

Treasurer's Monthly

INVESTMENT

September 2024

REPORT

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



COUNTY OF ORANGE

TREASURER’S INVESTMENT REPORT

For September 30, 2024

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



INTERDEPARTMENTAL COMMUNICATION

Date: October 15, 2024

To: Chairman Donald P. Wagner
Vice Chairman Doug Chaffee
Supervisor Andrew Do
Supervisor Katrina Foley
Supervisor Vicente Sarmiento

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

Subject: Treasurer's Investment Report for the Month Ended September 30, 2024

The Treasurer's Investment Report for the month ended September 30, 2024, is attached, is online at octreasurer.gov/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS) approved by the Board of Supervisors on December 19, 2023. This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), Specific Investment Accounts and a Bond Proceeds Account that by law, are called the County Treasury.

OCIF STATISTICS

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

This summary includes OCIF statistics, such as cost, book value, market value, daily and monthly yields, the weighted average maturity and the net asset value. The report also contains limited pooled fund information on 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), which 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 one Specific Investment Account (Fountain Valley School District) and the Bond Proceeds Account (CCCD Series 2017E Bonds) continue to be below book values. Each of these accounts 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 0.98 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 August 1, 2024, Fitch affirmed their highest credit rating for OCTP of AA+ for credit risk and a rating of S1, indicating a very low sensitivity to market risk.

ECONOMIC UPDATE

The U.S. economy produced smaller employment gains, and inflation still remains above the Federal Open Market Committee's (FOMC) target of 2%. Job gains were 254,000 in September after increasing 159,000 (revised up) in August, while August's headline inflation decreased to 2.5% year over year, lower than July's 2.9%. On September 18, 2024, the FOMC lowered interest rates by 50 basis points to a range of 4.75% to 5.00%. The financial market expects further cuts this year. Other recent U.S. economic releases include:

- Gross Domestic Product increased to 3.0% (revised survey: +2.9%) in the second quarter compared to the first quarter's rise of 1.6%.
- The Unemployment Rate decreased to 4.1% (survey: 4.2%) in September from 4.2% in August.
- The Empire State Manufacturing Index improved to 11.5 (survey: -4.0) from the prior month's -4.7 while the Philadelphia Fed Index improved to 1.7 (survey: 0.0) from -7.0 in August. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury par yield curve remained inverted in September. The 90-day Treasury Bill rate decreased to 4.73% from 5.21%. The 2-year Treasury Note fell to 3.66% from 3.91% while the 10-year Treasury Bond rate decreased to 3.81% from 3.91%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for fiscal year 2024-2025 are 4.40% and 4.35%. The daily gross yield for OCTP as of September 30, 2024, is 4.51%. The forecasts for the OCTP gross and net yield for fiscal year 2024-2025 are 3.50% and 3.45% respectively, with the estimated investment administrative fee at 5.0 basis points.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

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

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 24-011, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of September 2024.

COMPLIANCE SUMMARY

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

CREDIT UPDATE

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

I certify that this report includes the OCTP, the Specific Investment Accounts and the Bond Proceeds Account as of September 30, 2024, and is in conformity with all State laws, the IPS and bond indenture agreements. The OCTP herein shown provides adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR
ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURER'S POOL (OCTP), SPECIFIC INVESTMENT AND BOND PROCEEDS ACCOUNTS ⁽¹⁾
FOR THE MONTH AND QUARTER ENDED: SEPTEMBER 30, 2024

OCTP INVESTMENT STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCES	Duration	Daily Yield as of 09/30/2024	MONTHLY Gross Yield	QUARTERLY Gross Yield	Current NAV
Orange County Treasurer's Pool (OCTP)	Market Value ⁽³⁾ \$	13,848,769,435	0.98	4.508%	4.460%	4.450%
	Cost (Capital) \$	13,738,329,841				
	Monthly Avg Balance \$	13,722,806,072				
	QUARTERLY AVG Balance \$	14,126,584,499				
	Book Value \$	13,786,357,297				
						1.0045

SPECIFIC INVESTMENT ACCOUNTS STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	QUARTERLY Gross Yield	MARKET Value ⁽³⁾	Book Value	Current NAV	
Pension Prepayment-CEO (PP-CEO)	Market Value ⁽³⁾ \$	542,761,821	PP-CEO	5.105%	5.105%	509,131,500	505,986,633	1.0062
Fountain Valley School District Fund 40 (FVSD)	Cost (Capital) \$	532,390,205	FVSD	2.919%	2.903%	33,630,321	33,808,780	0.9947
	Monthly Avg Balance \$	532,390,205						
	QUARTERLY AVG Balance \$	532,390,205						
	Book Value \$	539,795,413						

BOND PROCEEDS ACCOUNT STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	QUARTERLY Gross Yield	MARKET Value ⁽³⁾	Book Value	Current NAV	
CCCD Series 2017E Bonds (CCCD)	Market Value ⁽³⁾ \$	23,583,529	CCCD	3.179%	3.259%	\$ 23,583,529	24,230,803	0.9733
	Cost (Capital) \$	25,244,982						
	Monthly Avg Balance \$	25,208,189						
	QUARTERLY AVG Balance \$	25,106,678						
	Book Value \$	24,230,803						

OCIF TOTALS

INVESTMENTS & CASH		YEAR-TO-DATE EARNINGS	
OCTP Investments at Cost	\$ 13,738,329,841	OCTP	\$ 158,438,592
OCTP Cash	1,231,403	OCIP	65,844,137
		OCEIP	92,594,455
Specific Investment Accounts at Cost	532,390,205	Specific Investment Accounts	6,664,824
Bond Proceeds Account at Cost	25,244,982	Bond Proceeds Account	206,253
Total Assets in the County Treasury	\$ 14,297,196,431	Total OCIF Year-To-Date Earnings	\$ 165,309,669

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCTP - YTD NET YIELD	4.350%	OCTP	363
90-DAY T-BILL YIELD - YTD AVERAGE	5.440%	LGIP (Standard & Pools)	33

(1) Reported in compliance with the 2024 IPS Section XII that requires at least quarterly reporting per Government Code Section (GCS) 53641 and 27134, and GCS 53607 which requires monthly investment transactions as reported in the pages following.
(2) The market values of FVSD and CCCD continue to stay below book values. The FVSD and CCCD have sufficient liquidity to meet projected cash flow needs.
(3) Market values provided by Northern Trust and exclude accrued interest.

ORANGE COUNTY TREASURER-TAX COLLECTOR
SUMMARY OF INVESTMENT DATA - ORANGE COUNTY TREASURER'S POOL
INVESTMENT TRENDS

	SEPTEMBER 2024	AUGUST 2024	INCREASE (DECREASE)	NET CHANGE %	SEPTEMBER 2023	INCREASE (DECREASE)	NET CHANGE %
End Of Month Market Value ¹	\$ 13,848,769,435	\$ 13,957,594,950	\$ (108,825,515)	-0.78%	\$ 13,421,097,401	427,672,034	3.19%
End Of Month Book Value	\$ 13,786,357,297	\$ 13,936,626,010	\$ (150,268,713)	-1.08%	\$ 13,575,609,344	210,747,953	1.55%
Monthly Average Balance	\$ 13,722,806,072	\$ 14,002,723,645	\$ (279,917,573)	-2.00%	\$ 13,453,914,041	268,892,031	2.00%
Year-To-Date Average Balance	\$ 14,126,584,499	\$ 14,328,473,713	\$ (201,889,214)	-1.41%	\$ 13,832,165,802	294,418,697	2.13%
Monthly Accrued Earnings ²	\$ 50,850,472	\$ 52,588,544	\$ (1,738,072)	-3.31%	\$ 45,492,058	5,358,414	11.78%
Monthly Net Yield ²	4.410%	4.332%	0.078%	1.80%	4.024%	0.386%	9.59%
Year-To-Date Net Yield ²	4.350%	4.323%	0.027%	0.62%	3.870%	0.480%	12.40%
Annual Estimated Gross Yield ³	3.500%	3.500%	0.000%	0.00%	4.280%	-0.780%	-18.22%
Weighted Average Maturity (WAM) ⁴	363	384	(21)	-5.47%	269	94	34.94%

¹ Market values provided by Northern Trust and exclude accrued interest.

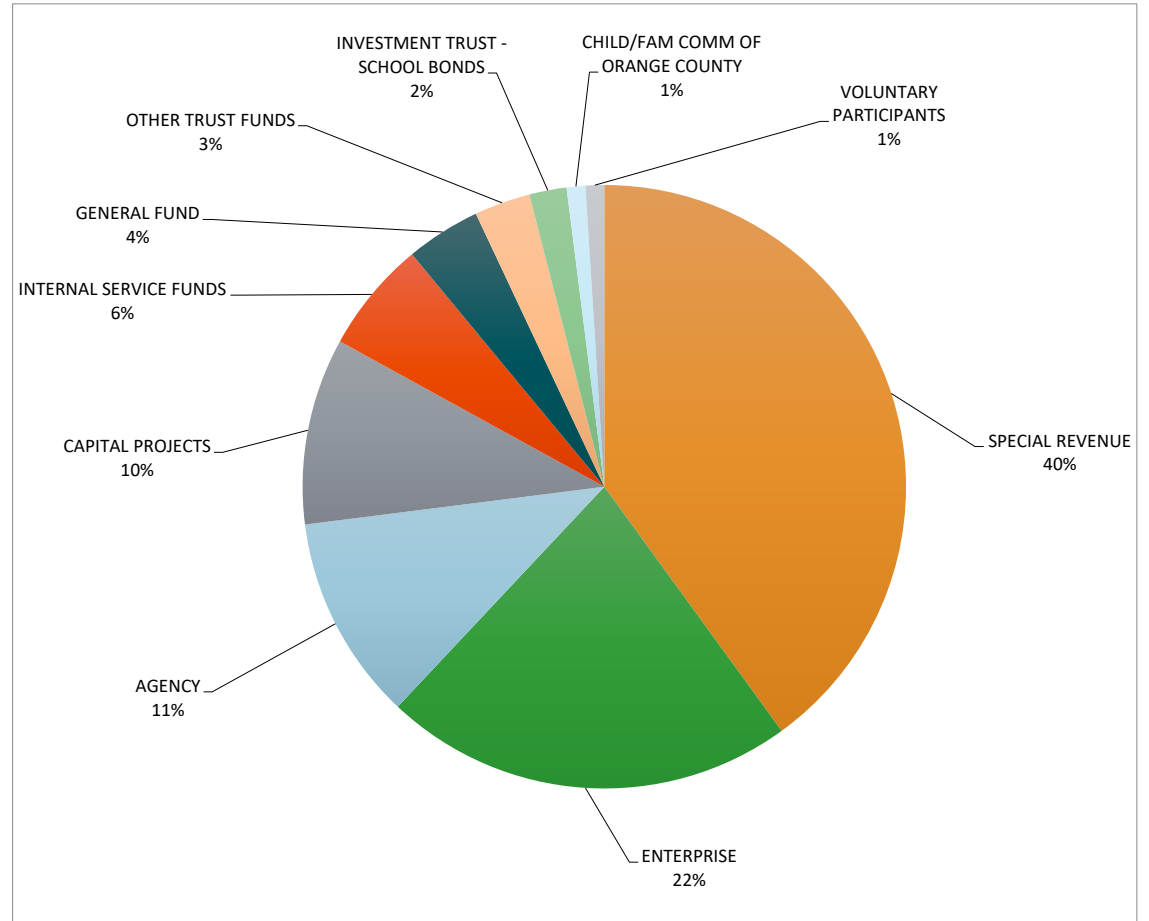
² The Monthly Accrued Earnings, Monthly Net Yield and Year-To-Date Net Yield are higher than prior year due to the FOMC target rate range of 4.75%-5.00%, and reinvestment yields that are higher than the current portfolio yield and the maturing securities, respectively.

