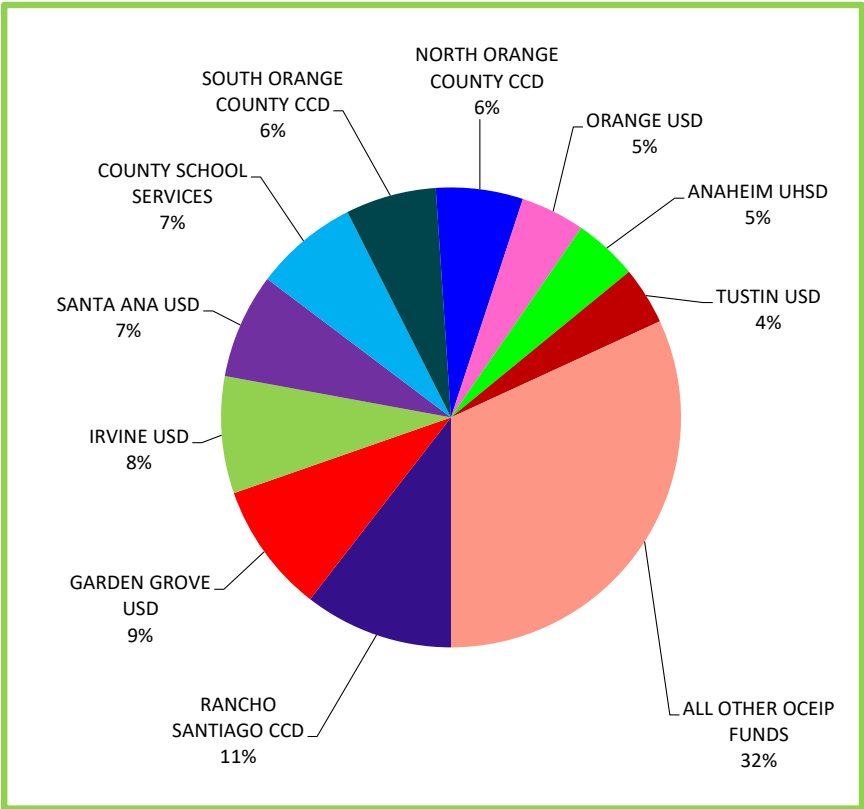
FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	\$ 449,795,278
100	COUNTY GENERAL	448,594,357
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	390,727,020
299	OC WASTE & RECYCLING ENTERPRISE	371,835,391
280	JOHN WAYNE AIRPORT OPERATING	287,266,146
400	OC FLOOD	266,266,014
13Y	MENTAL HEALTH SERVICES ACT	234,798,030
664	EDUCATIONAL REVENUE AUGMENTATION	230,221,707
12M	OC CARES FUND	220,483,363
279	OCWR LANDFILL POST-CLOSE MAINT	166,244,328
	ALL OTHER OCIP FUNDS	3,428,106,275
<b>TOTAL</b>		<b>\$ 6,494,337,909</b>



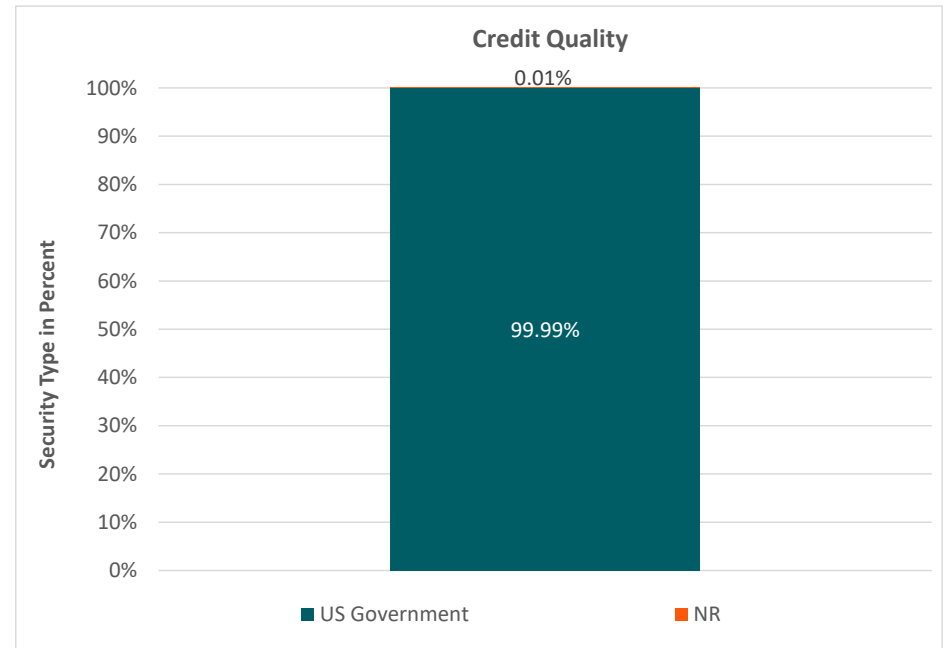
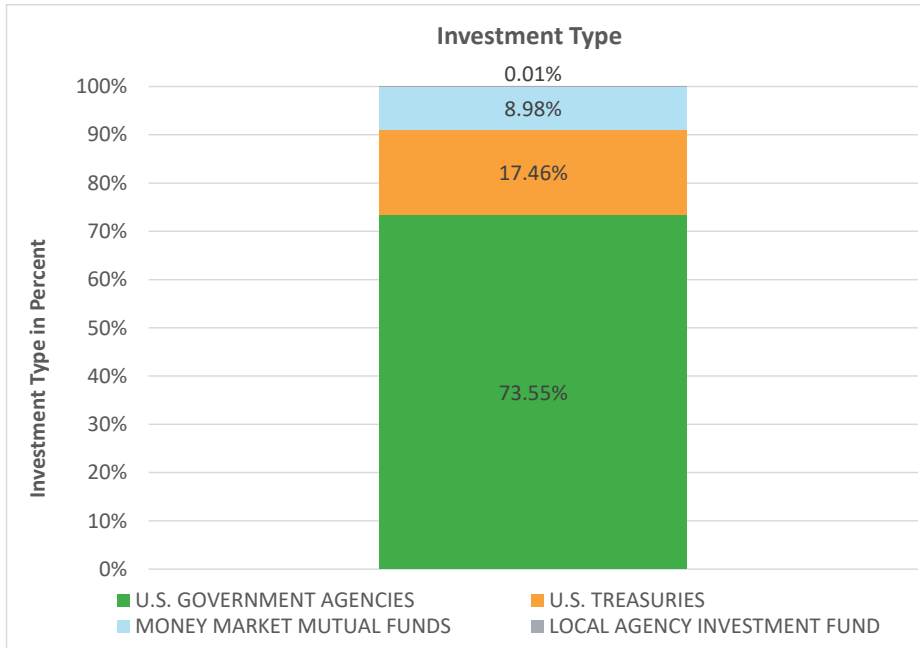
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF NOVEMBER 30, 2023**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
92	RANCHO SANTIAGO CCD	\$ 835,816,957
72	GARDEN GROVE USD	729,950,886 (1)
75	IRVINE USD	655,050,987 (1)
84	SANTA ANA USD	589,032,293 (1)
94	COUNTY SCHOOL SERVICES	580,048,666
96	SOUTH ORANGE COUNTY CCD	508,368,723
88	NORTH ORANGE COUNTY CCD	487,401,511 (1)
80	ORANGE USD	360,008,396 (1)
64	ANAHEIM UHSD	358,726,923 (1)
87	TUSTIN USD	322,638,751 (1)
	ALL OTHER OCEIP FUNDS	2,537,720,808 (1)
<b>TOTAL</b>		<b>\$ 7,964,764,901</b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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



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

	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 10,637,371	73.55%
U. S. TREASURIES	2,525,802	17.46%
MONEY MARKET MUTUAL FUNDS	1,299,169	8.98%
LOCAL AGENCY INVESTMENT FUND	1,349	0.01%
	<u>\$ 14,463,691</u>	<u>100.00%</u>

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

	In Thousands	%
US GOVERNMENT	\$ 14,462,342	99.99%
NR	1,349	0.01%
	<u>\$ 14,463,691</u>	<u>100.00%</u>

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

November 30, 2023

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

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

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

Legend:

NR = Not Rated  
WD = Withdrawn

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

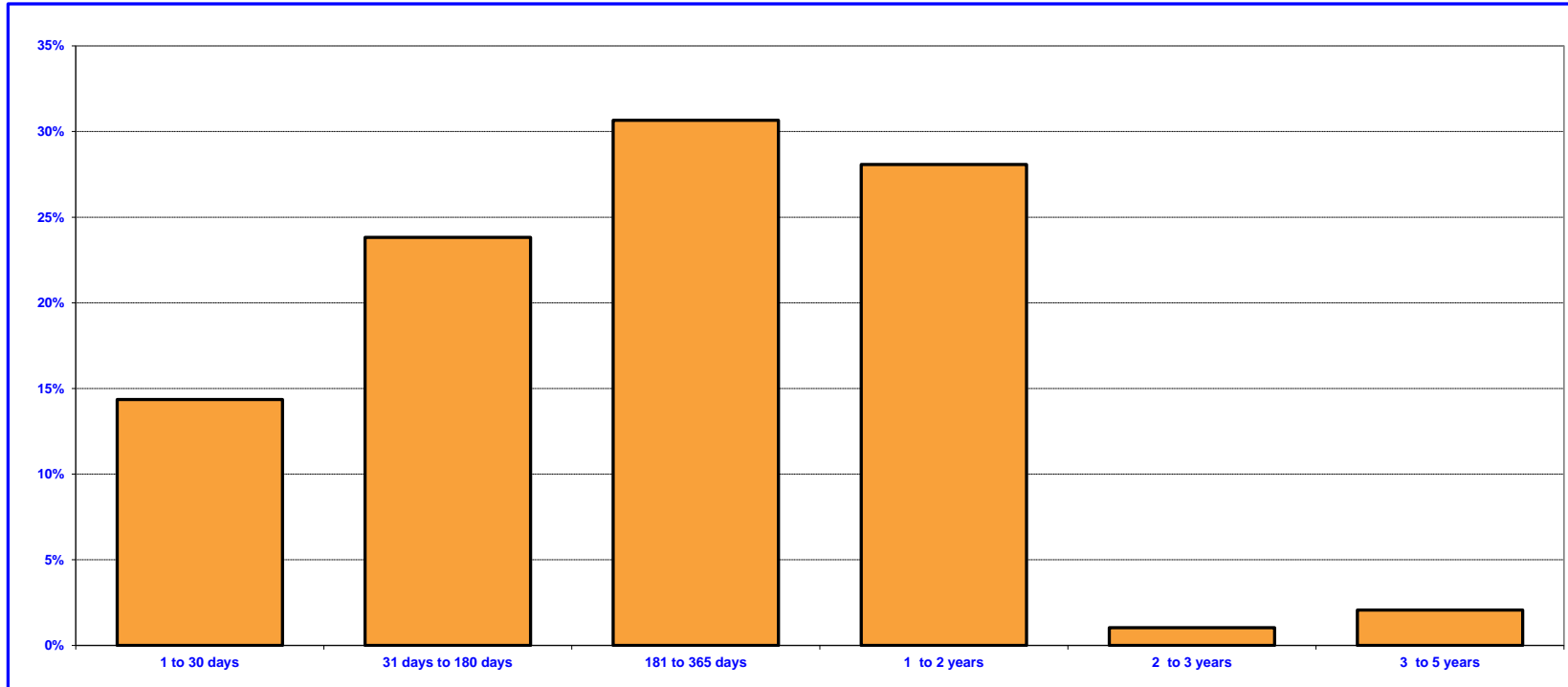
\*\*\* All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies, which was downgraded to AA+ from AAA on August 1 and August 2, 2023

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

During November, there were no changes to the Treasurer's Approved Issuer List. Moody's changed the long-term rating outlook for the US Government and US Government Agency bonds on November 10 and 14, respectively to negative from stable.

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**  
**November 30, 2023**

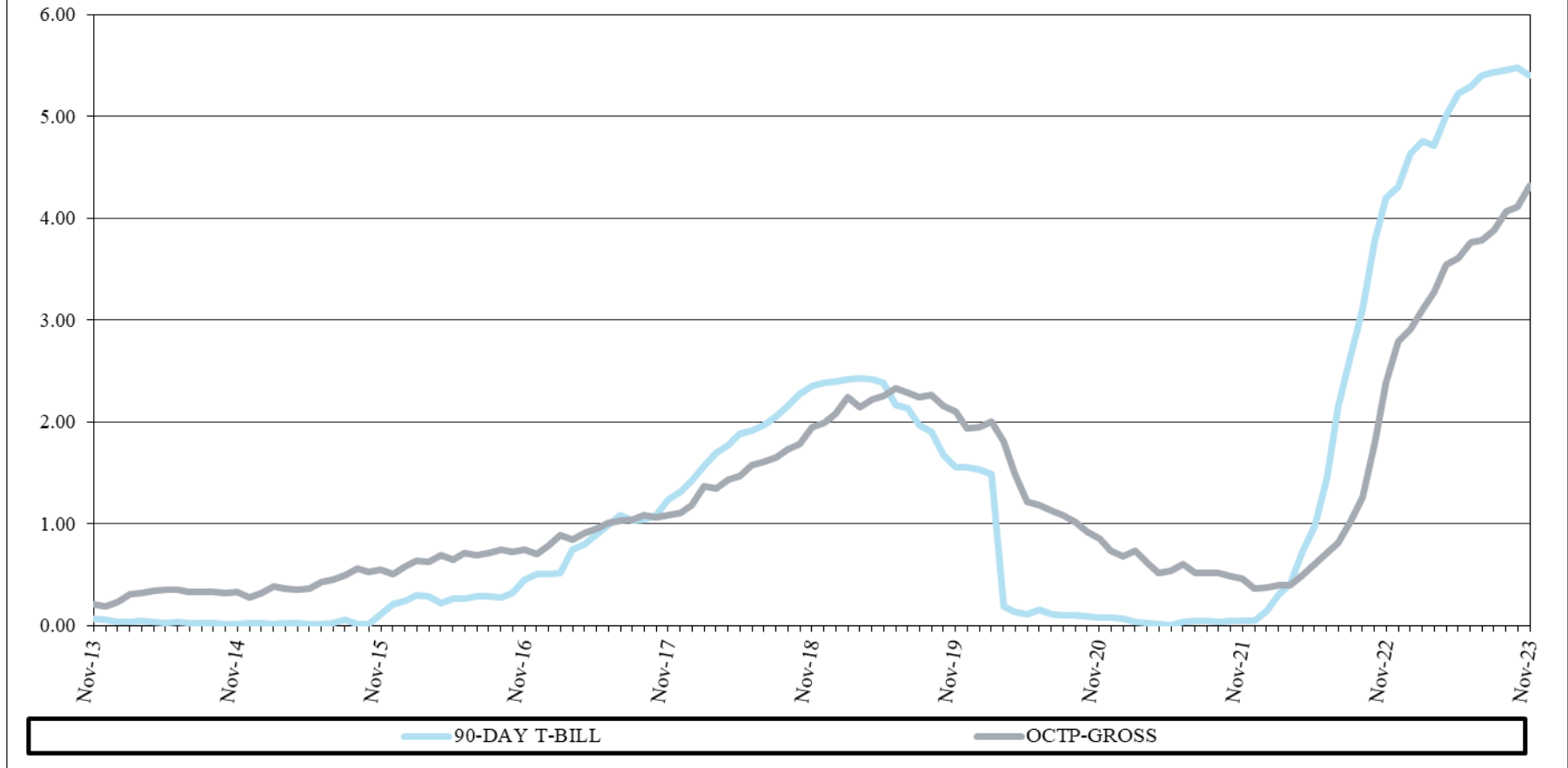


<b>ORANGE COUNTY TREASURER'S POOL</b>		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 2,090,018	14.35%
31 TO 180 DAYS	3,468,500	23.82%
181 TO 365 DAYS	4,464,605	30.66%
1 YEAR TO 2 YEARS	4,088,500	28.08%
2 YEARS TO 3 YEARS	150,000	1.03%
3 YEARS TO 5 YEARS	300,000	2.06%
<b>TOTAL</b>	<b>\$ 14,561,623</b>	<b>100.00%</b>