³ The forecast for the OCTP gross yield for fiscal year 2024-2025 of 3.50% is lower than the prior year actual primarily due to the financial markets pricing in several FOMC rate cuts. The Annual Estimated Gross Yield for September 2023 is reported at the actual annual gross yields for FY 23-24.

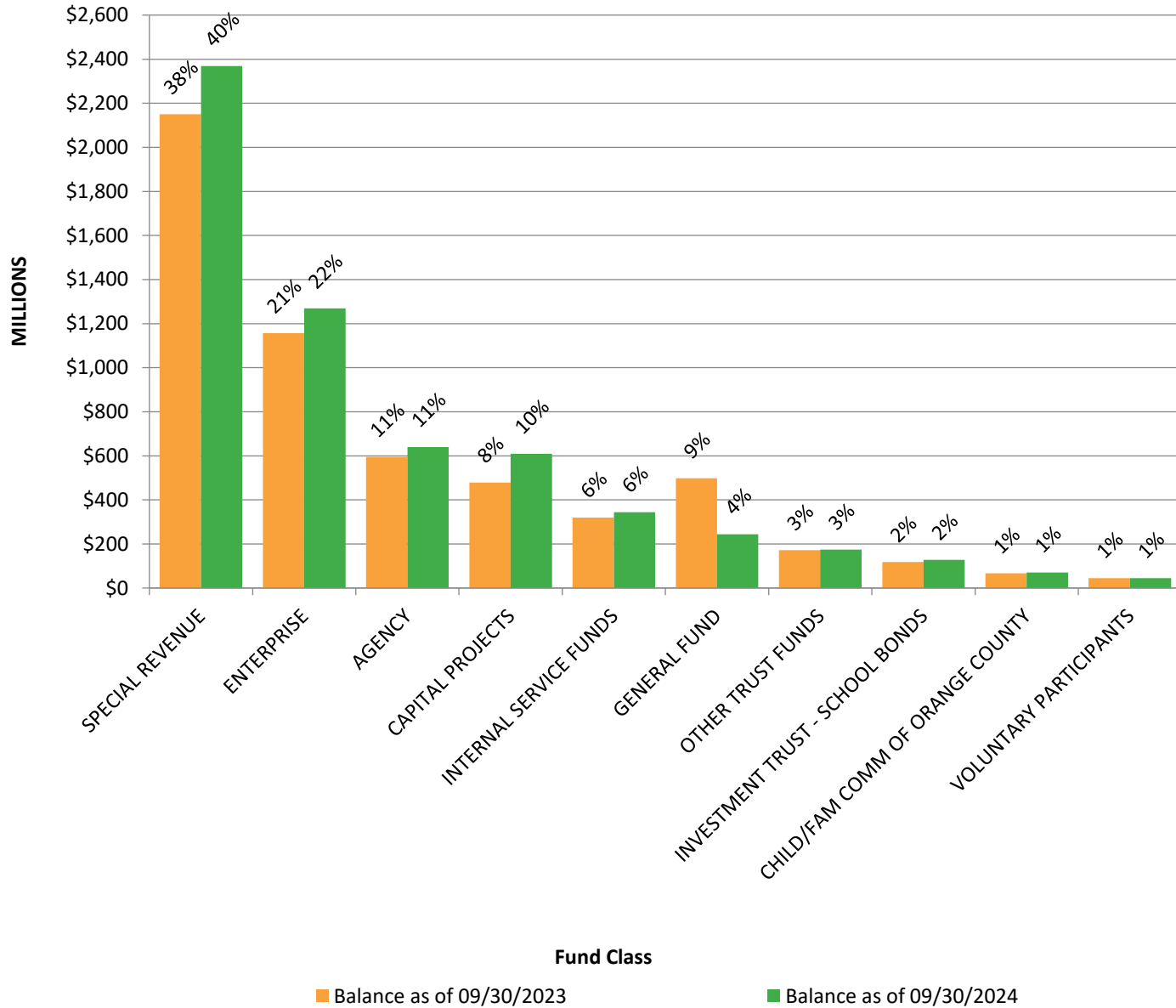
⁴ The WAM is higher than the prior year due to longer term purchases. The FOMC lowered interest rates by 50 bp at the September 18, 2024 meeting and further cuts are expected this year.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30, 2024**

FUNDS	BALANCE
SPECIAL REVENUE	2,368,314,709
ENTERPRISE	1,268,759,054
AGENCY	640,259,297
CAPITAL PROJECTS	609,412,506
INTERNAL SERVICE FUNDS	343,870,970
GENERAL FUND	243,782,466
OTHER TRUST FUNDS	173,731,942
INVESTMENT TRUST - SCHOOL BONDS	127,898,986
CHILD/FAM COMM OF ORANGE COUNTY	70,879,265
VOLUNTARY PARTICIPANTS	45,233,171
TOTAL	5,892,142,366