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 11/30/2023, Floating Rate Notes comprise 0.00% of the Orange County Treasurer's Pool

**ORANGE COUNTY TREASURER'S POOL vs 90-DAY T-BILL  
(INTEREST RATE YIELD)  
For The Period November 2013 to November 2023**



- For the Month Ended November 30, 2023, 90-Day T-Bill – 5.404%; OCTP – Net – 4.277%
- OCIP rate from Nov 2013 – 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 MAY 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 May 31, 2024, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

<b>ORANGE COUNTY TREASURER'S POOL</b>					
<b>Month</b>	<b>Investment Maturities</b>	<b>Projected Deposits</b>	<b>Projected Disbursements</b>	<b>Cumulative Available Cash</b>	
November 2023 - Ending Cash				\$	41,207,584
December	\$ 807,207,785	\$ 3,713,918,109	\$ 1,721,113,824		2,841,219,654
January	1,003,572,415	\$ 1,062,308,599	\$ 2,183,721,362		2,723,379,306
February	778,783,754	\$ 1,107,696,846	\$ 1,344,205,364		3,265,654,542
March	814,112,799	\$ 1,513,057,108	\$ 1,583,319,570		4,009,504,879
April	335,855,805	\$ 3,030,231,460	\$ 2,128,118,703		5,247,473,441
May	760,558,125	\$ 869,399,310	\$ 1,817,916,559		5,059,514,317



**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**FOR THE MONTH ENDED NOVEMBER 30, 2023**

	<b>Month</b>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b><u>\$ 14,731,876,209</u></b>
<b>Cash Receipts:</b>	
County	1,581,504,612
School and Community College Districts	1,283,823,758
<b>Total Cash Receipts</b>	<b><u>2,865,328,370</u></b>
<b>Cash Disbursements:</b>	
County	1,630,255,485
School and Community College Districts	950,888,384
<b>Total Cash Disbursements</b>	<b><u>2,581,143,869</u></b>
<b>Net Change in Cost Value of Pooled Assets and Cash</b>	<b><u>284,184,501</u></b>
<b>Net Increase in Specific Investments</b>	<b>91,967</b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 15,016,152,677</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Treasurer's Pool	\$ 14,417,895,225
<b>Total Pooled Investments</b>	<b><u>14,417,895,225</u></b>
<b>Specific Investments:</b>	
Fountain Valley School District Fund 40	33,749,434
Pension Prepayment - CEO	498,913,125
<b>Total Specific Investments</b>	<b><u>532,662,559</u></b>
<b>Bond Proceeds Account:</b>	
CCCD Series 2017E Bonds	24,387,309
<b>Total Bond Proceeds Account</b>	<b><u>24,387,309</u></b>
<b>Cash:</b>	
Cash in Banks	40,966,314
Cash - Other	241,270
<b>Total Cash</b>	<b><u>41,207,584</u></b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>\$ 15,016,152,677</u></b>

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

Investment Type	IPS Diversification Limit	Market Value of Investments <sup>(2)</sup>	Percent of Portfolio
U.S. Government Agency Securities	100%	\$ 10,637,371,354	73.55%
U.S. Treasury Securities	100%	2,525,802,068	17.46%
Municipal Debt	20%	-	-
Medium-Term Notes	20%	-	-
Banker Acceptances	40%	-	-
Commercial Paper	40%	-	-
Certificates of Deposits	20%	-	-
Local Agency Investment Fund (LAIF)	\$75MM	1,348,753	0.01%
Repurchase Agreements	20%	-	-
Money Market Mutual Funds (MMMFs)	20%	1,299,168,676	8.98%
JPA Investment Pools (JPA)	20%	-	-
Supranationals	30%	-	-
		<b>\$ 14,463,690,851</b>	<b>100.00%</b>

Compliance Category	IPS Guidelines	Compliance (Yes/No)
<b>Percentage Limits</b>		
Issuer Limit	5%	Yes
MMMFs, JPA, Repurchase Agreements <sup>(4)</sup>	20%	Yes
Government Agencies Issuer	100%	Yes
<b>Diversification Limit</b>	See Above	Yes
<b>Maturity/Duration Limits</b>		
Duration <sup>(5)</sup>	1.5 Years	Yes/ 0.75
Final Maturity	5 Years/1826 days	Yes/ 1812
<b>Rating Limits</b>		
Short Term/Long Term	A-1/≥ AA <sup>(3)</sup>	No <sup>(7)</sup>
<b>Authorized Issuer</b>	Approved Issuer List	Yes
<b>Authorized Broker Dealer</b>	Broker/Dealer List	Yes
<b>Net Asset Value<sup>(6)</sup></b>	>0.9975	0.9982

- (1) The 2023 IPS compliance effective January 1, 2023.
- (2) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg and Northern Trust.
- (3) Excludes US Government Debt per the 2023 IPS policy approved by the Board of Supervisors on December 20, 2022 effective on January 1, 2023.
- (4) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
- (5) Modified duration which does not take into consideration all embedded options such as callable bonds.
- (6) The OCTP NAV reflects a slight increase in market values verses book values, and the NAV still remains below 1.0000 at 0.9982 compared to last month's NAV at 0.9937. The OCTP has sufficient liquidity to meet projected cash flow needs.
- (7) Six compliance exceptions occurred, on November 13. The compliance exceptions were self-identified and cured on November 15.

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
COMPLIANCE SUMMARY FOR SPECIFIC INVESTMENT ACCOUNTS  
November 30, 2023**

Investment Type <sup>(1)</sup>	Diversification Limit	CEO - PP		FVSD	
		Market Value of Investments <sup>(2)</sup>	% of Portfolio	Market Value of Investments <sup>(2)</sup>	% of Portfolio
U.S. Government Agency Securities	100%	-	0.00%	\$ 16,612,561	50.73%
U.S. Treasury Securities	100%	\$ 515,134,413	100.00%	16,134,051	49.27%
		\$ 515,134,413	100.00%	\$ 32,746,612	100.00%

Compliance Category	IPS Guidelines <sup>(3)</sup>	Compliance (Yes, No)	Compliance (Yes, No)
Final Maturity Limits	<i>Limit in Days/Actual</i>	Yes, 1.5 Years / 198	Yes, 1826 / 1354
Authorized Issuer	<i>Approved Issuer List</i>	Yes	Yes
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>	Yes	Yes

(1) Local Agency Agreements limit Investment options.

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

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

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

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

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

CCCD	
Market Value of Investments <sup>(2)</sup>	% of Portfolio
\$ 17,858,420	81.87%
3,401,875	15.60%
552,028	2.53%
<b>\$ 21,812,323</b>	<b>100.00%</b>

Compliance Category	Guidelines <sup>(4)</sup>
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 <sup>(3)</sup>	<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 / 4460</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  
November 30, 2023**

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 and RFP for procurement of audit is in process.
Quarterly Compliance Monitoring of County Treasury	TOC	TOC Directive	September 30, 2023 in progress
Annual Schedule of Assets Audit of County Treasury	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2022 completed.
Quarterly Schedule of Assets Review of County Treasury	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 2023 in progress.
Investment Administrative Fee Reconciliation of Estimate to Actual	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 22/23 in progress.
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, Specific Investment Accounts and the CCCD Bond Proceeds Accounts
IPS Compliance Findings	TTC	Investment/Diversification/Maturity Restrictions	FY 23/24 identified six compliance incidents as of November 30, 2023. Identified one compliance incident for FY 22/23.
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 approval scheduled on December 19, 2023.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2022 Annual Report was approved by TOC on January 25, 2023 and received by the BOS on May 9, 2023.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 25, 2023.
TOC Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2023.
TOC Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2022.
TOC Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2022.

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 November 30, 2023**

During November, the Orange County Treasurer's Pool (OCTP) had six compliance exceptions. The Specific Investment Accounts and the CCCD Bond Proceeds Account were free of investment noncompliance incidents.

**Compliance Deficiencies**

**Orange County Treasurer's Pool**

11-13-2023 OCTP purchased one US Government Bond and five Government Agency bonds on November 13 for November 14 settlement and because Moody's changed the long-term rating outlook from stable to negative on November 10 for the US Government, the trades for these related entities were required to be approved by the County Treasurer. On November 15, the violations were cured, and the portfolio was back in compliance with the IPS. We also noted that on May 24, 2023, when we reported in the May Monthly Investment report that Fitch Rating placed the US Government and Agency bonds on negative watch, the required County Treasurer approval for the first trade made after that was not obtained and are now self-reporting that compliance exception for May, 2023. Fitch Rating then followed up with a downgrade on the US Government and Agency bonds on August 1 and 2, 2023, respectively.

All of these compliance exceptions were self-identified. The County Treasurer is reviewing the credit review process and the compliance process to strengthen the system so that they do not happen again.

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 11-Dec-2023 11:41:31 AM  
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 As at date: 11-Dec-2023

**As of 30-Nov-2023**

47769

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
		12/01/2023				NR	1,348,752.64		3.8430	1,348,752.64			1,348,752.64	1,348,752.64	0.00
<b>OC Treasurer Extended Fund</b>															
		12/01/2023				NR	396,937,239.50		5.2541	396,937,239.50			396,937,239.50	396,937,239.50	0.00
<b>OC Treasurer X FUND MMF</b>															
		12/01/2023				NR	902,231,436.17		5.2837	902,231,436.17			902,231,436.17	902,231,436.17	0.00
<b>Subtotal for FUNDS:</b>							<b>1,300,517,428.31</b>		<b>5.2732</b>	<b>1,300,517,428.31</b>			<b>1,300,517,428.31</b>	<b>1,300,517,428.31</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1245004	11/6/23	12/21/2023	313384QU6	A-1+	P-1	NR	50,000,000.00		5.2850	49,669,687.50	0.00	183,506.94	49,853,194.44	49,858,067.50	4,873.06
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1245005	11/6/23	12/21/2023	313384QU6	A-1+	P-1	NR	50,000,000.00		5.2850	49,669,687.50	0.00	183,506.94	49,853,194.44	49,858,067.50	4,873.06
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
1244640	11/2/23	12/22/2023	313384QV4	A-1+	P-1	NR	50,000,000.00		5.3100	49,631,250.00	0.00	213,875.00	49,845,125.00	49,850,981.50	5,856.50
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1244641	11/2/23	12/22/2023	313384QV4	A-1+	P-1	NR	44,501,000.00		5.3150	44,172,496.09	0.00	190,532.27	44,363,028.36	44,368,370.55	5,342.19
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
1206442	1/30/23	01/02/2024	313384RG6	A-1+	P-1	NR	50,000,000.00		4.6350	47,830,562.50	0.00	1,963,437.50	49,794,000.00	49,773,102.00	(20,898.00)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1213660	3/23/23	01/04/2024	313312RJ1	A-1+	P-1	F1+	50,000,000.00		4.5800	48,174,361.11	0.00	1,609,361.11	49,783,722.22	49,758,955.00	(24,767.22)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1205842	1/25/23	01/05/2024	313384RK7	A-1+	P-1	NR	50,000,000.00		4.6450	47,774,270.83	0.00	1,999,930.56	49,774,201.39	49,746,087.50	(28,113.89)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
1205840	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	1,997,777.78	49,755,111.11	49,730,673.00	(24,438.11)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
1205841	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	1,997,777.78	49,755,111.11	49,730,673.00	(24,438.11)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1206110	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	1,982,750.00	49,743,333.33	49,716,538.50	(26,794.83)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1206112	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	1,982,750.00	49,743,333.33	49,716,538.50	(26,794.83)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1228134	7/5/23	01/11/2024	313384RR2	A-1+	P-1	NR	50,000,000.00		5.2000	48,627,777.78	0.00	1,076,111.11	49,703,888.89	49,709,472.50	5,583.61
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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**As of 30-Nov-2023**