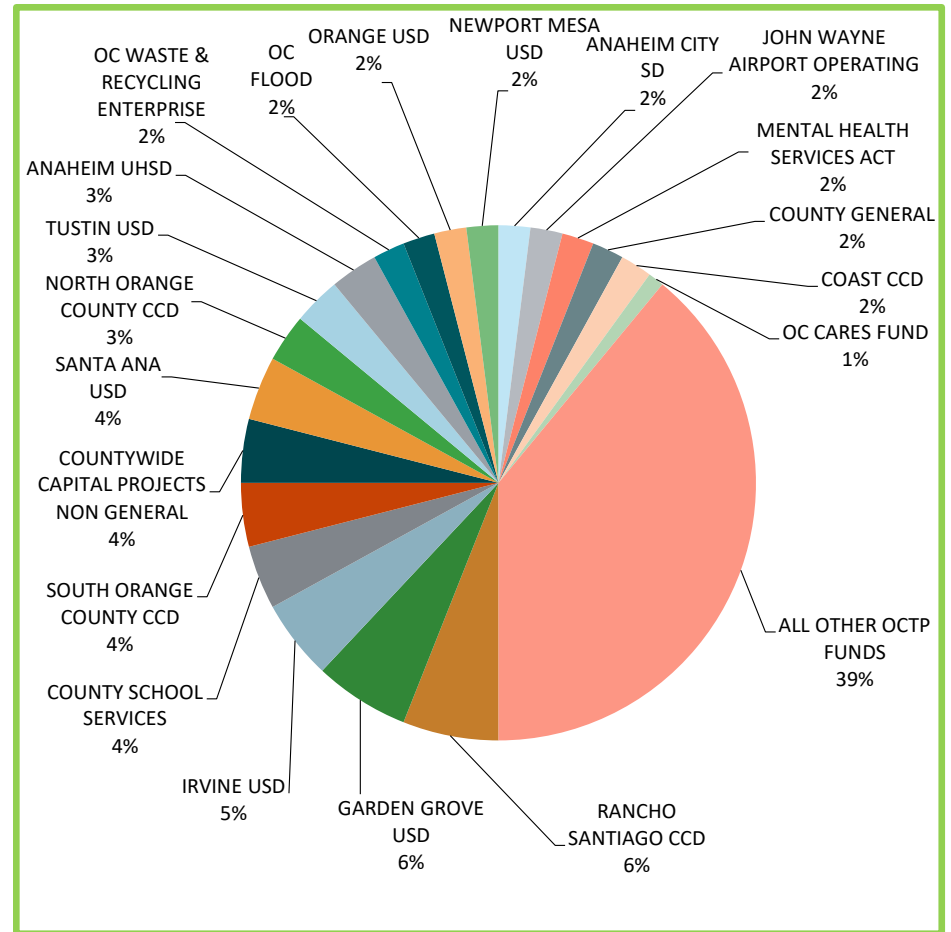


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30, 2024**



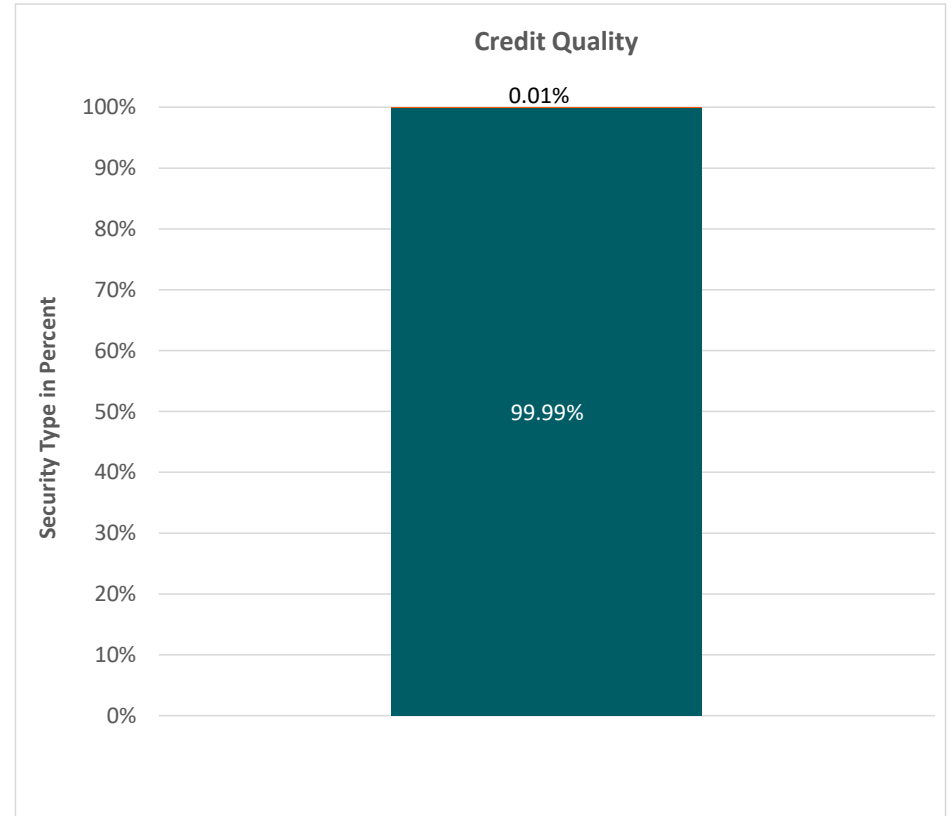
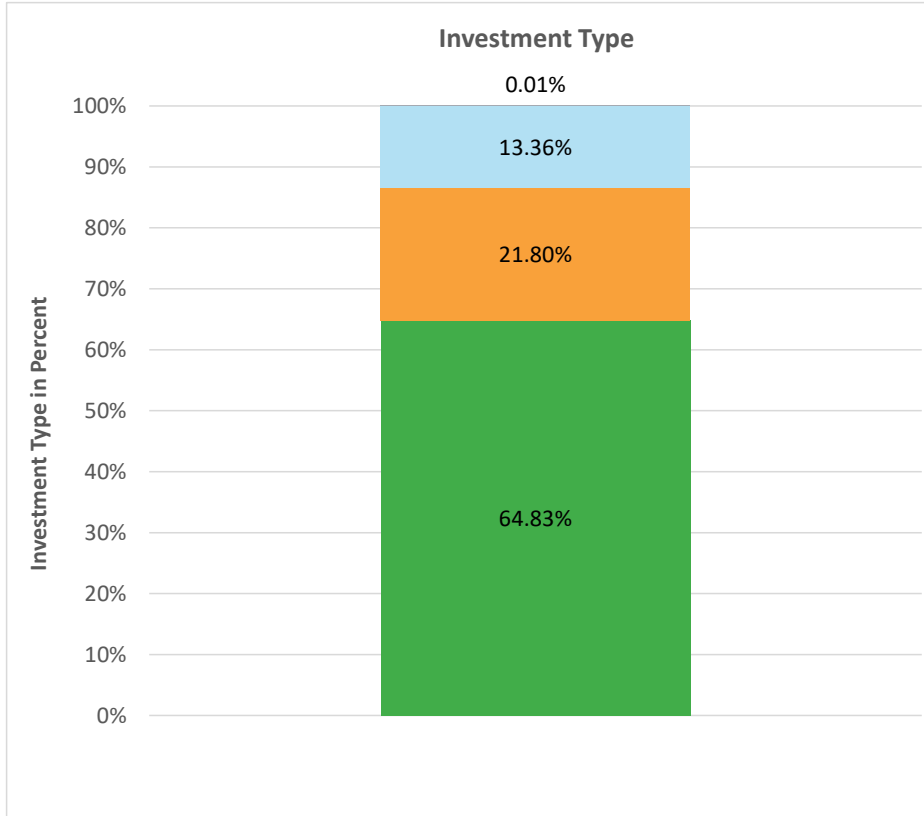
**ORANGE COUNTY TREASURER'S POOL
TOP TWENTY POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2024**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
92	RANCHO SANTIAGO CCD	\$ 785,641,753
72	GARDEN GROVE USD	784,318,716 (1)
75	IRVINE USD	638,691,058 (1)
94	COUNTY SCHOOL SERVICES	601,226,458
96	SOUTH ORANGE COUNTY CCD	534,698,475
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	528,562,202
84	SANTA ANA USD	500,537,197 (1)
88	NORTH ORANGE COUNTY CCD	457,064,386 (1)
87	TUSTIN USD	380,527,898 (1)
64	ANAHEIM UHSD	360,042,029 (1)
299	OC WASTE & RECYCLING ENTERPRISE	342,340,508
400	OC FLOOD	336,301,628
80	ORANGE USD	333,254,467 (1)
78	NEWPORT MESA USD	274,776,549 (1)
04	ANAHEIM CITY SD	274,319,192 (1)
280	JOHN WAYNE AIRPORT OPERATING	257,442,747
13Y	MENTAL HEALTH SERVICES ACT	253,021,206
100	COUNTY GENERAL	243,774,360
90	COAST CCD	211,215,524 (1)
12M	OC CARES FUND	202,890,278
	ALL OTHER OCTP FUNDS	5,438,914,613 (1)
	TOTAL	<u>\$ 13,739,561,244</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

ORANGE COUNTY TREASURER - TAX COLLECTOR
OCTP INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE PERCENT
September 30, 2024



	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 8,977,663	64.83%
U. S. TREASURIES	3,019,660	21.80%
MONEY MARKET MUTUAL FUNDS	1,850,054	13.36%
LOCAL AGENCY INVESTMENT FUND	1,392	0.01%
	<u>\$ 13,848,769</u>	<u>100.00%</u>

	InThousands	%
US GOVERNMENT	\$ 13,847,377	99.99%
NR	1,392	0.01%
	<u>\$ 13,848,769</u>	<u>100.00%</u>

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

September 30, 2024

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

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

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

Legend:

NR = Not Rated
WD = Withdrawn

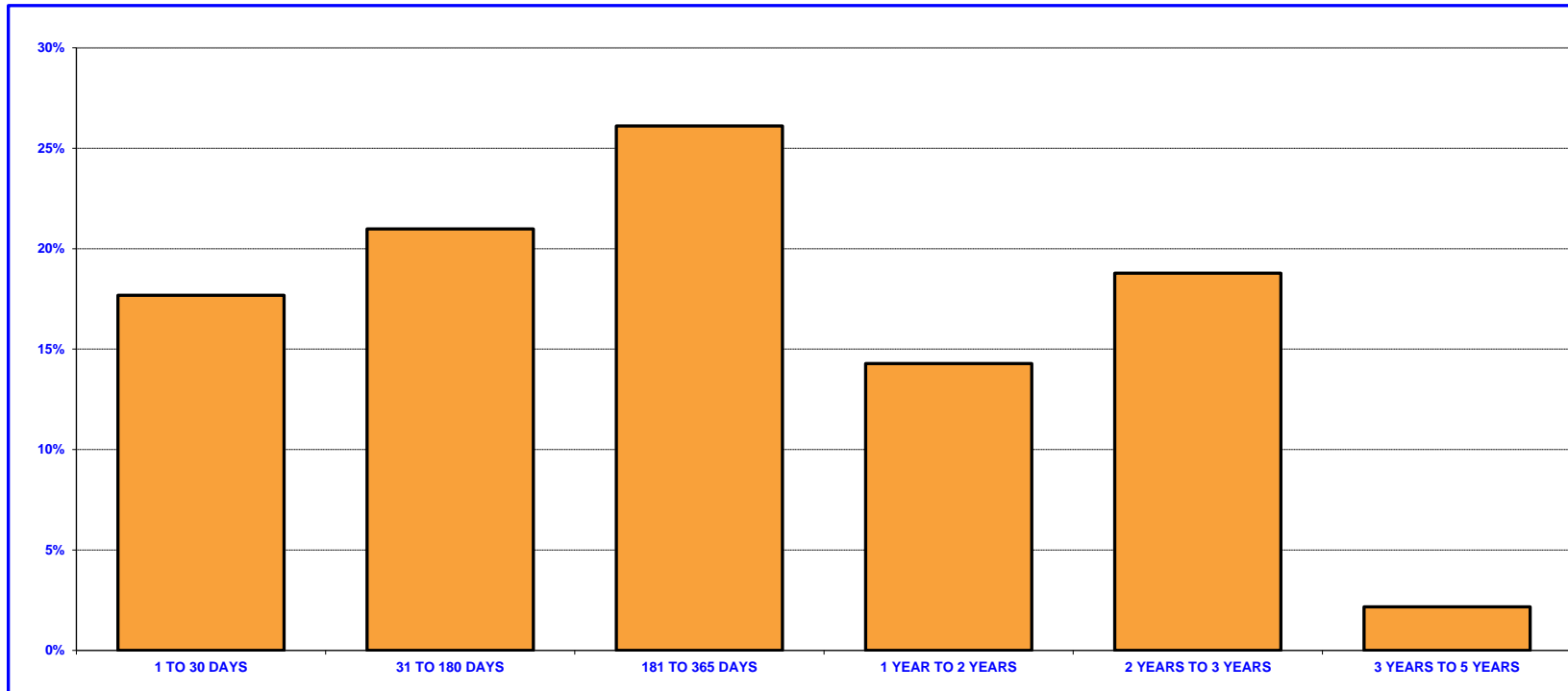
- * Fitch downgraded the US Government L/T issuer credit rating to AA+ from AAA on August 1, 2023, and Moody's changed the credit outlook for US Government to negative from stable on November 10, 2023.
- ** Fitch downgraded the US Government Agencies L/T issuer credit rating to AA+ from AAA on August 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 September 30, 2024**