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
1228135	7/5/23	01/11/2024	313384RR2	A-1+	P-1	NR	50,000,000.00		5.2000	48,627,777.78	0.00	1,076,111.11	49,703,888.89	49,709,472.50	5,583.61
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1228136	7/5/23	01/11/2024	313384RR2	A-1+	P-1	NR	50,000,000.00		5.2000	48,627,777.78	0.00	1,076,111.11	49,703,888.89	49,709,472.50	5,583.61
<b>FHLB DISC CORP / TD SECURITIES</b>															
1214154	3/28/23	01/12/2024	313384RS0	A-1+	P-1	NR	50,000,000.00		4.5200	48,179,444.44	0.00	1,556,888.89	49,736,333.33	49,702,407.50	(33,925.83)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1214472	3/30/23	01/12/2024	313384RS0	A-1+	P-1	NR	50,000,000.00		4.6000	48,160,000.00	0.00	1,571,666.67	49,731,666.67	49,702,407.50	(29,259.17)
<b>FHLB DISC CORP / RBC</b>															
1208662	2/15/23	01/17/2024	313384RX9	A-1+	P-1	NR	50,000,000.00		4.8600	47,732,000.00	0.00	1,950,750.00	49,682,750.00	49,667,098.00	(15,652.00)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1206111	1/26/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,702,833.33	0.00	1,982,750.00	49,685,583.33	49,652,981.00	(32,602.33)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1209845	2/24/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.9700	47,728,986.11	0.00	1,932,777.78	49,661,763.89	49,652,981.00	(8,782.89)
<b>FHLB DISC CORP / RBC</b>															
1209086	2/17/23	01/30/2024	313384SL4	A-1+	P-1	NR	50,000,000.00		4.8900	47,643,291.67	0.00	1,949,208.33	49,592,500.00	49,575,410.50	(17,089.50)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1210032	2/27/23	01/31/2024	313384SM2	A-1+	P-1	NR	50,000,000.00		4.9900	47,657,472.22	0.00	1,919,763.89	49,577,236.11	49,568,365.00	(8,871.11)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1207085	2/2/23	02/02/2024	313384SP5	A-1+	P-1	NR	50,000,000.00		4.5900	47,673,125.00	0.00	1,925,250.00	49,598,375.00	49,553,864.00	(44,511.00)
<b>FHLB DISC CORP / RBC</b>															
1207332	2/3/23	02/02/2024	313384SP5	A-1+	P-1	NR	50,000,000.00		4.6500	47,649,166.67	0.00	1,943,958.33	49,593,125.00	49,553,864.00	(39,261.00)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1207643	2/7/23	02/07/2024	313384SU4	A-1+	P-1	NR	50,000,000.00		4.7500	47,592,013.89	0.00	1,959,375.00	49,551,388.89	49,518,627.50	(32,761.39)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1214336	3/29/23	02/08/2024	313384SV2	A-1+	P-1	NR	50,000,000.00		4.5400	48,007,444.44	0.00	1,557,472.23	49,564,916.67	49,511,583.00	(53,333.67)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1214471	3/30/23	02/08/2024	313384SV2	A-1+	P-1	NR	50,000,000.00		4.5700	48,000,625.00	0.00	1,561,416.67	49,562,041.67	49,511,583.00	(50,458.67)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1208449	2/14/23	02/09/2024	313384SW0	A-1+	P-1	NR	50,000,000.00		4.8000	47,600,000.00	0.00	1,933,333.33	49,533,333.33	49,504,540.00	(28,793.33)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1209846	2/24/23	02/09/2024	313384SW0	A-1+	P-1	NR	50,000,000.00		4.9650	47,586,458.33	0.00	1,930,833.34	49,517,291.67	49,504,540.00	(12,751.67)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1210033	2/27/23	02/27/2024	313384TQ2	A-1+	P-1	NR	50,000,000.00		5.0100	47,460,208.33	0.00	1,927,458.34	49,387,666.67	49,377,931.50	24 (9,735.17)



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
1210462	3/1/23	03/01/2024	313384TT6	A-1+	P-1	NR	50,000,000.00		5.0250	47,445,625.00	0.00	1,919,270.83	49,364,895.83	49,359,232.50	(5,663.33)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1210614	3/2/23	03/01/2024	313384TT6	A-1+	P-1	NR	50,000,000.00		5.0650	47,432,326.39	0.00	1,927,513.89	49,359,840.28	49,359,232.50	(607.78)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1211811	3/10/23	03/07/2024	313384T22	A-1+	P-1	NR	50,000,000.00		5.2200	47,368,250.00	0.00	1,928,500.00	49,296,750.00	49,317,273.50	20,523.50
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1228517	7/7/23	03/07/2024	313384T22	A-1+	P-1	NR	50,000,000.00		5.2300	48,227,611.11	0.00	1,067,791.67	49,295,402.78	49,317,273.50	21,870.72
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1215919	4/11/23	03/12/2024	313384UE7	A-1+	P-1	NR	50,000,000.00		4.5200	47,890,666.67	0.00	1,469,000.00	49,359,666.67	49,282,335.50	(77,331.17)
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>															
1214480	3/30/23	03/20/2024	313312UN8	A-1+	P-1	F1+	50,000,000.00		4.5500	47,750,277.78	0.00	1,554,583.33	49,304,861.11	49,226,485.50	(78,375.61)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1216372	4/13/23	03/22/2024	313312UQ1	A-1+	P-1	F1+	50,000,000.00		4.5500	47,826,111.11	0.00	1,466,111.11	49,292,222.22	49,212,533.00	(79,689.22)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1214475	3/30/23	03/25/2024	313312UT5	A-1+	P-1	F1+	50,000,000.00		4.5500	47,718,680.56	0.00	1,554,583.33	49,273,263.89	49,191,611.50	(81,652.39)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1216981	4/17/23	04/15/2024	313384VQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,649,166.67	0.00	1,472,500.00	49,121,666.67	49,049,812.50	(71,854.17)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	21,833.33	48,988,388.89	49,029,057.50	40,668.61
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
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	14,555.56	48,988,388.89	49,029,057.50	40,668.61
<b>FHLB DISC CORP / TD SECURITIES</b>															
1225706	6/20/23	05/03/2024	313384WJ4	A-1+	P-1	NR	50,000,000.00		5.0250	47,780,625.00	0.00	1,144,583.33	48,925,208.33	48,939,344.50	14,136.17
<b>FHLB DISC CORP / TD SECURITIES</b>															
1225764	6/21/23	06/05/2024	313384XT1	A-1+	P-1	NR	50,000,000.00		5.0000	47,569,444.44	0.00	1,131,944.45	48,701,388.89	48,745,278.00	43,889.11
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1232036	8/3/23	08/01/2024	313312A42	A-1+	P-1	F1+	50,000,000.00		5.1000	47,421,666.67	0.00	850,000.00	48,271,666.67	48,396,754.00	125,087.33
<b>Subtotal for DISCOUNT NOTES:</b>							<b>2,144,501,000.00</b>	<b>0.0000</b>	<b>4.8701</b>	<b>2,060,235,391.91</b>	<b>0.00</b>	<b>62,659,212.84</b>	<b>2,122,894,604.75</b>	<b>2,122,249,937.05</b>	<b>(644,667.70)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AA+	50,000,000.00	0.5000	0.5732	49,927,500.00	72,500.00	0.00	50,000,000.00	49,980,000.00	(20,000.00)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AA+	50,000,000.00	0.5000	0.5732	49,927,500.00	72,500.00	0.00	50,000,000.00	49,980,000.00	(20,000.00)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AA+	30,000,000.00	0.2500	0.2832	29,970,300.00	29,617.50	36,875.00	29,999,917.50	29,978,550.00	(21,367.50)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AA+	30,000,000.00	0.2500	0.2832	29,970,300.00	29,617.50	36,875.00	29,999,917.50	29,978,550.00	(21,367.50)
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AA+	15,000,000.00	1.5500	1.4908	15,033,695.55	(32,766.18)	91,062.50	15,000,929.37	14,937,000.00	(63,929.37)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1207646	2/7/23	02/07/2024	3130AUT79	AA+	Aaa	NR	50,000,000.00	4.9100	4.9100	50,000,000.00	0.00	777,416.67	50,000,000.00	50,722,654.00	722,654.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AA+	15,000,000.00	1.4300	1.4556	14,985,150.00	14,097.19	63,754.17	14,999,247.19	14,875,650.00	(123,597.19)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AA+	19,000,000.00	1.4300	1.4620	18,976,440.00	22,365.64	80,755.28	18,998,805.64	18,842,490.00	(156,315.64)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	02/16/2024	3133ELNE0	AA+	Aaa	AA+	22,100,000.00	1.4300	0.8552	22,587,526.00	(462,249.44)	93,931.14	22,125,276.56	21,916,791.00	(208,485.56)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1208850	2/16/23	02/16/2024	3130AUYH1	AA+	Aaa	NR	50,000,000.00	5.0850	5.0850	50,000,000.00	0.00	741,562.50	50,000,000.00	50,692,111.50	692,111.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
1208851	2/16/23	02/22/2024	3130AUY57	AA+	Aaa	NR	50,000,000.00	5.1050	5.1200	49,992,117.50	6,138.01	701,937.50	49,998,255.51	50,660,910.00	662,654.49
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AA+	8,000,000.00	0.2500	0.2621	7,997,120.00	2,653.33	5,277.78	7,999,773.33	7,903,720.00	(96,053.33)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AA+	20,000,000.00	0.2500	0.2621	19,992,800.00	6,633.33	13,194.44	19,999,433.33	19,759,300.00	(240,133.33)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	44,859.74	247,031.25	44,993,559.74	44,632,350.00	(361,209.74)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	14,953.25	82,343.75	14,997,853.25	14,877,450.00	(120,403.25)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AA+	20,000,000.00	1.2300	0.8040	20,330,346.60	(308,726.45)	59,450.00	20,021,620.15	19,783,000.00	(238,620.15)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1210832	3/3/23	03/07/2024	3130AVAP7	AA+	Aaa	NR	50,000,000.00	5.3000	5.3300	49,985,036.00	11,017.45	618,333.33	49,996,053.45	50,602,696.50	606,643.05
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	4,159.55	54,756.94	9,999,759.55	9,916,550.00	26 (83,209.55)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(248,622.37)	24,093.06	4,418,024.19	4,363,282.00	(54,742.19)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1210829	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	16,454.10	610,972.22	49,994,044.60	50,581,188.50	587,143.90
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1210830	3/3/23	03/08/2024	3130AVAW2	AA+	Aaa	NR	50,000,000.00	5.3000	5.3450	49,977,590.50	16,454.10	610,972.22	49,994,044.60	50,581,188.50	587,143.90
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215864	4/10/23	04/26/2024	3130AVMC3	AA+	Aaa	NR	50,000,000.00	4.4500	4.4477	50,000,000.00	0.00	216,319.44	50,000,000.00	50,049,360.50	49,360.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215865	4/10/23	04/26/2024	3130AVMC3	AA+	Aaa	NR	50,000,000.00	4.4500	4.4477	50,000,000.00	0.00	216,319.44	50,000,000.00	50,049,360.50	49,360.50
<b>FED HM LN BK BD / DEUTSCHE</b>															
1216176	4/12/23	04/30/2024	3130AVNV0	AA+	Aaa	NR	50,000,000.00	4.7000	4.7023	50,000,000.00	0.00	319,861.11	50,000,000.00	50,199,434.00	199,434.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1215862	4/10/23	05/07/2024	3130AVMB5	AA+	Aaa	NR	50,000,000.00	4.4400	4.4430	50,000,000.00	0.00	148,000.00	50,000,000.00	49,975,254.50	(24,745.50)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1215863	4/10/23	05/07/2024	3130AVMB5	AA+	Aaa	NR	50,000,000.00	4.4400	4.4430	50,000,000.00	0.00	148,000.00	50,000,000.00	49,975,254.50	(24,745.50)
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215866	4/10/23	05/10/2024	3130AVMD1	AA+	Aaa	NR	50,000,000.00	4.4400	4.4356	50,000,000.00	0.00	129,500.00	50,000,000.00	49,955,814.50	(44,185.50)
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215867	4/10/23	05/10/2024	3130AVMD1	AA+	Aaa	NR	50,000,000.00	4.4400	4.4356	50,000,000.00	0.00	129,500.00	50,000,000.00	49,955,814.50	(44,185.50)
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215922	4/11/23	05/10/2024	3130AVMV1	AA+	Aaa	NR	50,000,000.00	4.6500	4.6453	50,000,000.00	0.00	135,625.00	50,000,000.00	50,007,127.00	7,127.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1220183	5/9/23	05/13/2024	3130AVYJ5	AA+	Aaa	NR	50,000,000.00	4.7550	4.7544	50,000,000.00	0.00	118,875.00	50,000,000.00	50,013,408.00	13,408.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1219980	5/8/23	05/20/2024	3130AVXQ0	AA+	Aaa	NR	50,000,000.00	4.6900	4.6881	50,000,000.00	0.00	71,652.78	50,000,000.00	49,949,936.00	(50,064.00)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
1220404	5/10/23	05/22/2024	3130AVZ70	AA+	Aaa	NR	50,000,000.00	4.7600	4.7580	50,000,000.00	0.00	59,500.00	50,000,000.00	49,953,325.00	(46,675.00)
<b>FED HM LN BK BD / TD SECURITIES</b>															
1215921	4/11/23	05/24/2024	3130AVN81	AA+	Aaa	NR	50,000,000.00	4.6500	4.6428	50,000,000.00	0.00	45,208.33	50,000,000.00	49,912,805.50	(87,194.50)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1216982	4/17/23	05/24/2024	3133EPGH2	AA+	Aaa	AA+	25,000,000.00	4.7100	4.7142	25,000,000.00	0.00	22,895.83	25,000,000.00	24,957,259.00	(42,741.00)
<b>FED HM LN BK BD / DEUTSCHE</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	314,416.67	50,000,000.00	50,172,425.00	172,425.00
<b>FED HM LN BK BD / RBC</b>															
1220399	5/10/23	06/04/2024	3130AVZ88	AA+	Aaa	NR	50,000,000.00	4.7400	4.7431	50,000,000.00	0.00	1,165,250.00	50,000,000.00	51,048,840.50	1,048,840.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1215859	4/10/23	06/07/2024	3130AVM66	AA+	Aaa	NR	50,000,000.00	4.3500	4.3543	50,000,000.00	0.00	308,125.00	50,000,000.00	50,104,109.00	104,109.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1215860	4/10/23	06/07/2024	3130AVM66	AA+	Aaa	NR	50,000,000.00	4.3500	4.3543	50,000,000.00	0.00	308,125.00	50,000,000.00	50,104,109.00	104,109.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1215923	4/11/23	06/07/2024	3130AVMW9	AA+	Aaa	NR	50,000,000.00	4.6000	4.6048	50,000,000.00	0.00	319,444.44	50,000,000.00	50,192,719.00	192,719.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AA+	15,000,000.00	0.3750	0.3880	14,992,290.00	6,696.66	26,718.75	14,998,986.66	14,615,625.00	(383,361.66)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1215920	4/11/23	06/10/2024	3130AVN65	AA+	Aaa	NR	50,000,000.00	4.6000	4.6049	50,000,000.00	0.00	319,444.44	50,000,000.00	50,172,179.50	172,179.50
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1216617	4/14/23	06/10/2024	3133EPGE9	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5549	50,000,000.00	0.00	1,080,625.00	50,000,000.00	50,896,643.00	896,643.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1217376	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AA+	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	1,104,055.56	50,000,000.00	51,038,837.50	1,038,837.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1217377	4/19/23	06/14/2024	3133EPGM1	AA+	Aaa	AA+	50,000,000.00	4.7600	4.7653	50,000,000.00	0.00	1,104,055.56	50,000,000.00	51,038,837.50	1,038,837.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1224318	6/9/23	06/17/2024	3133EPMM4	AA+	Aaa	AA+	50,000,000.00	5.2400	5.2384	50,000,000.00	0.00	1,251,777.78	50,000,000.00	51,313,737.00	1,313,737.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1216984	4/17/23	06/21/2024	3130AVQH8	AA+	Aaa	NR	50,000,000.00	4.6700	4.6754	50,000,000.00	0.00	1,037,777.78	50,000,000.00	50,857,041.00	857,041.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1216985	4/17/23	06/21/2024	3130AVQH8	AA+	Aaa	NR	50,000,000.00	4.6700	4.6754	50,000,000.00	0.00	1,037,777.78	50,000,000.00	50,857,041.00	857,041.00
<b>FED HM LN BK BD / RBC</b>															
1220554	5/11/23	06/25/2024	3130AVZV7	AA+	Aaa	NR	50,000,000.00	4.6200	4.6245	50,000,000.00	0.00	1,001,000.00	50,000,000.00	50,800,828.00	800,828.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1216983	4/17/23	06/28/2024	3130AVQL9	AA+	Aaa	NR	50,000,000.00	4.6500	4.6552	50,000,000.00	0.00	284,166.67	50,000,000.00	50,019,481.50	19,481.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1220553	5/11/23	07/02/2024	3130AVZW5	AA+	Aaa	NR	50,000,000.00	4.6200	4.6248	50,000,000.00	0.00	956,083.33	50,000,000.00	50,745,844.50	745,844.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1217380	4/19/23	07/05/2024	3130AVRQ7	AA+	Aaa	NR	50,000,000.00	4.7100	4.7154	50,000,000.00	0.00	274,750.00	50,000,000.00	50,182,267.00	182,267.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1218212	4/25/23	07/05/2024	3130AVTJ1	AA+	Aaa	NR	50,000,000.00	4.6850	4.6906	50,000,000.00	0.00	950,013.89	50,000,000.00	50,755,199.50	755,199.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1217378	4/19/23	07/08/2024	3130AVRM6	AA+	Aaa	NR	50,000,000.00	4.7000	4.7054	50,000,000.00	0.00	274,166.67	50,000,000.00	50,156,242.50	156,242.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1217690	4/20/23	07/08/2024	3130AVSE3	AA+	Aaa	NR	50,000,000.00	4.7700	4.7756	50,000,000.00	0.00	271,625.00	50,000,000.00	50,102,441.00	102,441.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1217379	4/19/23	07/10/2024	3130AVRN4	AA+	Aaa	NR	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	920,416.67	50,000,000.00	50,724,939.00	724,939.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1217689	4/20/23	07/10/2024	3130AVSB9	AA+	Aaa	NR	50,000,000.00	4.7700	4.7759	50,000,000.00	0.00	934,125.00	50,000,000.00	50,759,279.00	759,279.00
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1217691	4/20/23	07/15/2024	3130AVSF0	AA+	Aaa	NR	50,000,000.00	4.7700	4.7758	50,000,000.00	0.00	901,000.00	50,000,000.00	50,721,573.00	721,573.00
<b>FED FARM CR BK / RBC</b>															
1221197	5/16/23	07/16/2024	3133EPKE4	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6051	50,000,000.00	0.00	862,500.00	50,000,000.00	50,636,773.00	636,773.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1218428	4/26/23	07/19/2024	3130AVU26	AA+	Aaa	NR	50,000,000.00	4.5500	4.5553	50,000,000.00	0.00	834,166.67	50,000,000.00	50,578,248.00	578,248.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1218430	4/26/23	07/19/2024	3130AVU26	AA+	Aaa	NR	50,000,000.00	4.5500	4.5553	50,000,000.00	0.00	834,166.67	50,000,000.00	50,578,248.00	578,248.00
<b>FED HM LN BK BD / RBC</b>															
1221198	5/16/23	07/23/2024	3130AW3J7	AA+	Aaa	NR	50,000,000.00	4.6000	4.6053	50,000,000.00	0.00	817,777.78	50,000,000.00	50,572,338.00	572,338.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1226193	6/22/23	07/26/2024	3133EPNM3	AA+	Aaa	AA+	50,000,000.00	5.2600	5.2649	50,000,000.00	0.00	913,194.44	50,000,000.00	50,885,349.50	885,349.50
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1231337	7/28/23	07/29/2024	3130AWRQ5	AA+	Aaa	NR	50,000,000.00	5.4300	5.4298	50,000,000.00	0.00	927,625.00	50,000,000.00	50,976,122.00	976,122.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1230093	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	890,694.44	50,000,000.00	50,924,391.50	924,391.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1230094	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	890,694.44	50,000,000.00	50,924,391.50	924,391.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1230095	7/20/23	07/30/2024	3133EPQW8	AA+	Aaa	AA+	50,000,000.00	5.3000	5.3018	50,000,000.00	0.00	890,694.44	50,000,000.00	50,924,391.50	924,391.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1221553	5/18/23	08/02/2024	3130AWSF3	AA+	Aaa	NR	50,000,000.00	4.6800	4.6853	50,000,000.00	0.00	84,500.00	50,000,000.00	49,894,759.00	(105,241.00)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1221554	5/18/23	08/02/2024	3130AW5F3	AA+	Aaa	NR	50,000,000.00	4.6800	4.7037	49,989,377.50	4,723.83	84,500.00	49,994,101.33	49,894,759.00	(99,342.33)
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	744,166.67	50,000,000.00	50,558,059.50	558,059.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	744,166.67	50,000,000.00	50,558,059.50	558,059.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1221708	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	731,111.11	50,000,000.00	50,542,621.50	542,621.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1221709	5/19/23	08/09/2024	3133EPKS3	AA+	Aaa	AA+	50,000,000.00	4.7000	4.7057	50,000,000.00	0.00	731,111.11	50,000,000.00	50,542,621.50	542,621.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1226385	6/23/23	08/12/2024	3130AWHR4	AA+	Aaa	NR	50,000,000.00	5.2600	5.2658	50,000,000.00	0.00	1,154,277.78	50,000,000.00	51,149,576.50	1,149,576.50
<b>FED HM LN BK BD / RBC</b>															
1221710	5/19/23	08/15/2024	3130AWSY2	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	698,569.44	50,000,000.00	50,510,638.50	510,638.50
<b>FED HM LN BK BD / RBC</b>															
1221711	5/19/23	08/16/2024	3130AW6D7	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	691,979.17	50,000,000.00	50,502,871.50	502,871.50
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1221712	5/19/23	08/16/2024	3130AW6B1	AA+	Aaa	NR	50,000,000.00	4.7450	4.7508	50,000,000.00	0.00	691,979.17	50,000,000.00	50,502,871.50	502,871.50
<b>FED HM LN BK BD / RBC</b>															
1222124	5/23/23	08/20/2024	3130AWA26	AA+	Aaa	NR	50,000,000.00	4.8000	4.8059	50,000,000.00	0.00	673,333.33	50,000,000.00	50,498,610.00	498,610.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1230087	7/20/23	08/22/2024	3130AWP95	AA+	Aaa	NR	50,000,000.00	5.2850	5.2898	50,000,000.00	0.00	726,687.50	50,000,000.00	49,989,750.00	(10,250.00)
<b>FED HM LN BK BD / RBC</b>															
1222125	5/23/23	08/26/2024	3130AWA59	AA+	Aaa	NR	50,000,000.00	4.7900	4.7958	50,000,000.00	0.00	632,013.89	50,000,000.00	50,446,997.00	446,997.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1222697	5/26/23	08/30/2024	3130AWAY6	AA+	Aaa	NR	50,000,000.00	4.9050	4.9108	50,000,000.00	0.00	34,062.50	50,000,000.00	49,894,256.50	(105,743.50)
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1222893	5/30/23	09/03/2024	3130AWBX7	AA+	Aaa	NR	50,000,000.00	5.0900	5.0966	50,000,000.00	0.00	622,111.11	50,000,000.00	50,536,758.50	536,758.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1224319	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AA+	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	578,555.56	50,000,000.00	50,456,189.00	456,189.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1224475	6/9/23	09/09/2024	3133EPMN2	AA+	Aaa	AA+	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	578,555.56	50,000,000.00	50,456,189.00	456,189.00
<b>FED FARM CR BK / RBC</b>															
1224269	6/8/23	09/10/2024	3133EPMK8	AA+	Aaa	AA+	50,000,000.00	5.0600	5.0665	50,000,000.00	0.00	569,250.00	50,000,000.00	50,466,350.00	30 466,350.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / RBC</b>															
1224317	6/9/23	09/10/2024	3130AWEG1	AA+	Aaa	NR	50,000,000.00	5.0800	5.0866	50,000,000.00	0.00	571,500.00	50,000,000.00	50,501,958.00	501,958.00
<b>FED HM LN BK BD / RBC</b>															
1226904	6/27/23	09/13/2024	3130AWJE1	AA+	Aaa	NR	50,000,000.00	5.2200	5.2270	50,000,000.00	0.00	565,500.00	50,000,000.00	50,552,084.00	552,084.00
<b>FED HM LN BK BD / RBC</b>															
1226905	6/27/23	09/13/2024	3130AWJE1	AA+	Aaa	NR	50,000,000.00	5.2200	5.2270	50,000,000.00	0.00	565,500.00	50,000,000.00	50,552,084.00	552,084.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1227163	6/28/23	09/13/2024	3130AWJL5	AA+	Aaa	NR	50,000,000.00	5.2500	5.2567	50,000,000.00	0.00	1,115,625.00	50,000,000.00	51,119,987.00	1,119,987.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1226903	6/27/23	09/23/2024	3130AWJD3	AA+	Aaa	NR	50,000,000.00	5.2000	5.2069	50,000,000.00	0.00	491,111.11	50,000,000.00	50,483,024.00	483,024.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1227369	6/29/23	09/26/2024	3130AWJU5	AA+	Aaa	NR	50,000,000.00	5.2500	5.2571	50,000,000.00	0.00	473,958.33	50,000,000.00	50,489,694.50	489,694.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1228138	7/5/23	09/26/2024	3130AWKX7	AA+	Aaa	NR	50,000,000.00	5.3450	5.3524	50,000,000.00	0.00	482,534.72	50,000,000.00	50,535,827.00	535,827.00
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1227370	6/29/23	10/02/2024	3130AWK33	AA+	Aaa	NR	50,000,000.00	5.2250	5.2316	50,000,000.00	0.00	1,103,055.56	50,000,000.00	51,123,166.50	1,123,166.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1227373	6/29/23	10/07/2024	3130AWK41	AA+	Aaa	NR	50,000,000.00	5.2100	5.2164	50,000,000.00	0.00	1,099,888.89	50,000,000.00	51,122,373.50	1,122,373.50
<b>FED HM LN BK BD / RBC</b>															
1230332	7/21/23	10/07/2024	3130AWPS3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3173	50,000,000.00	0.00	398,250.00	50,000,000.00	50,456,220.00	456,220.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1228521	7/7/23	10/10/2024	3130AWLS7	AA+	Aaa	NR	50,000,000.00	5.4300	5.4371	50,000,000.00	0.00	1,086,000.00	50,000,000.00	51,198,514.50	1,198,514.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1228522	7/7/23	10/10/2024	3130AWLS7	AA+	Aaa	NR	50,000,000.00	5.4300	5.4371	50,000,000.00	0.00	1,086,000.00	50,000,000.00	51,198,514.50	1,198,514.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1228523	7/7/23	10/11/2024	3130AWM56	AA+	Aaa	NR	50,000,000.00	5.4100	5.4170	50,000,000.00	0.00	1,082,000.00	50,000,000.00	51,186,242.00	1,186,242.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1228524	7/7/23	10/11/2024	3130AWM56	AA+	Aaa	NR	50,000,000.00	5.4100	5.4170	50,000,000.00	0.00	1,082,000.00	50,000,000.00	51,186,242.00	1,186,242.00
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	4,605,000.00	1.6250	1.4722	4,636,746.13	(25,840.75)	9,561.77	4,610,905.38	4,465,123.13	(145,782.26)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	5,000,000.00	1.6250	1.4705	5,034,839.55	(28,358.73)	10,381.94	5,006,480.82	4,848,125.00	(158,355.82)
<b>FANNIE MAE / TD SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AA+	40,000,000.00	1.6250	1.5218	40,185,778.80	(151,220.42)	83,055.56	40,034,558.38	38,785,000.00	(1,249,558.38)
<b>FED HM LN BK BD / RBC</b>															
1230333	7/21/23	10/22/2024	3130AWPT1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	287,083.33	50,000,000.00	50,339,912.00	339,912.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1231335	7/28/23	10/25/2024	3133EPS82	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3674	50,000,000.00	0.00	268,000.00	50,000,000.00	50,320,721.50	320,721.50
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
1232035	8/3/23	10/25/2024	3133EPSQ9	AA+	Aaa	AA+	50,000,000.00	5.3700	5.3774	50,000,000.00	0.00	268,500.00	50,000,000.00	50,325,557.50	325,557.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1233419	8/14/23	11/05/2024	3133EPTL9	AA+	Aaa	AA+	50,000,000.00	5.2300	5.2371	50,000,000.00	0.00	188,861.11	50,000,000.00	50,202,244.00	202,244.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1233420	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	779,465.28	50,000,000.00	50,805,537.00	805,537.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1233421	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	779,465.28	50,000,000.00	50,805,537.00	805,537.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234022	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	169,305.56	50,000,000.00	50,214,447.50	214,447.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234023	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	169,305.56	50,000,000.00	50,214,447.50	214,447.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234055	8/18/23	11/08/2024	3130AWXP0	AA+	Aaa	NR	50,000,000.00	5.3400	5.3474	50,000,000.00	0.00	170,583.33	50,000,000.00	50,215,572.50	215,572.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1234021	8/17/23	11/12/2024	3133EPTY1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3273	50,000,000.00	0.00	140,388.89	50,000,000.00	50,194,198.50	194,198.50
<b>FED HM LN BK BD / RBC</b>															
1234989	8/24/23	11/19/2024	3130AWZH6	AA+	Aaa	NR	50,000,000.00	5.3500	5.3574	50,000,000.00	0.00	89,166.67	50,000,000.00	50,130,234.00	130,234.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1234990	8/24/23	11/22/2024	3130AWZF0	AA+	Aaa	NR	50,000,000.00	5.3450	5.3519	50,000,000.00	0.00	720,090.28	50,000,000.00	50,761,194.50	761,194.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1235261	8/28/23	11/22/2024	3130AX2R8	AA+	Aaa	NR	50,000,000.00	5.3750	5.3824	50,000,000.00	0.00	67,187.50	50,000,000.00	50,145,353.00	145,353.00
<b>FED HM LN BK BD / RBC</b>															
1235259	8/28/23	12/13/2024	3130AX2J6	AA+	Aaa	NR	50,000,000.00	5.3200	5.3268	50,000,000.00	0.00	687,166.66	50,000,000.00	50,775,019.50	775,019.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235260	8/28/23	12/17/2024	3130AX2K3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3166	50,000,000.00	0.00	685,875.00	50,000,000.00	50,775,194.50	775,194.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1235219	8/25/23	12/20/2024	3130AX2E7	AA+	Aaa	NR	50,000,000.00	5.2950	5.3013	50,000,000.00	0.00	706,000.00	50,000,000.00	50,787,956.50	32 787,956.50