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

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

ORANGE COUNTY TREASURER - TAX COLLECTOR
OCTP MATURITIES DISTRIBUTION
September 30, 2024



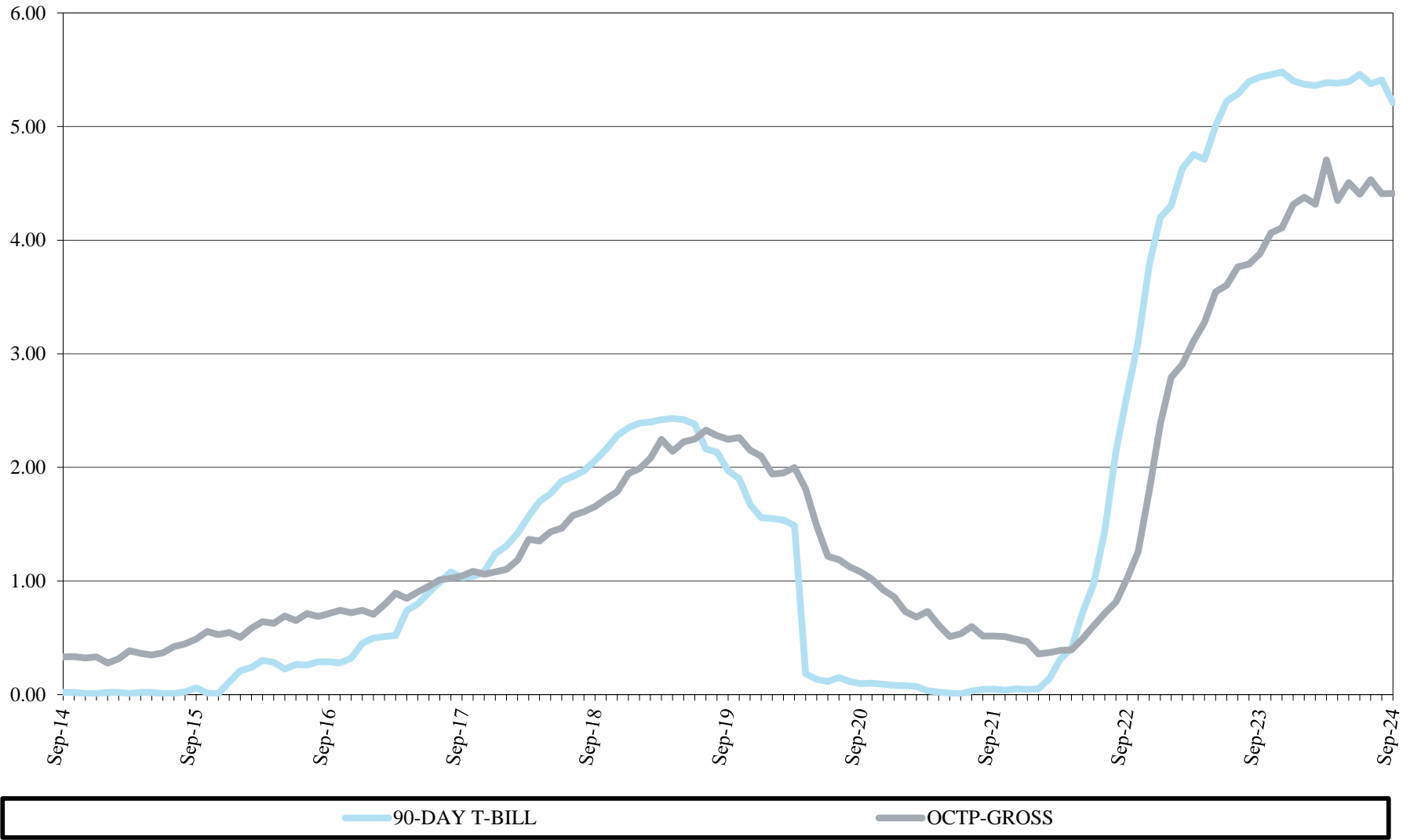
ORANGE COUNTY TREASURER'S POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 2,451,051	17.68%
31 TO 180 DAYS	2,908,500	20.99%
181 TO 365 DAYS	3,620,000	26.11%
1 YEAR TO 2 YEARS	1,980,000	14.28%
2 YEARS TO 3 YEARS	2,603,000	18.78%
3 YEARS TO 5 YEARS	300,000	2.16%
TOTAL	<u><u>\$ 13,862,551</u></u>	<u><u>100.00%</u></u>

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 09/30/2024, Floating Rate Notes comprise 0.00% of the Orange County Treasurer's Pool.

ORANGE COUNTY TREASURER'S POOL vs 90-DAY T-BILL INTEREST RATE YIELD

For The Period September 2014 to September 2024



ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING MARCH 31, 2025

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

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

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

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

The Cash Availability Projection for the six months ending March 31, 2025, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY TREASURER'S POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2024 - Ending Cash				\$ 1,231,403
October	\$ 739,257,909	\$ 1,719,577,656	\$ 1,619,176,573	840,890,395
November	736,382,042	\$ 1,986,334,140	\$ 1,811,679,947	1,751,926,630
December	272,556,250	\$ 3,732,438,629	\$ 2,057,815,058	3,699,106,451
January	785,100,700	\$ 1,098,045,197	\$ 2,335,267,378	3,246,984,970
February	766,859,958	\$ 1,092,344,628	\$ 1,483,385,923	3,622,803,633
March	740,684,375	\$ 1,552,546,118	\$ 1,755,049,418	4,160,984,708

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY

FOR THE MONTH AND QUARTER ENDED SEPTEMBER 30, 2024

	Month	Quarter
Treasurer's Accountability at the Beginning of the Period:¹	\$ 14,460,280,678	\$ 15,683,426,958
OCTP Cash Receipts:		
County	673,467,600	2,008,461,660
School and Community College Districts	911,639,115	1,793,930,951
Total Cash Receipts	1,585,106,715	3,802,392,611
OCTP Cash Disbursements:		
County	706,005,321	2,331,149,723
School and Community College Districts	1,042,286,838	2,857,790,266
Total Cash Disbursements	1,748,292,159	5,188,939,989
Net Change in Cost Value of OCTP and Cash	(163,185,444)	(1,386,547,378)
Net Increase in Specific Investment Accounts and the CCCD Bond Proceeds Account		
Bond Proceeds Account	101,197	316,851
Treasurer's Accountability at the End of the Period:	\$ 14,297,196,431	\$ 14,297,196,431
Assets in the Treasury at the End of the Period (Cost):		
Pooled Investments:		
Orange County Treasurer's Pool		\$ 13,738,329,841
Total Pooled Investments		13,738,329,841
Specific Investment Accounts:		
Fountain Valley School District Fund 40		33,423,486
Pension Prepayment - CEO		498,966,719
Total Specific Investment Accounts		532,390,205
Bond Proceeds Account:		
CCCD Series 2017E Bonds		25,244,982
Total Bond Proceeds Account		25,244,982
OCTP Cash:		
Cash in Banks		1,122,872
Cash - Other		108,531
Total Cash		1,231,403
Total Assets in the County Treasury at the End of the Period:		\$ 14,297,196,431

¹ Balances do not match the reports since June 2024 resulting from an overstatement of cash in the amount of \$1.7 million that was corrected this month.

ORANGE COUNTY TREASURER-TAX COLLECTOR
OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
September 30, 2024

Investment Type	IPS Diversification Limit	Market Value of Investments ⁽²⁾	Percent of Portfolio
U.S. Government Agency Securities	100%	\$ 8,977,662,893	64.83%
U.S. Treasury Securities	100%	3,019,660,460	21.80%
Municipal Debt	20%	-	-
Medium-Term Notes	20%	-	-
Banker Acceptances	40%	-	-
Commercial Paper	40%	-	-
Certificates of Deposits	20%	-	-
Local Agency Investment Fund (LAIF)	\$75MM	1,391,942	0.01%
Repurchase Agreements	20%	-	-
Money Market Mutual Funds (MMMFs)	20%	1,850,054,140	13.36%
JPA Investment Pools (JPA)	20%	-	-
Supranationals	30%	-	-
		\$ 13,848,769,435	100.00%

Compliance Category	IPS Limitations	Compliance (Yes/No)
Percentage Limits		
Issuer Limit	5%	Yes
MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	20%	Yes
Government Agencies Issuer	100%	Yes
Diversification Limit	See Above	Yes
Maturity/Duration Limits		
Duration ⁽⁵⁾	1.5 Years	Yes/ 0.98
Final Maturity	5 Years/1826 days	Yes/ 1507
Rating Limits		
Short Term/Long Term	A-1/ \geq AA ⁽³⁾	Yes
Authorized Issuer	Approved Issuer List	Yes
Authorized Broker/Dealer	Broker/Dealer List	Yes
Net Asset Value	>0.9975	1.0045

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

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

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

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

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
IPS COMPLIANCE SUMMARY FOR SPECIFIC INVESTMENT ACCOUNTS
September 30, 2024

Investment Type ⁽¹⁾	IPS Diversification Limit	CEO - PP		FVSD	
		Market Value of Investments ⁽²⁾	% of Portfolio	Market Value of Investments ⁽²⁾	% of Portfolio
U.S. Government Agency Securities	100%	-	0.00%	\$ 10,060,651	29.92%
U.S. Treasury Securities	100%	\$ 509,131,500	100.00%	23,569,670	70.08%
		\$ 509,131,500	100.00%	\$ 33,630,321	100.00%

Compliance Category	IPS Limitations ⁽³⁾	Compliance (Yes, No)	Compliance (Yes, No)
Final Maturity Limits	<i>Limit in Days/Actual</i>	Yes, 547 / 273	Yes, 1826 / 1233
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 the IPS and market values are provided by Northern Trust and exclude accrued interest.

(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 limit.

**ORANGE COUNTY TREASURER-TAX COLLECTOR
COMPLIANCE SUMMARY FOR THE CCCD BOND PROCEEDS ACCOUNT⁽¹⁾
September 30, 2024**

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

CCCD		
	Market Value of Investments ⁽²⁾	% of Portfolio
\$	15,748,874	66.78%
	7,101,219	30.11%
	733,436	3.11%
\$	23,583,529	100.00%

Compliance Category	Limitations
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 Limit ⁽³⁾	10%
Authorized Issuer	<i>Approved Issuer List</i>
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>

Compliance (Yes, No)
Yes, 6940 / 4155
Yes
Yes
Yes
Yes
Yes

- (1) CCCD compliance is governed by a bond indenture and separate resolution/agreement.
- (2) Market values are provided by Northern Trust and exclude accrued interest.
- (3) Limit is for the total Agency funds per CA Code 53601(L)(5).