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235262	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	691,041.66	50,000,000.00	50,758,617.00	758,617.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235263	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	691,041.66	50,000,000.00	50,758,617.00	758,617.00
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AA+	25,000,000.00	1.1250	1.2020	24,943,750.00	35,581.40	113,281.25	24,979,331.40	23,935,250.00	(1,044,081.40)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1235264	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	692,333.33	50,000,000.00	50,787,747.50	787,747.50
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1235265	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	692,333.33	50,000,000.00	50,787,747.50	787,747.50
<b>FED HM LN BK BD / DEUTSCHE</b>															
1235597	8/29/23	01/10/2025	3130AX3E6	AA+	Aaa	NR	50,000,000.00	5.3600	5.3653	50,000,000.00	0.00	684,888.89	50,000,000.00	50,742,174.00	742,174.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1236866	9/7/23	01/10/2025	3130AXST1	AA+	Aaa	NR	50,000,000.00	5.3400	5.3459	50,000,000.00	0.00	623,000.00	50,000,000.00	50,665,871.50	665,871.50
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1239098	9/26/23	01/13/2025	3133EPXG5	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3869	50,000,000.00	0.00	485,694.45	50,000,000.00	50,610,730.50	610,730.50
<b>FED HM LN BK BD / DEUTSCHE</b>															
1235596	8/29/23	01/17/2025	3130AX3C0	AA+	Aaa	NR	50,000,000.00	5.3600	5.3647	50,000,000.00	0.00	684,888.89	50,000,000.00	50,747,484.00	747,484.00
<b>FED HM LN BK BD / RBC</b>															
1236867	9/7/23	01/17/2025	3130AXSS3	AA+	Aaa	NR	50,000,000.00	5.3300	5.3353	50,000,000.00	0.00	621,833.33	50,000,000.00	50,684,665.50	684,665.50
<b>FED HM LN BK BD / RBC</b>															
1238075	9/15/23	01/17/2025	3130AXAM0	AA+	Aaa	NR	50,000,000.00	5.3050	5.3109	50,000,000.00	0.00	559,972.22	50,000,000.00	50,640,427.00	640,427.00
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1239099	9/26/23	01/21/2025	3130AXD96	AA+	Aaa	NR	50,000,000.00	5.3750	5.3814	50,000,000.00	0.00	485,243.05	50,000,000.00	50,616,141.50	616,141.50
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	17,084.44	7,750,000.00	7,382,266.69	(367,733.32)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	12,675.56	5,750,000.00	5,477,165.61	(272,834.40)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1238076	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	558,388.89	50,000,000.00	50,627,471.50	627,471.50
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1238077	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	558,388.89	50,000,000.00	50,627,471.50	627,471.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	539,895.83	50,000,000.00	50,655,281.50	655,281.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
1238270	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	539,388.89	50,000,000.00	50,630,999.50	630,999.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
1238271	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	539,388.89	50,000,000.00	50,630,999.50	630,999.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1238269	9/18/23	02/07/2025	3130AXB56	AA+	Aaa	NR	50,000,000.00	5.3150	5.3196	50,000,000.00	0.00	538,881.95	50,000,000.00	50,657,531.50	657,531.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1239394	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	479,555.55	50,000,000.00	50,619,612.00	619,612.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1239395	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	479,555.55	50,000,000.00	50,619,612.00	619,612.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	361,375.00	50,000,000.00	50,457,643.50	457,643.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	333,125.00	50,000,000.00	50,443,225.50	443,225.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
1239837	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	464,138.89	50,000,000.00	50,621,142.00	621,142.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1239838	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	464,138.89	50,000,000.00	50,621,142.00	621,142.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	356,000.00	50,000,000.00	50,480,589.50	480,589.50
<b>FED HM LN BK BD / RBC</b>															
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	355,666.67	50,000,000.00	50,475,015.00	475,015.00
<b>FED HM LN BK BD / RBC</b>															
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	356,000.00	50,000,000.00	50,479,037.00	479,037.00
<b>FED FARM CR BK / MORGAN STANLEY</b>															
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	354,666.67	50,000,000.00	50,468,396.50	468,396.50
<b>FED FARM CR BK / DEUTSCHE</b>															
1242010	10/16/23	03/04/2025	3133EPYYS	AA+	Aaa	AA+	50,000,000.00	5.3100	5.3146	50,000,000.00	0.00	331,875.00	50,000,000.00	50,484,196.50	484,196.50
<b>FED HM LN BK BD / DEUTSCHE</b>															
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	321,006.94	50,000,000.00	50,509,144.00	509,144.00
<b>FED FARM CR BK / TD SECURITIES</b>															
1242191	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(244.84)	325,111.11	50,002,554.16	50,003,000.00	34 445.84

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / TD SECURITIES</b>															
1242192	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(244.84)	325,111.11	50,002,554.16	50,003,000.00	445.84
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
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	320,409.72	50,000,000.00	50,511,031.50	511,031.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	319,812.50	50,000,000.00	50,585,534.00	585,534.00
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
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	314,416.67	50,000,000.00	50,602,034.00	602,034.00
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
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	314,416.67	50,000,000.00	50,602,034.00	602,034.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	320,111.11	50,000,000.00	50,516,534.50	516,534.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	313,833.33	50,000,000.00	50,560,706.50	560,706.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	313,833.33	50,000,000.00	50,494,686.50	494,686.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1242671	10/19/23	03/28/2025	3133EPZP3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	313,833.33	50,000,000.00	50,494,686.50	494,686.50
<b>FED FARM CR BK / RBC</b>															
1242730	10/20/23	04/07/2025	3133EPZR9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	305,222.22	50,000,000.00	50,431,314.00	431,314.00
<b>FED FARM CR BK / RBC</b>															
1242731	10/20/23	04/07/2025	3133EPZR9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	305,222.22	50,000,000.00	50,431,314.00	431,314.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1242733	10/20/23	04/10/2025	3133EPZT5	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3613	50,000,000.00	0.00	305,222.22	50,000,000.00	50,433,208.00	433,208.00
<b>FED HM LN BK BD / RBC</b>															
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	176,215.28	50,000,000.00	50,215,488.00	215,488.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	169,833.33	50,000,000.00	50,274,235.00	274,235.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	169,833.33	50,000,000.00	50,274,235.00	274,235.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1242732	10/20/23	04/15/2025	3133EPZS7	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3607	50,000,000.00	0.00	305,222.22	50,000,000.00	50,436,392.00	436,392.00
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b><u>Extended Fund</u></b>																
<b>GOVERNMENT AGENCY</b>																
<b>GOVT AGENCY-FIX-30/360</b>																
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	163,236.11	50,000,000.00	50,241,821.50	241,821.50	
<b>FED HM LN BK BD / RBC</b>																
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	163,076.39	50,000,000.00	50,261,356.50	261,356.50	
<b>FED HM LN BK BD / RBC</b>																
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	163,076.39	50,000,000.00	50,261,356.50	261,356.50	
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>																
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	123,958.33	50,000,000.00	50,166,708.00	166,708.00	
<b>FED FARM CR BK / TD SECURITIES</b>																
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	123,958.33	50,000,000.00	50,167,121.50	167,121.50	
<b>FED FARM CR BK / TD SECURITIES</b>																
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	123,958.33	50,000,000.00	50,167,121.50	167,121.50	
<b>FED FARM CR BK / TD SECURITIES</b>																
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	123,958.33	50,000,000.00	50,167,536.00	167,536.00	
<b>FED FARM CR BK / TD SECURITIES</b>																
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	123,958.33	50,000,000.00	50,167,536.00	167,536.00	
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>																
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	72,187.50	25,000,000.00	23,455,429.50	(1,544,570.50)	
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>																
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AA+	25,000,000.00	0.3750	0.7622	24,575,925.00	259,406.18	25,000.00	24,835,331.18	23,181,125.00	(1,654,206.18)	
<b>FREDDIE MAC / TD SECURITIES</b>																
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AA+	10,000,000.00	0.3750	0.7054	9,851,527.20	89,696.68	7,083.33	9,941,223.88	9,242,150.00	(699,073.88)	
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>																
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	363,020.83	50,000,000.00	50,290,750.00	290,750.00	
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>																
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	54,666.67	20,000,000.00	18,607,532.00	(1,392,468.00)	
<b>FANNIE MAE / MORGAN STANLEY _1</b>																
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AA+	50,000,000.00	0.5000	0.7129	49,511,000.00	286,895.49	16,666.67	49,797,895.49	46,097,750.00	(3,700,145.49)	
<b>FED FARM CR BK / FTN FINANCIAL</b>																
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0900	24,960,963.44	19,897.80	10,208.33	24,980,861.24	23,254,375.00	(1,726,486.24)	
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>																
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0902	24,960,750.00	20,006.60	10,208.33	24,980,756.60	23,254,375.00	(1,726,381.60)	
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>8,261,605,000.00</b>	<b>4.7624</b>	<b>4.7681</b>	<b>8,261,373,404.83</b>	<b>(171,348.69)</b>	<b>80,544,235.91</b>	<b>8,261,202,056.14</b>	<b>8,319,676,215.42</b>	<b>58,474,159.28</b>	
<b>GOV'T AGY - CALLABLE</b>																

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/2023	3134GWB7	AA+	Aaa	AA+	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	25,333.33	20,000,000.00	19,915,700.00	(84,300.00)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1086532	10/5/20	12/29/2023	3134GWB7	AA+	Aaa	AA+	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	19,000.00	15,000,000.00	14,936,775.00	(63,225.00)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AA+	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	16,187.50	15,000,000.00	14,499,383.10	(500,616.90)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AA+	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	17,820.83	15,000,000.00	14,489,862.00	(510,138.00)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AA+	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	15,777.78	20,000,000.00	19,241,301.80	(758,698.20)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	24,277.78	20,000,000.00	18,891,027.40	(1,108,972.60)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	12,650.00	20,000,000.00	18,823,771.40	(1,176,228.60)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	24,177.78	40,000,000.00	37,637,327.20	(2,362,672.80)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1115693	5/24/21	11/24/2025	3130AMH14	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	2,216.67	15,000,000.00	13,877,008.95	(1,122,991.05)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	1,645.83	25,000,000.00	23,133,045.50	(1,866,954.50)
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>205,000,000.00</b>	<b>0.5474</b>	<b>0.5496</b>	<b>204,985,440.00</b>	<b>14,560.00</b>	<b>159,087.50</b>	<b>205,000,000.00</b>	<b>195,445,202.35</b>	<b>(9,554,797.65)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>10,611,106,000.00</b>	<b>3.7185</b>	<b>4.7072</b>	<b>10,526,594,236.74</b>	<b>(156,788.69)</b>	<b>143,362,536.25</b>	<b>10,589,096,660.89</b>	<b>10,637,371,354.82</b>	<b>48,274,693.93</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1243584	10/26/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.3000	49,587,777.78	0.00	265,000.00	49,587,777.78	49,846,474.00	258,696.22
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1243979	10/30/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2900	49,617,944.45	0.00	235,111.11	49,617,944.45	49,846,474.00	228,529.55
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1245168	11/7/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2810	49,677,272.20	0.00	176,033.35	49,677,272.20	49,846,474.00	169,201.80
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1245440	11/8/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2800	49,684,666.67	0.00	168,666.66	49,684,666.67	49,846,474.00	161,807.33
<b>US TREASURY N/B / DEUTSCHE</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
1246117	11/14/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2825	49,728,538.20	0.00	124,725.69	49,728,538.20	49,846,474.00	117,935.80
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1246551	11/16/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2775	49,743,454.86	0.00	109,947.92	49,743,454.86	49,846,474.00	103,019.14
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1247301	11/22/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2820	49,787,252.78	0.00	66,025.00	49,787,252.78	49,846,474.00	59,221.22
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1247678	11/28/23	12/21/2023	912797FV4	AA+	Aaa	AA+	50,000,000.00		5.2700	49,831,652.78	0.00	21,958.33	49,831,652.78	49,846,474.00	14,821.22
<b>Subtotal for TREASURY BILL:</b>							<b>400,000,000.00</b>	<b>0.0000</b>	<b>5.2829</b>	<b>397,658,559.72</b>	<b>0.00</b>	<b>1,167,468.06</b>	<b>397,658,559.72</b>	<b>398,771,792.00</b>	<b>1,113,232.28</b>
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1215267	4/5/23	02/15/2024	912828B66	AA+	Aaa	AA+	50,000,000.00	2.7500	4.6104	49,218,750.00	593,354.43	403,532.61	49,812,104.43	49,748,047.00	(64,057.43)
<b>US TREASURY N/B / DEUTSCHE</b>															
1106792	3/18/21	03/15/2024	91282C8R1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3485	49,853,515.63	132,412.22	26,442.31	49,985,927.85	49,300,781.50	(685,146.35)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1108210	3/30/21	03/15/2024	91282C8R1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3350	49,875,000.00	112,858.46	26,442.31	49,987,858.46	49,300,781.50	(687,076.96)
<b>US TREASURY N/B / DEUTSCHE</b>															
1108211	3/30/21	03/15/2024	91282C8R1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3350	49,875,000.00	112,858.46	26,442.31	49,987,858.46	49,300,781.50	(687,076.96)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115356	5/20/21	03/15/2024	91282C8R1	AA+	Aaa	AA+	50,000,000.00	0.2500	0.2820	49,955,078.13	40,342.46	26,442.31	49,995,420.59	49,300,781.50	(694,639.09)
<b>US TREASURY N/B / DEUTSCHE</b>															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3289	49,882,812.50	99,356.95	5,494.51	49,982,169.45	48,882,812.50	(1,099,356.95)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3109	49,910,156.25	76,085.39	5,494.51	49,986,241.64	48,882,812.50	(1,103,429.14)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.3587	49,851,562.50	123,870.58	5,494.51	49,975,433.08	48,882,812.50	(1,092,620.58)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1225214	6/15/23	09/15/2024	91282CCX7	AA+	Aaa	AA+	50,000,000.00	0.3750	5.2050	47,113,281.25	1,065,186.61	39,663.46	48,178,467.86	48,149,414.00	(29,053.86)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1228137	7/5/23	09/15/2024	91282CCX7	AA+	Aaa	AA+	50,000,000.00	0.3750	5.3768	47,140,625.00	972,709.76	39,663.46	48,113,334.76	48,149,414.00	36,079.24
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1228329	7/6/23	10/15/2024	91282CDB4	AA+	Aaa	AA+	50,000,000.00	0.6250	5.3527	47,121,093.75	912,372.86	40,129.78	48,033,466.61	48,078,125.00	44,658.39
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1228330	7/6/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3313	47,035,156.25	881,118.22	16,483.52	47,916,274.47	47,961,914.00	45,639.53