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
September 30, 2024**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit of County Treasurer's Compliance with CGC Article 6	TOC	Performance Evaluation-Cal Govt. Code 27134	Annual Compliance Audit as of June 30, 2023 in progress.
Quarterly Compliance Monitoring of County Treasury	TOC	TOC Directive	March 31, 2024 and June 30, 2024 in progress
Annual Schedule of Assets Audit of County Treasury	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2023 in progress.
Quarterly Schedule of Assets Review of County Treasury	AC	Performance Evaluation-Cal Govt. Code 26920(a)	December 31, 2023, March 31, 2024 and September 30, 2024 in progress.
Investment Administrative Fee Recalculation of Estimate to Actual	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 23/24 in progress.
Annual Broker/Dealer/Financial Institutions Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2023 completed.
Annual Broker/Dealer IPS Acknowledgement of Receipt	TTC	Authorized Financial Dealers and Qualified Institutions, IPS XI	2024 IPS scknowledgements received from all approved brokers.
IPS Compliance Findings	TTC	Investment/Diversification/Maturity Restrictions	FY 24/25 identified zero compliance incidents as of September 30, 2024.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 25, 2023 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 25, 2023 meeting and provided input on the proposed IPS changes. BOS approved on December 19, 2023.
TOC Annual Report	BOS	TOC Bylaws Rule 34 - Oral and Written Report	The 2023 Annual Report was approved by TOC on January 31, 2024 and received by the BOS on March 26, 2024.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance.	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 25, 2023.
TOC Certificates of Compliance	TTC	TOC Bylaws Rule 40 - Annual	The TOC members are in compliance for calendar year 2024.
TOC Ethics Training	TTC	TOC Bylaws Rule 40 - Every Two Years	In process for 2024.
TOC Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 40 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2023.

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended September 30, 2024**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 03-Oct-2024 03:00:26 PM
 Print Date: 03-Oct-2024
 As at date: 03-Oct-2024

As of 30-Sep-2024

* Market values provided by Northern Trust and exclude accrued interest

62390

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1231335	7/28/23	10/25/2024	3133EPSB2	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3674	50,000,000.00	0.00	1,161,333.33	50,000,000.00	50,013,979.00	13,979.00
FED FARM CR BK / JEFFERIES & COMPANY															
1232035	8/3/23	10/25/2024	3133EPSQ9	AA+	Aaa	AA+	50,000,000.00	5.3700	5.3774	50,000,000.00	0.00	1,163,500.00	50,000,000.00	50,014,304.00	14,304.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1233419	8/14/23	11/05/2024	3133EPTL9	AA+	Aaa	AA+	50,000,000.00	5.2300	5.2371	50,000,000.00	0.00	1,060,527.78	50,000,000.00	50,017,954.00	17,954.00
FED HM LN BK BD / FTN FINANCIAL															
1233420	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	342,381.94	50,000,000.00	50,017,947.50	17,947.50
FED HM LN BK BD / FTN FINANCIAL															
1233421	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	342,381.94	50,000,000.00	50,017,947.50	17,947.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1234022	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	1,052,638.89	50,000,000.00	50,017,909.50	17,909.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
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	1,052,638.89	50,000,000.00	50,017,909.50	17,909.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1234055	8/18/23	11/08/2024	3130AWXP0	AA+	Aaa	NR	50,000,000.00	5.3400	5.3474	50,000,000.00	0.00	1,060,583.33	50,000,000.00	50,019,915.50	19,915.50
FED FARM CR BK / FTN FINANCIAL															
1234021	8/17/23	11/12/2024	3133EPTY1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3273	50,000,000.00	0.00	1,027,055.56	50,000,000.00	50,025,380.00	25,380.00
FED HM LN BK BD / RBC															
1234989	8/24/23	11/19/2024	3130AWZH6	AA+	Aaa	NR	50,000,000.00	5.3500	5.3574	50,000,000.00	0.00	980,833.33	50,000,000.00	50,028,863.00	28,863.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1234990	8/24/23	11/22/2024	3130AWZF0	AA+	Aaa	NR	50,000,000.00	5.3450	5.3519	50,000,000.00	0.00	274,673.61	50,000,000.00	50,035,483.50	35,483.50
FED HM LN BK BD / MORGAN STANLEY															
1235261	8/28/23	11/22/2024	3130AX2R8	AA+	Aaa	NR	50,000,000.00	5.3750	5.3824	50,000,000.00	0.00	963,020.83	50,000,000.00	50,032,931.50	32,931.50
FED HM LN BK BD / RBC															
1235259	8/28/23	12/13/2024	3130AX2J6	AA+	Aaa	NR	50,000,000.00	5.3200	5.3268	50,000,000.00	0.00	798,000.00	50,000,000.00	50,045,085.50	45,085.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235260	8/28/23	12/17/2024	3130AX2K3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3166	50,000,000.00	0.00	767,000.00	50,000,000.00	50,047,179.50	47,179.50
FED HM LN BK BD / MORGAN STANLEY															
1235219	8/25/23	12/20/2024	3130AX2E7	AA+	Aaa	NR	50,000,000.00	5.2950	5.3013	50,000,000.00	0.00	742,770.83	50,000,000.00	50,047,894.00	47,894.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235262	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	653,888.89	50,000,000.00	50,083,344.50	83,344.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235263	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	653,888.89	50,000,000.00	50,083,344.50	83,344.50

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument

As of 30-Sep-2024

* Market values provided by Northern Trust and exclude accrued interest

62390

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AA+	25,000,000.00	1.1250	1.2020	24,943,750.00	51,279.07	66,406.25	24,995,029.07	24,772,790.75	(222,238.32)
FED FARM CR BK / MORGAN STANLEY															
1235264	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	617,888.89	50,000,000.00	50,073,077.50	73,077.50
FED FARM CR BK / MORGAN STANLEY															
1235265	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	617,888.89	50,000,000.00	50,073,077.50	73,077.50
FED HM LN BK BD / DEUTSCHE															
1235597	8/29/23	01/10/2025	3130AX3E6	AA+	Aaa	NR	50,000,000.00	5.3600	5.3653	50,000,000.00	0.00	603,000.00	50,000,000.00	50,088,020.00	88,020.00
FED HM LN BK BD / TD SECURITIES															
1236866	9/7/23	01/10/2025	3130AXST1	AA+	Aaa	NR	50,000,000.00	5.3400	5.3459	50,000,000.00	0.00	600,750.00	50,000,000.00	50,097,824.50	97,824.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1239098	9/26/23	01/13/2025	3133EPXG5	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3869	50,000,000.00	0.00	582,833.33	50,000,000.00	50,080,859.50	80,859.50
FED HM LN BK BD / DEUTSCHE															
1235596	8/29/23	01/17/2025	3130AX3C0	AA+	Aaa	NR	50,000,000.00	5.3600	5.3647	50,000,000.00	0.00	550,888.89	50,000,000.00	50,097,295.00	97,295.00
FED HM LN BK BD / RBC															
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	547,805.56	50,000,000.00	50,105,154.50	105,154.50
FED HM LN BK BD / RBC															
1238075	9/15/23	01/17/2025	3130AXAM0	AA+	Aaa	NR	50,000,000.00	5.3050	5.3109	50,000,000.00	0.00	545,236.11	50,000,000.00	50,101,557.00	101,557.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1239099	9/26/23	01/21/2025	3130AXD96	AA+	Aaa	NR	50,000,000.00	5.3750	5.3814	50,000,000.00	0.00	522,569.44	50,000,000.00	50,116,886.00	116,886.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	8,817.78	7,750,000.00	7,653,069.28	(96,930.72)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	6,542.22	5,750,000.00	5,678,083.66	(71,916.34)
FED FARM CR BK / CASTLE OAK SECURITIES															
1238076	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	448,180.56	50,000,000.00	50,135,545.50	135,545.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1238077	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	448,180.56	50,000,000.00	50,135,545.50	135,545.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1238268	9/18/23	01/30/2025	3130AXAY4	AA+	Aaa	NR	50,000,000.00	5.3250	5.3302	50,000,000.00	0.00	451,145.83	50,000,000.00	50,119,812.50	119,812.50
FED HM LN BK BD / TD SECURITIES															
1238270	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	428,555.56	50,000,000.00	50,115,790.50	115,790.50
FED HM LN BK BD / TD SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Sep-2024

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62390

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	428,555.56	50,000,000.00	50,115,790.50	115,790.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1238269	9/18/23	02/07/2025	3130AXB56	AA+	Aaa	NR	50,000,000.00	5.3150	5.3196	50,000,000.00	0.00	398,625.00	50,000,000.00	50,119,755.00	119,755.00
FED HM LN BK BD / FTN FINANCIAL															
1239394	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	404,625.00	50,000,000.00	50,133,439.00	133,439.00
FED HM LN BK BD / FTN FINANCIAL															
1239395	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	404,625.00	50,000,000.00	50,133,439.00	133,439.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1241615	10/12/23	02/07/2025	3130AXHN1	AA+	Aaa	NR	50,000,000.00	5.3100	5.3163	50,000,000.00	0.00	398,250.00	50,000,000.00	50,118,899.50	118,899.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1242012	10/16/23	02/10/2025	3130AXJM1	AA+	Aaa	NR	50,000,000.00	5.3300	5.3364	50,000,000.00	0.00	377,541.67	50,000,000.00	50,125,990.50	125,990.50
FED HM LN BK BD / TD SECURITIES															
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	351,847.22	50,000,000.00	50,141,737.00	141,737.00
FED HM LN BK BD / TD SECURITIES															
1239838	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	351,847.22	50,000,000.00	50,141,737.00	141,737.00
FED HM LN BK BD / FTN FINANCIAL															
1241872	10/13/23	02/18/2025	3130AXJ74	AA+	Aaa	NR	50,000,000.00	5.3400	5.3454	50,000,000.00	0.00	1,246,000.00	50,000,000.00	50,162,546.50	162,546.50
FED HM LN BK BD / RBC															
1241866	10/13/23	02/28/2025	3130AXJG4	AA+	Aaa	NR	50,000,000.00	5.3350	5.3399	50,000,000.00	0.00	244,520.83	50,000,000.00	50,149,268.00	149,268.00
FED HM LN BK BD / RBC															
1241867	10/13/23	02/28/2025	3130AXJC3	AA+	Aaa	NR	50,000,000.00	5.3400	5.3450	50,000,000.00	0.00	244,750.00	50,000,000.00	50,150,266.00	150,266.00
FED FARM CR BK / MORGAN STANLEY															
1241868	10/13/23	02/28/2025	3133EPYV1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	243,833.33	50,000,000.00	50,194,291.50	194,291.50
FED FARM CR BK / DEUTSCHE															
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	199,125.00	50,000,000.00	50,203,615.00	203,615.00
FED HM LN BK BD / DEUTSCHE															
1242474	10/18/23	03/07/2025	3130AXKH0	AA+	Aaa	NR	50,000,000.00	5.3750	5.3797	50,000,000.00	0.00	179,166.67	50,000,000.00	50,181,395.50	181,395.50
FED FARM CR BK / TD SECURITIES															
1242191	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(1,914.23)	155,166.67	50,000,884.77	50,214,683.50	213,798.73
FED FARM CR BK / TD SECURITIES															
1242192	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(1,914.23)	155,166.67	50,000,884.77	50,214,683.50	213,798.73
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1242477	10/18/23	03/10/2025	3130AXKL1	AA+	Aaa	NR	50,000,000.00	5.3650	5.3694	50,000,000.00	0.00	156,479.17	50,000,000.00	50,183,188.00	183,188.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CASTLE OAK SECURITIES															
1242475	10/18/23	03/14/2025	3130AXKJ6	AA+	Aaa	NR	50,000,000.00	5.3550	5.3588	50,000,000.00	0.00	1,212,312.50	50,000,000.00	50,195,161.50	195,161.50
FED HM LN BK BD / MORGAN STANLEY															
1242672	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	127,263.89	50,000,000.00	50,193,957.00	193,957.00
FED HM LN BK BD / MORGAN STANLEY															
1242673	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	127,263.89	50,000,000.00	50,193,957.00	193,957.00
FED HM LN BK BD / FTN FINANCIAL															
1242476	10/18/23	03/17/2025	3130AXKM9	AA+	Aaa	NR	50,000,000.00	5.3600	5.3637	50,000,000.00	0.00	104,222.22	50,000,000.00	50,191,235.00	191,235.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1242674	10/19/23	03/24/2025	3130AXLC0	AA+	Aaa	NR	50,000,000.00	5.3800	5.3831	50,000,000.00	0.00	52,305.56	50,000,000.00	50,205,128.00	205,128.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242670	10/19/23	03/28/2025	3133EP2P3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	22,416.67	50,000,000.00	50,256,499.50	256,499.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242671	10/19/23	03/28/2025	3133EP2P3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	22,416.67	50,000,000.00	50,256,499.50	256,499.50
FED FARM CR BK / RBC															
1242730	10/20/23	04/07/2025	3133EP2R9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	1,295,333.33	50,000,000.00	50,264,323.50	264,323.50
FED FARM CR BK / RBC															
1242731	10/20/23	04/07/2025	3133EP2R9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	1,295,333.33	50,000,000.00	50,264,323.50	264,323.50
FED FARM CR BK / FTN FINANCIAL															
1242733	10/20/23	04/10/2025	3133EP2T5	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3613	50,000,000.00	0.00	1,273,000.00	50,000,000.00	50,268,696.50	268,696.50
FED HM LN BK BD / RBC															
1245006	11/6/23	04/10/2025	3130AXR26	AA+	Aaa	NR	50,000,000.00	5.0750	5.0778	50,000,000.00	0.00	1,205,312.50	50,000,000.00	50,260,932.50	260,932.50
FED HM LN BK BD / FTN FINANCIAL															
1245166	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	1,019,000.00	50,000,000.00	50,267,569.00	267,569.00
FED HM LN BK BD / FTN FINANCIAL															
1245167	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	1,019,000.00	50,000,000.00	50,267,569.00	267,569.00
FED FARM CR BK / FTN FINANCIAL															
1242732	10/20/23	04/15/2025	3133EP2S7	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3607	50,000,000.00	0.00	1,235,777.78	50,000,000.00	50,276,020.00	276,020.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1245443	11/8/23	04/21/2025	3130AXRT7	AA+	Aaa	NR	50,000,000.00	5.1100	5.1120	50,000,000.00	0.00	1,135,555.56	50,000,000.00	50,284,743.50	284,743.50
FED HM LN BK BD / RBC															
1245441	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	1,106,083.33	50,000,000.00	50,288,761.00	288,761.00
FED HM LN BK BD / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	1,106,083.33	50,000,000.00	50,288,761.00	288,761.00
FED FARM CR BK / BARCLAYS CAPITAL															
1246109	11/14/23	05/05/2025	3133EPE43	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2511	50,000,000.00	0.00	1,064,583.33	50,000,000.00	50,259,197.00	259,197.00
FED FARM CR BK / TD SECURITIES															
1246112	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	1,050,000.00	50,000,000.00	50,261,783.50	261,783.50
FED FARM CR BK / TD SECURITIES															
1246113	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	1,050,000.00	50,000,000.00	50,261,783.50	261,783.50
FED FARM CR BK / TD SECURITIES															
1246110	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	1,035,416.67	50,000,000.00	50,264,377.50	264,377.50
FED FARM CR BK / TD SECURITIES															
1246111	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	1,035,416.67	50,000,000.00	50,264,377.50	264,377.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1250557	12/18/23	05/12/2025	3130AY7B6	AA+	Aaa	NR	50,000,000.00	4.6500	4.6531	50,000,000.00	0.00	897,708.33	50,000,000.00	50,175,323.50	175,323.50
FED HM LN BK BD / FTN FINANCIAL															
1250947	12/20/23	05/12/2025	3130AYAR7	AA+	Aaa	NR	50,000,000.00	4.6700	4.6732	50,000,000.00	0.00	655,097.22	50,000,000.00	50,182,407.00	182,407.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1250347	12/15/23	05/19/2025	3130AY6D3	AA+	Aaa	NR	50,000,000.00	4.6150	4.6173	50,000,000.00	0.00	846,083.33	50,000,000.00	50,169,746.00	169,746.00
FED HM LN BK BD / BNY Mellon Capital Market															
1250597	12/19/23	05/23/2025	3130AYAB2	AA+	Aaa	NR	50,000,000.00	4.6700	4.6724	50,000,000.00	0.00	830,222.22	50,000,000.00	50,189,855.50	189,855.50
FED HM LN BK BD / BNY Mellon Capital Market															
1250600	12/19/23	05/23/2025	3130AYAB2	AA+	Aaa	NR	50,000,000.00	4.6700	4.6724	50,000,000.00	0.00	830,222.22	50,000,000.00	50,189,855.50	189,855.50
FED HM LN BK BD / RBC															
1253204	1/9/24	05/30/2025	3130AYFN1	AA+	Aaa	NR	50,000,000.00	4.5700	4.5732	50,000,000.00	0.00	768,013.89	50,000,000.00	50,162,948.00	162,948.00
FED HM LN BK BD / BANK OF AMERICA															
1253441	1/10/24	05/30/2025	3130AYG91	AA+	Aaa	NR	50,000,000.00	4.6100	4.6134	50,000,000.00	0.00	774,736.11	50,000,000.00	50,175,897.00	175,897.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250948	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	742,708.33	50,000,000.00	50,193,234.00	193,234.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250949	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	742,708.33	50,000,000.00	50,193,234.00	193,234.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1252685	1/5/24	06/06/2025	3130AYEL6	AA+	Aaa	NR	50,000,000.00	4.6100	4.6126	50,000,000.00	0.00	736,319.44	50,000,000.00	50,098,800.00	98,800.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250722	12/19/23	06/09/2025	3130AYA89	AA+	Aaa	NR	50,000,000.00	4.6550	4.6559	50,000,000.00	0.00	659,458.33	50,000,000.00	50,197,670.50	197,670.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250592	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	659,458.33	50,000,000.00	50,198,396.50	198,396.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250596	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	659,458.33	50,000,000.00	50,198,396.50	198,396.50
FED HM LN BK BD / BARCLAYS CAPITAL															
1252684	1/5/24	06/13/2025	3130AYEH5	AA+	Aaa	NR	50,000,000.00	4.6000	4.6020	50,000,000.00	0.00	690,000.00	50,000,000.00	50,181,507.50	181,507.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	45,937.50	25,000,000.00	24,342,074.00	(657,926.00)
FED HM LN BK BD / BNY Mellon Capital Market															
1253203	1/9/24	06/16/2025	3130AYFL5	AA+	Aaa	NR	50,000,000.00	4.5800	4.5821	50,000,000.00	0.00	667,916.67	50,000,000.00	50,176,696.50	176,696.50
FED FARM CR BK / TD SECURITIES															
1252686	1/5/24	06/20/2025	3133EPU86	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6014	50,000,000.00	0.00	645,277.78	50,000,000.00	50,092,579.00	92,579.00
FED FARM CR BK / TD SECURITIES															