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1233577	8/15/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3361	47,261,718.75	645,708.24	16,483.52	47,907,426.99	47,961,914.00	54,487.01
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1247294	11/22/23	02/15/2028	9128283W8	AA+	Aaa	AA+	50,000,000.00	2.7500	4.4653	46,724,609.38	19,067.60	33,627.72	46,743,676.98	46,990,234.50	246,557.52
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1247300	11/22/23	05/15/2028	9128284N7	AA+	Aaa	AA+	50,000,000.00	2.8750	4.4572	46,818,359.38	17,502.91	35,542.58	46,835,862.29	47,119,140.50	283,278.21
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1247907	11/29/23	11/15/2028	9128285M8	AA+	Aaa	AA+	50,000,000.00	3.1250	4.4192	47,144,531.25	3,149.99	8,585.16	47,147,681.24	47,375,000.00	227,318.76
<b>Subtotal for TREASURY BOND:</b>							<b>800,000,000.00</b>	<b>1.0078</b>	<b>2.9283</b>	<b>774,781,250.02</b>	<b>5,807,955.14</b>	<b>755,964.58</b>	<b>780,589,205.16</b>	<b>775,384,766.50</b>	<b>(5,204,438.66)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AA+	50,000,000.00	2.5000	0.3604	52,484,375.00	(2,306,711.61)	417,798.91	50,177,663.39	49,777,344.00	(400,319.39)
<b>US TREASURY N/B / TD SECURITIES</b>															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AA+	50,000,000.00	2.5000	0.3571	52,488,281.25	(2,310,338.51)	417,798.91	50,177,942.74	49,777,344.00	(400,598.74)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AA+	50,000,000.00	1.7500	0.4774	51,789,062.50	(1,369,021.74)	292,459.24	50,420,040.76	48,862,304.50	(1,557,736.26)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1228133	7/5/23	09/30/2024	912828YH7	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3569	47,718,750.00	750,344.92	127,049.18	48,469,094.92	48,507,812.50	38,717.58
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	0.5496	51,451,171.88	(1,019,812.00)	63,873.63	50,431,359.88	48,370,117.00	(2,061,242.88)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1228328	7/6/23	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3311	47,591,796.88	737,917.31	63,873.63	48,329,714.19	48,370,117.00	40,402.81
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AA+	50,000,000.00	1.1250	1.4116	49,568,359.38	257,530.26	142,170.33	49,825,889.64	47,677,734.50	(2,148,155.14)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6542	49,693,359.38	205,536.59	42,349.73	49,898,895.97	47,154,297.00	(2,744,598.97)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6505	49,703,125.00	198,187.41	42,349.73	49,901,312.41	47,154,297.00	(2,747,015.41)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5232	49,708,984.38	187,525.57	15,968.41	49,896,509.95	46,928,711.00	(2,967,798.95)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5449	49,669,921.88	211,470.66	15,968.41	49,881,392.54	46,928,711.00	(2,952,681.54)
<b>US TREASURY N/B / DEUTSCHE</b>															

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5692	49,347,656.25	403,400.40	52,309.78	49,751,056.65	46,552,734.50	(3,198,322.15)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6095	49,271,484.38	448,466.64	52,309.78	49,719,951.02	46,552,734.50	(3,167,216.52)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5892	49,292,968.75	428,434.36	41,779.89	49,721,403.11	46,407,226.50	(3,314,176.61)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5909	49,296,875.00	423,164.29	41,779.89	49,720,039.29	46,407,226.50	(3,312,812.79)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	459,443.50	31,593.41	49,686,006.00	46,263,672.00	(3,422,334.00)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	459,443.50	31,593.41	49,686,006.00	46,263,672.00	(3,422,334.00)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	473,597.14	21,174.86	49,655,237.77	46,132,812.50	(3,522,425.27)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	473,597.14	21,174.86	49,655,237.77	46,132,812.50	(3,522,425.27)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6332	49,179,687.50	474,727.45	21,174.86	49,654,414.95	46,132,812.50	(3,521,602.45)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	408,869.49	21,174.86	49,682,306.99	46,132,812.50	(3,549,494.49)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	507,766.66	10,645.60	49,613,235.41	45,988,281.50	(3,624,953.91)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	507,766.66	10,645.60	49,613,235.41	45,988,281.50	(3,624,953.91)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AA+	50,000,000.00	0.3750	0.7266	49,207,031.25	433,558.85	78,464.67	49,640,590.10	45,873,047.00	(3,767,543.10)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	373,737.84	62,669.84	49,672,565.97	45,705,078.00	(3,967,487.97)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.8080	49,027,343.75	513,023.94	62,669.84	49,540,367.69	45,705,078.00	(3,835,289.69)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1238639	9/20/23	07/31/2028	91282CCR0	AA+	Aaa	AA+	50,000,000.00	1.0000	4.5231	42,388,671.88	308,567.36	97,826.09	42,697,239.24	43,082,031.50	384,792.26
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1238644	9/20/23	08/31/2028	91282CCV1	AA+	Aaa	AA+	50,000,000.00	1.1250	4.5246	42,542,968.75	297,125.76	111,263.74	42,840,094.51	43,240,234.50	40 400,139.99



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1247906	11/29/23	10/31/2028	91282CDF5	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4251	43,322,265.63	7,427.96	3,777.47	43,329,693.59	43,576,172.00	246,478.41
<b>Subtotal for TREASURY BOND - ME:</b>							<b>1,450,000,000.00</b>	<b>0.7500</b>	<b>1.3557</b>	<b>1,418,343,750.06</b>	<b>2,944,747.80</b>	<b>2,415,688.56</b>	<b>1,421,288,497.86</b>	<b>1,351,645,509.50</b>	<b>(69,642,988.36)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>2,650,000,000.00</b>	<b>0.7146</b>	<b>2.4232</b>	<b>2,590,783,559.80</b>	<b>8,752,702.94</b>	<b>4,339,121.20</b>	<b>2,599,536,262.74</b>	<b>2,525,802,068.00</b>	<b>(73,734,194.74)</b>
<b>Total Extended Fund :</b>							<b>14,561,623,428.31</b>	<b>3.1182</b>	<b>4.3421</b>	<b>14,417,895,224.85</b>	<b>8,595,914.25</b>	<b>147,701,657.45</b>	<b>14,489,150,351.94</b>	<b>14,463,690,851.13</b>	<b>(25,459,500.82)</b>
<b>Net Asset Value (NAV):</b>														<b>0.998243</b>	
<b>Total Investments:</b>							<b>14,561,623,428.31</b>	<b>3.1182</b>	<b>4.3421</b>	<b>14,417,895,224.85</b>	<b>8,595,914.25</b>	<b>147,701,657.45</b>	<b>14,489,150,351.94</b>	<b>14,463,690,851.13</b>	<b>(25,459,500.82)</b>

**Report Parameters**

Query: Month End -Pools  
 Settlement Date: not greater than 30 Nov 2023  
 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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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b><u>100-Pension Prepayment-CEO</u></b>																
<b>U. S. TREASURIES</b>																
<b>TREASURY BOND</b>																
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205479	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205594	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205595	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205596	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205597	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205598	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205599	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205600	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205601	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205602	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	50,000,000.00	0.2500	4.5170	47,156,250.00	1,740,957.19	57,718.58	48,897,207.19	48,689,453.00	(207,754.19)	
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1205603	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AA+	29,000,000.00	0.2500	4.5170	27,350,625.00	1,009,755.17	33,476.78	28,360,380.17	28,239,882.74	(120,497.43)	
<b>Subtotal for TREASURY BOND:</b>							<b>529,000,000.00</b>	<b>0.2500</b>	<b>4.5170</b>	<b>498,913,125.00</b>	<b>18,419,327.07</b>	<b>610,662.58</b>	<b>517,332,452.07</b>	<b>515,134,412.74</b>	<b>(2,198,039.33)</b>	
<b>Subtotal for U. S. TREASURIES:</b>							<b>529,000,000.00</b>	<b>0.2500</b>	<b>4.5170</b>	<b>498,913,125.00</b>	<b>18,419,327.07</b>	<b>610,662.58</b>	<b>517,332,452.07</b>	<b>515,134,412.74</b>	<b>(2,198,039.33)</b>	
<b>Total 100-Pension Prepayment-CEO :</b>							<b>529,000,000.00</b>	<b>0.2500</b>	<b>4.5170</b>	<b>498,913,125.00</b>	<b>18,419,327.07</b>	<b>610,662.58</b>	<b>517,332,452.07</b>	<b>515,134,412.74</b>	<b>(2,198,039.33)</b>	
<b>Net Asset Value (NAV):</b>														<b>0.995751</b>		
<b><u>650-CCCD SERIES 2017E</u></b>																
<b>FUNDS</b>																
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>																
	12/1/23			AAAm	NR	NR	552,027.90		5.2214	552,027.90			552,027.90	552,027.90	0.00	
<b>Subtotal for FUNDS:</b>							<b>552,027.90</b>		<b>5.2214</b>	<b>552,027.90</b>			<b>552,027.90</b>	<b>552,027.90</b>	<b>42</b>	<b>0.00</b>

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1238073	9/15/23	12/18/23	313384QR3	A-1+	P-1	NR	2,900,000.00		5.3050	2,859,829.36	0.00	32,905.74	2,892,735.10	2,893,001.26	266.16
<b>Subtotal for DISCOUNT NOTES:</b>							<b>2,900,000.00</b>	<b>0.0000</b>	<b>5.3050</b>	<b>2,859,829.36</b>	<b>0.00</b>	<b>32,905.74</b>	<b>2,892,735.10</b>	<b>2,893,001.26</b>	<b>266.16</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	1,071.12	5,681.43	384,296.27	368,543.18	(15,753.10)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AA+	225,000.00	3.1250	2.9561	227,778.98	(1,596.87)	3,242.19	226,182.11	214,845.75	(11,336.36)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AA+	94,000.00	2.8000	2.6533	95,041.52	(557.23)	138.91	94,484.29	88,280.57	(6,203.72)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	5,639.32	2,351.25	175,580.66	168,584.40	(6,996.26)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AA+	137,000.00	2.7300	2.2650	141,840.21	(2,501.84)	1,672.66	139,338.37	127,597.69	(11,740.68)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AA+	45,000.00	5.2500	2.8900	53,177.40	(4,379.92)	1,004.06	48,797.48	46,100.70	(2,696.78)
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	1,420.41	21,243.06	1,999,000.41	1,878,290.00	(120,710.41)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	426.40	115.10	84,580.65	80,920.00	(3,660.65)
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(261,648.09)	4,166.67	1,741,030.41	1,630,852.50	(110,177.91)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	1,684.67	24,502.22	1,998,264.67	1,812,050.00	(186,214.67)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(261,391.50)	21,375.00	1,826,770.50	1,702,447.50	(124,323.00)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(278,901.89)	47,222.22	2,418,218.11	2,245,860.00	(172,358.11)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AA+	255,000.00	3.0500	3.3488	246,378.45	3,425.55	2,851.75	249,804.00	223,308.60	(26,495.40)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AA+	147,000.00	3.1200	3.3373	143,323.53	1,430.51	293.02	144,754.04	128,195.76	(16,558.28)
<b>FED FARM CR BK / MORGAN STANLEY</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AA+	500,000.00	3.3500	3.3496	500,023.74	(9.01)	3,163.89	500,014.73	442,695.00	(57,319.73)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AA+	263,000.00	4.4400	3.3596	297,542.42	(12,471.79)	4,995.25	285,070.63	252,807.44	(32,263.19)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	13,168.66	19,980.00	1,976,628.66	1,756,740.00	(219,888.66)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(47,818.93)	6,299.44	2,099,801.07	1,797,300.00	(302,501.07)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(843,010.43)</b>	<b>170,298.12</b>	<b>16,392,617.06</b>	<b>14,965,419.08</b>	<b>(1,427,197.98)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>18,216,000.00</b>	<b>3.6133</b>	<b>3.4830</b>	<b>20,095,456.85</b>	<b>(843,010.43)</b>	<b>203,203.86</b>	<b>19,285,352.16</b>	<b>17,858,420.34</b>	<b>(1,426,931.82)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(105,787.07)	19,809.78	1,725,912.15	1,527,890.63	(198,021.53)
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(105,787.07)</b>	<b>19,809.78</b>	<b>1,725,912.15</b>	<b>1,527,890.63</b>	<b>(198,021.53)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	59,186.02	13,206.52	1,967,311.02	1,873,984.38	(93,326.64)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>59,186.02</b>	<b>13,206.52</b>	<b>1,967,311.02</b>	<b>1,873,984.38</b>	<b>(93,326.64)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(46,601.05)</b>	<b>33,016.30</b>	<b>3,693,223.17</b>	<b>3,401,875.01</b>	<b>(291,348.17)</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>22,268,027.90</b>	<b>3.5490</b>	<b>3.4288</b>	<b>24,387,308.97</b>	<b>(889,611.48)</b>	<b>236,220.16</b>	<b>23,530,603.23</b>	<b>21,812,323.25</b>	<b>(1,718,279.98)</b>
<b>Net Asset Value (NAV):</b>														<b>0.926977</b>	

### **650-Fountain Valley SD40**

#### **GOVERNMENT AGENCY**

##### **GOVT AGENCY-FIX-30/360**

##### **FANNIE MAE / MORGAN STANLEY \_1**

1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AA+	3,510,000.00	2.5000	2.5704	3,498,557.40	11,032.33	28,275.00	3,509,589.73	3,491,537.40	(18,052.33)
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##### **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	(29,319.71)	37,006.20	3,468,320.59	3,409,456.05	(58,864.54)
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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	1,232.79	21,450.00	3,299,648.79	3,178,923.00	(120,725.79)
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##### **FANNIE MAE / MORGAN STANLEY \_1**