1252687	1/5/24	06/20/2025	3133EPU86	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6014	50,000,000.00	0.00	645,277.78	50,000,000.00	50,092,579.00	92,579.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1253862	1/12/24	07/03/2025	3130AYHY5	AA+	Aaa	NR	50,000,000.00	4.5300	4.5308	50,000,000.00	0.00	553,666.67	50,000,000.00	50,169,783.00	169,783.00
FED HM LN BK BD / BNY Mellon Capital Market															
1253861	1/12/24	07/08/2025	3130AYHT6	AA+	Aaa	NR	50,000,000.00	4.5300	4.5304	50,000,000.00	0.00	522,208.33	50,000,000.00	50,172,858.50	172,858.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254236	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	495,000.00	50,000,000.00	50,092,395.00	92,395.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254237	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	495,000.00	50,000,000.00	50,092,395.00	92,395.00
FED HM LN BK BD / DEUTSCHE															
1254408	1/18/24	07/10/2025	3130AYKW5	AA+	Aaa	NR	50,000,000.00	4.5200	4.5207	50,000,000.00	0.00	508,500.00	50,000,000.00	50,170,321.50	170,321.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254407	1/18/24	07/18/2025	3130AYKC9	AA+	Aaa	NR	50,000,000.00	4.4000	4.4000	50,000,000.00	0.00	446,111.11	50,000,000.00	50,094,891.00	94,891.00
FED HM LN BK BD / FTN FINANCIAL															
1254625	1/19/24	07/18/2025	3130AYM52	AA+	Aaa	NR	50,000,000.00	4.5100	4.5101	50,000,000.00	0.00	457,263.89	50,000,000.00	50,116,955.00	116,955.00
FED HM LN BK BD / DEUTSCHE															
1254409	1/18/24	07/21/2025	3130AYKZ8	AA+	Aaa	NR	50,000,000.00	4.5150	4.5147	50,000,000.00	0.00	432,687.50	50,000,000.00	50,175,117.50	175,117.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1254624	1/19/24	07/29/2025	3133EPY41	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4909	50,000,000.00	0.00	386,638.89	50,000,000.00	50,120,832.00	120,832.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1255248	1/24/24	08/01/2025	3130AYNV4	AA+	Aaa	NR	50,000,000.00	4.5700	4.5693	50,000,000.00	0.00	380,833.33	50,000,000.00	50,203,200.50	203,200.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1255288	1/25/24	08/07/2025	3130AYPG5	AA+	Aaa	NR	50,000,000.00	4.5400	4.5388	50,000,000.00	0.00	340,500.00	50,000,000.00	50,157,725.00	157,725.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1256332	1/31/24	08/07/2025	3133EP2D6	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5507	50,000,000.00	0.00	341,250.00	50,000,000.00	50,151,745.00	151,745.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1256819	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	335,666.67	50,000,000.00	50,203,831.00	203,831.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1256820	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	335,666.67	50,000,000.00	50,203,831.00	203,831.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1257039	2/6/24	08/12/2025	3130AYURS	AA+	Aaa	NR	50,000,000.00	4.6450	4.6444	50,000,000.00	0.00	316,118.06	50,000,000.00	50,242,199.00	242,199.00
FED FARM CR BK / FTN FINANCIAL															
1256818	2/5/24	08/18/2025	3133EP2J3	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5512	50,000,000.00	0.00	271,736.11	50,000,000.00	50,177,975.00	177,975.00
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AA+	25,000,000.00	0.3750	0.7622	24,575,925.00	338,573.88	9,375.00	24,914,498.88	24,216,362.25	(698,136.63)
FED HM LN BK BD / RBC															
1256817	2/5/24	08/25/2025	3130AYTJ5	AA+	Aaa	NR	50,000,000.00	4.5500	4.5517	50,000,000.00	0.00	227,500.00	50,000,000.00	50,210,932.50	210,932.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1256821	2/5/24	09/08/2025	3130AYTSS	AA+	Aaa	NR	50,000,000.00	4.5300	4.5325	50,000,000.00	0.00	144,708.33	50,000,000.00	50,210,242.50	210,242.50
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AA+	10,000,000.00	0.3750	0.7054	9,851,527.20	116,740.91	833.33	9,968,268.11	9,653,338.30	(314,929.81)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1241228	10/10/23	10/10/2025	3133EPYK5	AA+	Aaa	AA+	50,000,000.00	5.1250	5.1250	50,000,000.00	0.00	1,217,187.50	50,000,000.00	50,609,432.00	609,432.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	28,000.00	20,000,000.00	19,336,015.40	(663,984.60)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AA+	50,000,000.00	0.5000	0.7129	49,511,000.00	374,009.50	100,000.00	49,885,009.50	48,113,365.00	(1,771,644.50)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0900	24,960,963.44	28,030.42	97,708.33	24,988,993.86	24,275,832.00	(713,161.86)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0902	24,960,750.00	28,183.68	97,708.33	24,988,933.68	24,275,832.00	(713,101.68)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1257686	2/9/24	02/06/2026	3130AYWT9	AA+	Aaa	NR	50,000,000.00	4.4300	4.4302	50,000,000.00	0.00	338,402.78	50,000,000.00	50,405,588.50	29 405,588.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254807	1/22/24	02/27/2026	3130AYMT0	AA+	Aaa	NR	50,000,000.00	4.3400	4.3418	50,000,000.00	0.00	204,944.44	50,000,000.00	50,313,300.00	313,300.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1259641	2/27/24	03/06/2026	3130B0BA6	AA+	Aaa	NR	50,000,000.00	4.6800	4.6793	50,000,000.00	0.00	162,500.00	50,000,000.00	50,651,157.50	651,157.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1261922	3/13/24	03/13/2026	3133EP5K7	AA+	Aaa	AA+	50,000,000.00	4.5000	4.5019	49,998,240.00	484.00	112,500.00	49,998,724.00	50,509,607.00	510,883.00
FED HM LN BK BD / RBC															
1263583	3/27/24	05/07/2026	3130B0NQ8	AA+	Aaa	NR	50,000,000.00	4.6100	4.6123	50,000,000.00	0.00	922,000.00	50,000,000.00	50,674,327.00	674,327.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1263887	3/28/24	05/08/2026	3130B0P86	AA+	Aaa	NR	50,000,000.00	4.5750	4.5770	50,000,000.00	0.00	19,062.50	50,000,000.00	50,651,677.00	651,677.00
FED HM LN BK BD / FTN FINANCIAL															
1263889	3/28/24	07/08/2026	3130B0NZ8	AA+	Aaa	NR	50,000,000.00	4.5350	4.5379	50,000,000.00	0.00	522,784.72	50,000,000.00	50,712,841.00	712,841.00
FED FARM CR BK / BARCLAYS CAPITAL															
1262665	3/19/24	09/08/2026	3133EP6D2	AA+	Aaa	AA+	20,000,000.00	4.6100	4.6106	20,000,000.00	0.00	58,905.56	20,000,000.00	20,333,445.00	333,445.00
FED FARM CR BK / BARCLAYS CAPITAL															
1262666	3/19/24	09/08/2026	3133EP6D2	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6106	50,000,000.00	0.00	147,263.89	50,000,000.00	50,833,612.50	833,612.50
FED FARM CR BK / TD SECURITIES															
1263888	3/28/24	09/11/2026	3133EP7K5	AA+	Aaa	AA+	50,000,000.00	4.4700	4.4709	50,000,000.00	0.00	124,166.67	50,000,000.00	50,716,231.50	716,231.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262086	3/14/24	10/07/2026	3133EP5V3	AA+	Aaa	AA+	50,000,000.00	4.4600	4.4611	50,000,000.00	0.00	1,077,833.33	50,000,000.00	50,752,073.50	752,073.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262085	3/14/24	10/09/2026	3133EP5W1	AA+	Aaa	AA+	50,000,000.00	4.4600	4.4612	50,000,000.00	0.00	1,065,444.44	50,000,000.00	50,753,440.00	753,440.00
FED FARM CR BK / Mizuho Securities USA Inc															
1262667	3/19/24	10/15/2026	3133EP6J9	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6013	50,000,000.00	0.00	1,060,555.56	50,000,000.00	50,889,133.00	889,133.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1267657	4/24/24	11/06/2026	3130B14S3	AA+	Aaa	NR	50,000,000.00	4.8600	4.8607	50,000,000.00	0.00	1,059,750.00	50,000,000.00	51,172,756.50	1,172,756.50
FED FARM CR BK / DEUTSCHE															
1267811	4/25/24	11/06/2026	3133ERDC2	AA+	Aaa	AA+	50,000,000.00	4.8800	4.8807	50,000,000.00	0.00	982,777.78	50,000,000.00	51,186,500.00	1,186,500.00
FED FARM CR BK / JP MORGAN CHASE & CO															
1267249	4/22/24	11/10/2026	3133ERCRO	AA+	Aaa	AA+	50,000,000.00	4.9000	4.9011	50,000,000.00	0.00	959,583.33	50,000,000.00	51,211,246.50	1,211,246.50
FED FARM CR BK / TD SECURITIES															
1267094	4/19/24	11/13/2026	3133ERCJ8	AA+	Aaa	AA+	50,000,000.00	4.8900	4.8914	50,000,000.00	0.00	937,250.00	50,000,000.00	51,204,714.50	1,204,714.50
FED FARM CR BK / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1267463	4/23/24	11/17/2026	3133ERCV1	AA+	Aaa	AA+	50,000,000.00	4.9000	4.9014	50,000,000.00	0.00	911,944.44	50,000,000.00	51,219,547.50	1,219,547.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1264499	4/2/24	11/20/2026	3133EP7L3	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5921	50,000,000.00	0.00	835,125.00	50,000,000.00	50,907,585.50	907,585.50
FED FARM CR BK / BARCLAY CAPITAL															
1267093	4/19/24	12/04/2026	3133ERCK5	AA+	Aaa	AA+	50,000,000.00	4.8800	4.8822	50,000,000.00	0.00	793,000.00	50,000,000.00	51,219,112.50	1,219,112.50
FED FARM CR BK / MORGAN STANLEY															
1265598	4/10/24	01/04/2027	3133ERBD2	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6125	50,000,000.00	0.00	557,041.67	50,000,000.00	51,130,717.00	1,130,717.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1259108	2/22/24	01/08/2027	3130806J3	AA+	Aaa	NR	50,000,000.00	4.4150	4.4166	50,000,000.00	0.00	508,951.39	50,000,000.00	50,870,125.50	870,125.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1259497	2/26/24	01/08/2027	3133EP4G7	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4918	50,000,000.00	0.00	517,597.22	50,000,000.00	50,899,295.00	899,295.00
FED HM LN BK BD / BARCLAY CAPITAL															
1265229	4/8/24	01/08/2027	313080T33	AA+	Aaa	NR	50,000,000.00	4.5750	4.5775	50,000,000.00	0.00	527,395.83	50,000,000.00	51,043,079.50	1,043,079.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1265187	4/5/24	01/11/2027	313080SC4	AA+	Aaa	NR	50,000,000.00	4.5550	4.5572	50,000,000.00	0.00	1,113,444.44	50,000,000.00	51,029,928.50	1,029,928.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1255775	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	25,000,000.00	4.1250	4.2072	24,943,750.00	12,769.70	217,708.33	24,956,519.70	25,269,354.25	312,834.55
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1255777	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	28,000,000.00	4.1250	4.2072	27,937,000.00	14,302.06	243,833.33	27,951,302.06	28,301,676.76	350,374.70
FED FARM CR BK / BANK OF AMERICA															