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AA+	3,500,000.00	0.5000	0.4363	3,510,760.09	(7,357.01)	7,972.22	3,503,403.08	3,274,547.50	(228,855.58)
<b>FANNIE MAE / TD SECURITIES</b>															
1217026	4/18/23	9/24/26	3135G0Q22	AA+	Aaa	AA+	3,500,000.00	1.8750	3.9225	3,271,857.16	41,161.69	12,213.54	3,313,018.85	3,258,097.50	(54,921.35)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>17,275,000.00</b>	<b>1.7328</b>	<b>2.1109</b>	<b>17,077,230.95</b>	<b>16,750.09</b>	<b>106,916.96</b>	<b>17,093,981.04</b>	<b>16,612,561.45</b>	<b>(481,419.59)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>17,275,000.00</b>	<b>1.7328</b>	<b>2.1109</b>	<b>17,077,230.95</b>	<b>16,750.09</b>	<b>106,916.96</b>	<b>17,093,981.04</b>	<b>16,612,561.45</b>	<b>(481,419.59)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1228516	7/7/23	8/15/27	9128282R0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	28,873.63	23,111.41	3,234,244.72	3,250,761.71	16,516.99
<b>Subtotal for TREASURY BOND:</b>							<b>3,500,000.00</b>	<b>2.2500</b>	<b>4.5177</b>	<b>3,205,371.09</b>	<b>28,873.63</b>	<b>23,111.41</b>	<b>3,234,244.72</b>	<b>3,250,761.71</b>	<b>16,516.99</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AA+	3,400,000.00	4.6250	4.7616	3,392,164.06	2,176.65	39,744.51	3,394,340.71	3,383,796.89	(10,543.82)
<b>US TREASURY N/B / DEUTSCHE</b>															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AA+	3,500,000.00	0.3750	0.4193	3,492,343.75	4,333.65	4,386.89	3,496,677.40	3,199,355.46	(297,321.94)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AA+	3,500,000.00	0.7500	0.7965	3,492,070.31	4,091.20	2,235.58	3,496,161.51	3,202,773.46	(293,388.06)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1214697	3/31/23	3/31/27	912828ZE3	AA+	Aaa	AA+	3,500,000.00	0.6250	3.8080	3,090,253.91	68,711.70	3,705.60	3,158,965.61	3,097,363.29	(61,602.32)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>13,900,000.00</b>	<b>1.5719</b>	<b>2.4297</b>	<b>13,466,832.03</b>	<b>79,313.20</b>	<b>50,072.58</b>	<b>13,546,145.23</b>	<b>12,883,289.10</b>	<b>(662,856.13)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>17,400,000.00</b>	<b>1.7083</b>	<b>2.8497</b>	<b>16,672,203.12</b>	<b>108,186.83</b>	<b>73,183.99</b>	<b>16,780,389.95</b>	<b>16,134,050.81</b>	<b>(646,339.14)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,675,000.00</b>	<b>1.7205</b>	<b>2.4816</b>	<b>33,749,434.07</b>	<b>124,936.92</b>	<b>180,100.95</b>	<b>33,874,370.99</b>	<b>32,746,612.26</b>	<b>(1,127,758.73)</b>
<b>Net Asset Value (NAV):</b>														<b>0.966708</b>	
<b>Total Investments:</b>							<b>585,943,027.90</b>	<b>0.4595</b>	<b>4.3552</b>	<b>557,049,868.04</b>	<b>17,654,652.51</b>	<b>1,026,983.69</b>	<b>574,737,426.29</b>	<b>569,693,348.24</b>	<b>(5,044,078.05)</b>

Report Parameters

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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**Issuer / Broker**

Query: Month End Specific  
 Settlement Date: not greater than 30 Nov 2023  
 Entity Name: one of 650-CCCD SERIES 2017E, 650-Fountain Valley SD40, 100-Pension Prepayment-CEO  
 Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA  
 Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M, MORGAN STANLEY GOVT 8302-JWA MMF, GOLDMAN SACHS - JWA MMF, NORTHERN TRUST - JWA 26-95550, BANK OF NEW YORK-JWA 276340, JWA COM CK W INT PF, INVESCO STIC GOVERNMENT & AGENCY  
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res,

**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**SUMMARY BY INVESTMENT TYPE**  
**11/30/2023**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	5.25%	\$ 64,643,794.58	\$ 64,643,794.58	\$ 279,596.72
FED GOVT OBLI FD-IS	60934N104	5.23%	1,525.21	1,525.21	6.54
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			64,645,319.79	64,645,319.79	279,603.26
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			<u>\$ 64,645,319.79</u>	<u>\$ 64,645,319.79</u>	<u>\$ 279,603.26</u>
			-	-	-

**COUNTY OF ORANGE  
CEO FINANCE DEPARTMENT  
INVENTORY OF INVESTMENTS WITH TRUSTEES  
11/30/2023**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	*	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>										
2014 SOCPFA SERIES B	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf		5.25%	\$ 414,139.08	\$ 414,139.08	\$ 1,783.00
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						9,944,683.04	9,944,683.04	41,896.74
2017-1 NEWPORT COAST	U.S. BANK	31846V567						947,903.99	947,903.99	4,081.03
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						8,141,609.63	8,141,609.63	34,343.19
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						1,823,184.69	1,823,184.69	7,849.64
2018 SOCPFA SERIES A	U.S. BANK	31846V567						29,687.65	29,687.65	127.81
NEWPORT COAST - Group 4	U.S. BANK	31846V567						454,127.99	454,127.99	1,955.17
OBLIGATION NOTES	U.S. BANK	31846V567						292,874.11	292,874.11	9,037.76
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						2,084,963.18	2,084,963.18	3,377.89
CFD 2021-1 Rienda	U.S. BANK	31846V567						37,821,313.01	37,821,313.01	163,566.17
2023 SOCPFA SERIES A	U.S. BANK	31846V567						2,689,308.21	2,689,308.21	11,578.32
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>										
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf		5.23%	1,525.21	1,525.21	6.54
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>								<u>\$ 64,645,319.79</u>	<u>\$ 64,645,319.79</u>	<u>\$ 279,603.26</u>

\* Ratings are based on availability of the report



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

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

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

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

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
1244138	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
1244139	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
1244140	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
1244141	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
<b>Sub Total:</b>								<b>(200,000,000.00)</b>	<b>(199,912,666.68)</b>	<b>0.00</b>	<b>(87,333.32)</b>	<b>200,000,000.00</b>
<b>Fund: Extended Fund</b>												
1211476	FHLB DISC CORP	/BANK OF AMERICA	AGDN				5.1800 / 5.3645					
				11/2/2023	11/2/2023	MAT		(50,000,000.00)	(48,280,527.78)	0.00	(1,719,472.22)	50,000,000.00
1244640	FHLB DISC CORP	/MORGAN STANLEY	AGDN				5.3100 / 5.3495					
				12/22/2023	11/2/2023	PURC		50,000,000.00	49,631,250.00	0.00	0.00	(49,631,250.00)
1244641	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				5.3150 / 5.3545					
				12/22/2023	11/2/2023	PURC		44,501,000.00	44,172,496.11	0.00	0.00	(44,172,496.09)
1195291	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				4.8300 / 4.8300					
				11/3/2023	11/3/2023	INT		0.00	0.00	0.00	(1,207,500.00)	1,207,500.00
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1233419	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.2300 / 5.2371					
				11/5/2024	11/5/2023	INT		0.00	0.00	0.00	(588,375.00)	588,375.00
1090664	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				11/6/2023	11/6/2023	MAT		(25,000,000.00)	(24,977,500.00)	0.00	(22,500.00)	25,000,000.00
1090665	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2801					

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<b>Fund:</b>	<b>Extended Fund</b>											
				11/6/2023	11/6/2023	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
				11/6/2023	11/6/2023	MAT		(15,000,000.00)	(14,986,500.00)	0.00	(13,500.00)	15,000,000.00
1090666	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2023	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
				11/6/2023	11/6/2023	MAT		(15,000,000.00)	(14,986,500.00)	0.00	(13,500.00)	15,000,000.00
1245004	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				5.2850 / 5.3201					
				12/21/2023	11/6/2023	PURC		50,000,000.00	49,669,687.50	0.00	0.00	(49,669,687.50)
1245005	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				5.2850 / 5.3201					
				12/21/2023	11/6/2023	PURC		50,000,000.00	49,669,687.50	0.00	0.00	(49,669,687.50)
1245006	FED HM LN BK BD	/RBC	AGNF1				5.0750 / 5.0778					
				4/10/2025	11/6/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1104586	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				0.5000 / 0.7129					
				11/7/2025	11/7/2023	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1201959	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6200 / 4.8172					
				11/7/2023	11/7/2023	MAT		(50,000,000.00)	(47,953,083.33)	0.00	(2,046,916.67)	50,000,000.00
1215862	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.4400 / 4.4430					
				5/7/2024	11/7/2023	INT		0.00	0.00	0.00	(1,110,000.00)	1,110,000.00
1215863	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.4400 / 4.4430					
				5/7/2024	11/7/2023	INT		0.00	0.00	0.00	(1,110,000.00)	1,110,000.00
1245166	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.0950 / 5.0977					
				4/11/2025	11/7/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1245167	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.0950 / 5.0977					
				4/11/2025	11/7/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1245168	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				5.2810 / 5.3153					
				12/21/2023	11/7/2023	PURC		50,000,000.00	49,677,272.20	0.00	0.00	(49,677,272.20)
1215858	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.6200 / 4.7492					
				11/8/2023	11/8/2023	MAT		(50,000,000.00)	(48,639,666.67)	0.00	(1,360,333.33)	50,000,000.00
1215861	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.6200 / 4.7492					

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<b>Fund:</b>			<b>Extended Fund</b>									
1234022	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	11/8/2023	11/8/2023	MAT	5.3000 / 5.3072	(50,000,000.00)	(48,639,666.67)	0.00	(1,360,333.33)	50,000,000.00
1234023	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	11/8/2024	11/8/2023	INT	5.3000 / 5.3072	0.00	0.00	0.00	(596,250.00)	596,250.00
1234055	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	11/8/2024	11/8/2023	INT	5.3400 / 5.3474	0.00	0.00	0.00	(596,250.00)	596,250.00
1245440	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	11/8/2024	11/8/2023	INT	5.2800 / 5.3135	0.00	0.00	0.00	(593,333.33)	593,333.33
1245441	FED HM LN BK BD	/RBC	AGNF1	12/21/2023	11/8/2023	PURC	5.1050 / 5.1065	50,000,000.00	49,684,666.65	0.00	0.00	(49,684,666.67)
1245442	FED HM LN BK BD	/RBC	AGNF1	4/25/2025	11/8/2023	PURC	5.1050 / 5.1065	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1245443	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	4/25/2025	11/8/2023	PURC	5.1100 / 5.1120	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1148381	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	4/21/2025	11/8/2023	PURC	0.5000 / 0.5232	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1148382	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	11/9/2023	11/9/2023	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
				11/9/2023	11/9/2023	MAT		(35,000,000.00)	(34,983,900.00)	0.00	(16,100.00)	35,000,000.00
1209452	FHLB DISC CORP	/RBC	AGDN	11/9/2023	11/9/2023	INT	4.9300 / 5.1127	0.00	0.00	0.00	(115,000.00)	115,000.00
1215866	FED HM LN BK BD	/TD SECURITIES	AGNF1	11/9/2023	11/9/2023	MAT	4.4400 / 4.4356	(46,000,000.00)	(45,978,840.00)	0.00	(21,160.00)	46,000,000.00
1215867	FED HM LN BK BD	/TD SECURITIES	AGNF1	5/10/2024	11/10/2023	INT	4.4400 / 4.4356	0.00	0.00	0.00	(1,295,000.00)	1,295,000.00
1215922	FED HM LN BK BD	/TD SECURITIES	AGNF1	5/10/2024	11/10/2023	INT	4.6500 / 4.6453	0.00	0.00	0.00	(1,295,000.00)	1,295,000.00
1234021	FED FARM CR BK	/FTN FINANCIAL	AGNF1	5/10/2024	11/10/2023	INT	5.3200 / 5.3273	0.00	0.00	0.00	(1,349,791.67)	1,349,791.67

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<b>Fund:</b>	<b>Extended Fund</b>											
				11/12/2024	11/12/2023	INT		0.00	0.00	0.00	(628,055.56)	628,055.56
1208448	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.8200 / 5.0022					
				11/13/2023	11/13/2023	MAT		(50,000,000.00)	(48,179,111.11)	0.00	(1,820,888.89)	50,000,000.00
1220183	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.7550 / 4.7544					
				5/13/2024	11/13/2023	INT		0.00	0.00	0.00	(1,215,166.67)	1,215,166.67
1246109	FED FARM CR BK	/BARCLAYS CAPITAL	AGNF1				5.2500 / 5.2511					
				5/5/2025	11/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1246110	FED FARM CR BK	/TD SECURITIES	AGNF1				5.2500 / 5.2506					
				5/9/2025	11/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1246111	FED FARM CR BK	/TD SECURITIES	AGNF1				5.2500 / 5.2506					
				5/9/2025	11/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1246112	FED FARM CR BK	/TD SECURITIES	AGNF1				5.2500 / 5.2509					
				5/7/2025	11/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1246113	FED FARM CR BK	/TD SECURITIES	AGNF1				5.2500 / 5.2509					
				5/7/2025	11/14/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1246117	US TREASURY N/B	/DEUTSCHE	TBILL				5.2825 / 5.3113					
				12/21/2023	11/14/2023	PURC		50,000,000.00	49,728,538.20	0.00	0.00	(49,728,538.20)
1115357	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3289					
				5/15/2024	11/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116286	US TREASURY N/B	/BNP PARIBAS	TRBDI				0.2500 / 0.3109					
				5/15/2024	11/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1136679	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.2500 / 0.3587					
				5/15/2024	11/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1146450	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.2500 / 0.4975					
				11/15/2023	11/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				11/15/2023	11/15/2023	MAT		(50,000,000.00)	(49,748,046.90)	0.00	(251,953.10)	50,000,000.00
1146451	US TREASURY N/B	/RBC	TRBDI				0.2500 / 0.4975					
				11/15/2023	11/15/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				11/15/2023	11/15/2023	MAT		(50,000,000.00)	(49,748,047.00)	0.00	(251,953.00)	50,000,000.00
1228330	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.7500 / 5.3313					
				11/15/2024	11/15/2023	INT		0.00	0.00	0.00	(187,500.00)	187,500.00

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<b>Fund:</b>	<b>Extended Fund</b>											
1233577	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.7500 / 5.3361					
				11/15/2024	11/15/2023	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
1246551	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				5.2775 / 5.3047					
				12/21/2023	11/16/2023	PURC		50,000,000.00	49,743,454.85	0.00	0.00	(49,743,454.86)
1148918	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.0500 / 1.0900					
				11/17/2025	11/17/2023	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
1148919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				1.0500 / 1.0902					
				11/17/2025	11/17/2023	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
1213659	FED FARM CR BK	/FTN FINANCIAL	AGDN				4.6300 / 4.7768					
				11/17/2023	11/17/2023	MAT		(50,000,000.00)	(48,463,097.22)	0.00	(1,536,902.78)	50,000,000.00
1221553	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				4.6800 / 4.6853					
				8/2/2024	11/18/2023	INT		0.00	0.00	0.00	(1,170,000.00)	1,170,000.00
1221554	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				4.6800 / 4.7037					
				8/2/2024	11/18/2023	INT		0.00	0.00	0.00	(1,170,000.00)	1,170,000.00
1234989	FED HM LN BK BD	/RBC	AGNF1				5.3500 / 5.3574					
				11/19/2024	11/19/2023	INT		0.00	0.00	0.00	(631,597.22)	631,597.22
1219980	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				4.6900 / 4.6881					
				5/20/2024	11/20/2023	INT		0.00	0.00	0.00	(1,250,666.67)	1,250,666.67
1202133	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6400 / 4.8461					
				11/22/2023	11/22/2023	MAT		(50,000,000.00)	(47,873,333.33)	0.00	(2,126,666.67)	50,000,000.00
1220404	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				4.7600 / 4.7580					
				5/22/2024	11/22/2023	INT		0.00	0.00	0.00	(1,269,333.33)	1,269,333.33
1235261	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.3750 / 5.3824					
				11/22/2024	11/22/2023	INT		0.00	0.00	0.00	(627,083.33)	627,083.33
1247294	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 4.4653					
				2/15/2028	11/22/2023	PURC		50,000,000.00	46,724,609.40	369,904.87	0.00	(47,094,514.27)
1247300	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.8750 / 4.4572					
				5/15/2028	11/22/2023	PURC		50,000,000.00	46,818,359.40	27,644.21	0.00	(46,846,003.61)

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

Transaction Date From 01-Nov-2023 To 30-Nov-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1247301	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				5.2820 / 5.3046					
				12/21/2023	11/22/2023	PURC		50,000,000.00	49,787,252.80	0.00	0.00	(49,787,252.78)
1115693	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.7600 / 0.7600					
				11/24/2025	11/24/2023	INT		0.00	0.00	0.00	(57,000.00)	57,000.00
1215921	FED HM LN BK BD	/TD SECURITIES	AGNF1				4.6500 / 4.6428					
				5/24/2024	11/24/2023	INT		0.00	0.00	0.00	(1,440,208.33)	1,440,208.33
1216982	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.7100 / 4.7142					
				5/24/2024	11/24/2023	INT		0.00	0.00	0.00	(588,750.00)	588,750.00
1222697	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				4.9050 / 4.9108					
				8/30/2024	11/26/2023	INT		0.00	0.00	0.00	(1,226,250.00)	1,226,250.00
1093106	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/27/2023	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				11/27/2023	11/27/2023	MAT		(50,000,000.00)	(49,943,000.00)	0.00	(57,000.00)	50,000,000.00
1093107	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/27/2023	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
				11/27/2023	11/27/2023	MAT		(15,000,000.00)	(14,982,900.00)	0.00	(17,100.00)	15,000,000.00
1116512	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.7900 / 0.7900					
				11/28/2025	11/28/2023	INT		0.00	0.00	0.00	(98,750.00)	98,750.00
1247678	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				5.2700 / 5.2878					
				12/21/2023	11/28/2023	PURC		50,000,000.00	49,831,652.80	0.00	0.00	(49,831,652.78)
1247679	FHLB DISC CORP	/BANK OF AMERICA	AGDN				5.2400 / 5.3506					
				4/18/2024	11/28/2023	PURC		50,000,000.00	48,966,555.55	0.00	0.00	(48,966,555.56)
1247905	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				5.2400 / 5.3498					
				4/18/2024	11/29/2023	PURC		50,000,000.00	48,973,833.35	0.00	0.00	(48,973,833.33)
1247906	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 4.4251					
				10/31/2028	11/29/2023	PURC		50,000,000.00	43,322,265.65	54,773.33	0.00	(43,377,038.98)
1247907	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				3.1250 / 4.4192					
				11/15/2028	11/29/2023	PURC		50,000,000.00	47,144,531.25	60,096.15	0.00	(47,204,627.40)

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

Transaction Date From 01-Nov-2023 To 30-Nov-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Sub Total:</b>								<u>593,501,000.00</u>	<u>586,969,518.20</u>	<u>512,418.56</u>	<u>(36,965,266.10)</u>	<u>(550,516,670.62)</u>
<b>Fund:</b>	<b>Educational Money Mkt Fnd</b>											
1244142	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
1244143	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
1244144	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
1244146	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				5.2400 / 5.2423					
				11/3/2023	11/3/2023	MAT		(50,000,000.00)	(49,978,166.67)	0.00	(21,833.33)	50,000,000.00
<b>Sub Total:</b>								<u>(200,000,000.00)</u>	<u>(199,912,666.68)</u>	<u>0.00</u>	<u>(87,333.32)</u>	<u>200,000,000.00</u>
<b>Fund:</b>	<b>650-CCCD SERIES 2017E</b>											
947691	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				3.9100 / 3.3519					
				11/2/2035	11/2/2023	INT		0.00	0.00	0.00	(39,100.00)	39,100.00
948857	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.1200 / 3.3373					
				11/8/2032	11/8/2023	INT		0.00	0.00	0.00	(2,293.20)	2,293.20
1015241	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.8000 / 2.6533					
				11/12/2027	11/12/2023	INT		0.00	0.00	0.00	(1,316.00)	1,316.00
935871	FANNIE MAE	/TD SECURITIES	AGNF1				6.2500 / 2.7914					
				5/15/2029	11/15/2023	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
987151	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.2500 / 3.3680					
				11/16/2028	11/16/2023	INT		0.00	0.00	0.00	(1,381.25)	1,381.25
<b>Sub Total:</b>								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(90,965.45)</u>	<u>90,965.45</u>
<b>Grand Total:</b>								<u>193,501,000.00</u>	<u>187,144,184.84</u>	<u>512,418.56</u>	<u>(37,230,898.19)</u>	<u>(150,425,705.17)</u>



County of Orange  
Treasurer-Tax Collector's Office

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

Cashflow Date	Transaction Description	Amount	Deal No.
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)</b>			
11/1/2023	ACTUAL CASHFLOW	46,490,000.00	1244420
11/3/2023	ACTUAL CASHFLOW	300,000,000.00	1244865
11/7/2023	ACTUAL CASHFLOW	(118,054,877.20)	1245159
11/9/2023	ACTUAL CASHFLOW	(304,029,660.99)	1245481
11/13/2023	ACTUAL CASHFLOW	106,953,366.23	1245712
11/15/2023	ACTUAL CASHFLOW	127,576,501.00	1246313
11/17/2023	ACTUAL CASHFLOW	77,187,500.00	1246593
11/20/2023	ACTUAL CASHFLOW	37,329,263.89	1246897
11/21/2023	ACTUAL CASHFLOW	31,010,000.00	1247055
11/22/2023	ACTUAL CASHFLOW	(74,493,531.98)	1247286
11/27/2023	ACTUAL CASHFLOW	188,287,500.00	1247511
11/30/2023	ACTUAL CASHFLOW	3,761,805.50	1248420
11/30/2023	ACTUAL CASHFLOW	(188,850,000.00)	1248099
<b>Sub Total Amount Per Account:</b>		<b>233,167,866.45</b>	
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)</b>			
11/2/2023	ACTUAL CASHFLOW	(30,188,746.09)	1244632
11/3/2023	ACTUAL CASHFLOW	249,990,694.00	1244862
11/6/2023	ACTUAL CASHFLOW	(23,464,789.00)	1244998
11/8/2023	ACTUAL CASHFLOW	(91,544,533.34)	1245432
11/14/2023	ACTUAL CASHFLOW	(243,778,538.20)	1245957
11/16/2023	ACTUAL CASHFLOW	(24,983,454.86)	1246547
11/28/2023	ACTUAL CASHFLOW	246,428,541.66	1247668
11/29/2023	ACTUAL CASHFLOW	(39,392,499.71)	1247893
11/30/2023	ACTUAL CASHFLOW	2,290,311.51	1248421
11/30/2023	ACTUAL CASHFLOW	(200,000,000.00)	1248101
<b>Sub Total Amount Per Account:</b>		<b>(154,643,014.03)</b>	
<b>NORTHERN INSTITUTIONAL TREASURY PORTFOLIO</b>			
11/1/2023	ACTUAL CASHFLOW	2,033.91	1244429
11/2/2023	ACTUAL CASHFLOW	39,100.00	1244642
11/8/2023	ACTUAL CASHFLOW	2,293.20	1245444
11/13/2023	ACTUAL CASHFLOW	1,316.00	1245714
11/15/2023	ACTUAL CASHFLOW	46,875.00	1246305

12/12/2023  
3:11 PM

County of Orange  
Treasurer-Tax Collector's Office

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

Cashflow Date	Transaction Description	Amount	Deal No.
11/16/2023	ACTUAL CASHFLOW	1,381.25	1246553
11/17/2023	ACTUAL CASHFLOW	(1,031.74)	1246578
	<b>Sub Total Amount Per Account:</b>	<u>91,967.62</u>	

**Total Amount: 78,616,820.04**



# Andrew N. Hamilton, CPA Orange County Auditor-Controller



# Internal Audit

## Management Letter on Review of the Treasurer's Schedule of Assets as of December 31, 2022

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

Audit Number 2208  
Report Date: November 30, 2023



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

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

DATE: November 30 2023

TO: Honorable Board of Supervisors

FROM: Michael Steinhaus, Audit Manager

SUBJECT: Management Letter on Review of the Treasurer's Schedule of Assets as of December 31, 2022

We identified one finding during our review of the Treasurer's Schedule of Assets as of December 31, 2022. The attached Management Letter contains our finding and recommendation and management's response. We appreciate the Treasurer-Tax Collector's assistance during this engagement. If you have any questions please contact me at 714-834-6106.

Other recipients:

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

## **Management Letter**

Pursuant to GOV Section 26920(a), We have reviewed, in accordance with the Statements for Accounting and Reviews Services promulgated by the Accounting and Review Services Committee of the AICPA, the Treasurer's Schedule of Assets (Schedule) as of December 31, 2022, and issued our report thereon dated October 31, 2023.

In performing our review, we identified one finding that we determined to be a reportable condition. See Attachment A for additional information on reportable conditions. This letter does not affect our report on the Schedule dated October 31, 2023.

We discussed this finding with the Treasurer-Tax Collector (T-TC) and have incorporated their response into this letter. T-TC's response was not subject to the review procedures applied in the review of the Schedule and, accordingly, we express no conclusion on the response. We will follow up on the status of T-TC's response according to our follow-up procedures.

*Michael Steinhaus*

Michael Steinhaus  
Santa Ana, California  
November 30, 2023

**Finding #1: Untimely Reconciliation by Auditor-Controller**  
Noncompliance

**Criteria**

Per GOV Section 26905, the Auditor-Controller (A-C) was required to reconcile A-C's books with T-TC's books as of the close of business of the month of December 2022 by January 31, 2023.

GOV Section 26920(a) states that "[this] review shall include... verifying that the records of the county treasurer and auditor are reconciled pursuant to Section 26905." GOV Section 26905 states that "no later than the last day of each month, the auditor shall reconcile the cash and investment accounts as stated on the auditor's books with the cash and investment accounts as stated on the treasurer's books as of the close of business of the preceding month to determine that the amounts in those accounts as stated on the books of the treasurer are in agreement with the amounts as stated on the books of the auditor."

**Condition**

A-C reconciled A-C's books with T-TC's books as of the close of business for the month of December 2022 on February 27, 2023.

**Cause**

Miscommunication between T-TC and A-C regarding what documents T-TC needed to provide A-C, and by when T-TC needed to provide those documents to A-C.

**Effect**

A-C did not comply with GOV Section 26905 for December 2022.

**Recommendation**

We recommend that T-TC provide its books to A-C before reconciling FIS Quantum to FAS since that reconciliation is not necessary for A-C to reconcile A-C's books with T-TC's books.

**T-TC Management's Response**

The A-C has now requested, and the T-TC will provide the T-TC books which are the cash and investment balances in Quantum on a modified cash basis, by the 10<sup>th</sup> of each month so that the A-C can complete the required reconciliation between the A-C books and T-TC books as per GOV Section 26905.

## Attachment A: Reportable Conditions

Reportable conditions involve deficiencies in internal control or noncompliance with laws and regulations that we identified during our review and that, may have a material effect on the Schedule. A deficiency in internal control exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis.

We classify reportable conditions into three categories: material weaknesses, significant deficiencies, and noncompliance. The following terms have the meanings attributed as follows:

**Material weakness.** A deficiency, or a combination of deficiencies, in internal control over financial reporting, such that there is a reasonable possibility that a material misstatement of the entity's financial statements will not be prevented, or detected and corrected, on a timely basis. A reasonable possibility exists when the likelihood of an event occurring is either reasonably possible or probable as defined as follows:

**Reasonably possible.** The chance of the future event or events occurring is more than remote but less than likely.

**Probable.** The future event or events are likely to occur.

**Significant Deficiency.** A deficiency, or a combination of deficiencies, in internal control over financial reporting that is less severe than a material weakness yet important enough to merit attention by those charged with governance.

**Noncompliance.** Acts of omission or commission by the entity, either intentional or unintentional, which are contrary to the prevailing laws or regulations. Such acts include transactions entered into, by, or in the name of, the entity or on its behalf by those charged with governance, management, or employees. Noncompliance does not include personal misconduct (unrelated to business activities of the entity) by those charged with governance, management, or employees of the entity.

# MONTHLY TREASURER'S INVESTMENT REPORT

## Distribution List

### County of Orange Elected Officials

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

### Treasury Oversight Committee

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

### County of Orange Departments

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

### County Agencies

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

### State of California

Superior Court

### Orange County School Districts

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

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

### Orange County Community College Districts (CCD)

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

### Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP  
Coastline ROP  
North Orange County ROP

### Voluntary Pool Participants (date approved)

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