1266747	4/17/24	01/15/2027	3133ERBV2	AA+	Aaa	AA+	50,000,000.00	4.8600	4.8628	50,000,000.00	0.00	513,000.00	50,000,000.00	51,417,991.50	1,417,991.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1266748	4/17/24	01/19/2027	3133ERBU4	AA+	Aaa	AA+	50,000,000.00	4.8600	4.8628	50,000,000.00	0.00	486,000.00	50,000,000.00	51,424,694.00	1,424,694.00
FED FARM CR BK / TD SECURITIES															
1265803	4/11/24	01/25/2027	3133ERBL4	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8327	50,000,000.00	0.00	442,750.00	50,000,000.00	51,401,695.50	1,401,695.50
FED FARM CR BK / BNY Mellon Capital Market															
1259496	2/26/24	01/29/2027	3133EP4E2	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4811	50,000,000.00	0.00	385,777.78	50,000,000.00	51,020,663.00	1,020,663.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265590	4/10/24	02/01/2027	3133ERBE0	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	382,500.00	50,000,000.00	51,144,932.50	1,144,932.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265597	4/10/24	02/01/2027	3133ERBE0	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	382,500.00	50,000,000.00	51,144,932.50	1,144,932.50
FED FARM CR BK / FTN FINANCIAL															
1259493	2/26/24	02/05/2027	3133EP4C6	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4809	50,000,000.00	0.00	348,444.44	50,000,000.00	51,027,636.00	31 1,027,636.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / TD SECURITIES															
1265226	4/8/24	02/05/2027	3133ERAM3	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5422	50,000,000.00	0.00	353,111.11	50,000,000.00	51,094,533.00	1,094,533.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1265599	4/10/24	02/09/2027	3133ERBF7	AA+	Aaa	AA+	50,000,000.00	4.5950	4.5972	50,000,000.00	0.00	331,861.11	50,000,000.00	51,161,237.00	1,161,237.00
FED HM LN BK BD / BNY Mellon Capital Market															
1265227	4/8/24	02/10/2027	3130B0SW0	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	322,645.83	50,000,000.00	51,061,462.50	1,061,462.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259494	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	311,111.11	50,000,000.00	51,034,833.50	1,034,833.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259495	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	311,111.11	50,000,000.00	51,034,833.50	1,034,833.50
FED HM LN BK BD / BNY Mellon Capital Market															
1265228	4/8/24	02/12/2027	3130B0SV2	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	309,993.06	50,000,000.00	51,063,981.50	1,063,981.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1265406	4/9/24	02/16/2027	3133ERAV3	AA+	Aaa	AA+	50,000,000.00	4.6300	4.6321	50,000,000.00	0.00	289,375.00	50,000,000.00	51,210,185.50	1,210,185.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1265407	4/9/24	02/22/2027	3133ERAW1	AA+	Aaa	AA+	50,000,000.00	4.6300	4.6319	50,000,000.00	0.00	250,791.67	50,000,000.00	51,218,559.00	1,218,559.00
FED FARM CR BK / DEUTSCHE															
1265225	4/8/24	02/26/2027	3133ERAL5	AA+	Aaa	AA+	50,000,000.00	4.5300	4.5317	50,000,000.00	0.00	220,208.33	50,000,000.00	51,050,440.50	1,050,440.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1265411	4/9/24	03/02/2027	3133ERAR2	AA+	Aaa	AA+	50,000,000.00	4.6200	4.6216	50,000,000.00	0.00	186,083.33	50,000,000.00	51,158,096.50	1,158,096.50
FED HM LN BK BD / BNY Mellon Capital Market															
1264595	4/2/24	03/05/2027	3130B0Q93	AA+	Aaa	NR	50,000,000.00	4.5200	4.5212	50,000,000.00	0.00	163,222.22	50,000,000.00	51,014,700.00	1,014,700.00
FED HM LN BK BD / BNY Mellon Capital Market															
1264596	4/2/24	03/05/2027	3130B0Q93	AA+	Aaa	NR	50,000,000.00	4.5200	4.5212	50,000,000.00	0.00	163,222.22	50,000,000.00	51,014,700.00	1,014,700.00
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1265410	4/9/24	03/08/2027	3133ERAS0	AA+	Aaa	AA+	50,000,000.00	4.6200	4.6214	50,000,000.00	0.00	147,583.33	50,000,000.00	51,163,445.00	1,163,445.00
FED FARM CR BK / Mizuho Securities USA Inc															
1264810	4/3/24	03/10/2027	3133ERAA9	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	132,416.67	50,000,000.00	51,072,605.00	1,072,605.00
FED FARM CR BK / Mizuho Securities USA Inc															
1264811	4/3/24	03/10/2027	3133ERAA9	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	132,416.67	50,000,000.00	51,072,605.00	1,072,605.00
FED HM LN BK BD / FTN FINANCIAL															
1264594	4/2/24	03/12/2027	3130B0Q28	AA+	Aaa	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	119,277.78	50,000,000.00	51,061,423.50	1,061,423.50
FED HM LN BK BD / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1265185	4/5/24	03/15/2027	313080591	AA+	Aaa	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	100,444.44	50,000,000.00	51,065,124.50	1,065,124.50
FED FARM CR BK / RBC															
1265409	4/9/24	03/15/2027	3133ERAT8	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6111	50,000,000.00	0.00	102,444.44	50,000,000.00	51,158,034.50	1,158,034.50
FED FARM CR BK / RBC															
1265408	4/9/24	03/22/2027	3133ERAU5	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6108	50,000,000.00	0.00	57,625.00	50,000,000.00	51,164,180.50	1,164,180.50
FED HM LN BK BD / DEUTSCHE															
1265184	4/5/24	03/25/2027	313080583	AA+	Aaa	NR	50,000,000.00	4.5050	4.5055	50,000,000.00	0.00	37,541.67	50,000,000.00	51,059,836.00	1,059,836.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1265186	4/5/24	03/30/2027	313080586	AA+	Aaa	NR	50,000,000.00	4.5150	4.5152	50,000,000.00	0.00	6,270.83	50,000,000.00	51,077,998.50	1,077,998.50
FED FARM CR BK / FTN FINANCIAL															
1266744	4/17/24	04/07/2027	3133ERBZ3	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8305	50,000,000.00	0.00	1,100,166.67	50,000,000.00	51,438,852.00	1,438,852.00
FED FARM CR BK / FTN FINANCIAL															
1266746	4/17/24	04/07/2027	3133ERBT7	AA+	Aaa	AA+	50,000,000.00	4.8200	4.8205	50,000,000.00	0.00	1,097,888.89	50,000,000.00	51,426,924.00	1,426,924.00
FED FARM CR BK / BANK OF AMERICA															
1266745	4/17/24	04/09/2027	3133ERCA7	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8304	50,000,000.00	0.00	1,100,166.66	50,000,000.00	51,440,798.50	1,440,798.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1267095	4/19/24	04/15/2027	3133ERCL3	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8302	50,000,000.00	0.00	1,086,750.00	50,000,000.00	51,446,589.50	1,446,589.50
Subtotal for GOVT AGENCY-FIX-30/360:							8,791,105,000.00	4.8000	4.8058	8,790,045,868.12	710,273.35	100,761,024.51	8,790,756,141.47	8,860,696,887.95	69,940,746.48
GOV'T AGY - CALLABLE															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	8,944.44	20,000,000.00	19,672,483.80	(327,516.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	58,650.00	20,000,000.00	19,578,999.20	(421,000.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	114,844.44	40,000,000.00	39,151,698.00	(848,302.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	40,216.67	15,000,000.00	14,461,238.25	(538,761.75)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	67,479.17	25,000,000.00	24,101,585.50	(898,414.50)
Subtotal for GOV'T AGY - CALLABLE:							120,000,000.00	0.6779	0.6779	120,000,000.00	0.00	290,134.72	120,000,000.00	116,966,004.75	(3,033,995.25)
Subtotal for GOVERNMENT AGENCY:							8,911,105,000.00	4.7445	4.7502	8,910,045,868.12	710,273.35	101,051,159.23	8,910,756,141.47	8,977,662,892.70	66,906,751.23
U. S. TREASURIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
1228329	7/6/23	10/15/2024	91282CDB4	AA+	Aaa	AA+	50,000,000.00	0.6250	5.3527	47,121,093.75	2,792,600.71	144,296.45	49,913,694.46	49,918,267.50	4,573.04
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1228330	7/6/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3313	47,035,156.25	2,696,936.18	141,644.02	49,732,092.43	49,750,326.50	18,234.07
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1233577	8/15/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3361	47,261,718.75	2,469,236.15	141,644.02	49,730,954.90	49,750,326.50	19,371.60
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1248618	12/4/23	05/15/2025	912828XB1	AA+	Aaa	AA+	50,000,000.00	2.1250	4.8836	48,093,750.00	1,090,317.23	401,324.73	49,184,067.23	49,348,633.00	164,565.77
US TREASURY N/B / BARCLAYS CAPITAL															
1248617	12/4/23	07/15/2025	91282CEY3	AA+	Aaa	AA+	50,000,000.00	3.0000	4.7343	48,666,015.63	683,978.40	317,934.78	49,349,994.03	49,592,968.50	242,974.47
US TREASURY N/B / Mizuho Securities USA Inc															
1248619	12/4/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.6927	48,732,421.88	617,433.21	199,558.42	49,349,855.09	49,600,781.00	250,925.91
US TREASURY N/B / MORGAN STANLEY															
1248654	12/5/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.7395	48,697,265.63	633,478.26	199,558.42	49,330,743.89	49,600,781.00	270,037.11
US TREASURY N/B / MORGAN STANLEY															
1248655	12/5/23	09/15/2025	91282CFK2	AA+	Aaa	AA+	50,000,000.00	3.5000	4.7227	48,966,796.88	478,452.52	77,348.07	49,445,249.40	49,772,265.50	327,016.10
US TREASURY N/B / MORGAN STANLEY															
1249205	12/7/23	10/15/2025	91282CFP1	AA+	Aaa	AA+	50,000,000.00	4.2500	4.6360	49,658,203.13	150,733.43	981,215.85	49,808,936.56	50,146,484.50	337,547.94
US TREASURY N/B / JEFFERIES & COMPANY															
1249206	12/7/23	01/15/2026	91282CGE5	AA+	Aaa	AA+	50,000,000.00	3.8750	4.5337	49,343,750.00	254,829.55	410,665.76	49,598,579.55	50,025,390.50	426,810.95
US TREASURY N/B / MORGAN STANLEY															
1254403	1/18/24	02/15/2026	912828P46	AA+	Aaa	AA+	50,000,000.00	1.6250	4.3008	47,369,140.63	890,817.99	103,770.38	48,259,958.62	48,552,734.50	292,775.88
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1249263	12/8/23	04/15/2026	91282CGV7	AA+	Aaa	AA+	50,000,000.00	3.7500	4.4336	49,242,187.50	262,896.54	865,778.69	49,505,084.04	50,001,953.00	496,868.96
US TREASURY N/B / MORGAN STANLEY															
1249450	12/11/23	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.5166	46,708,984.38	1,095,767.05	306,895.38	47,804,751.43	48,357,422.00	552,670.57
US TREASURY N/B / MORGAN STANLEY															
1254405	1/18/24	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.2373	47,136,718.75	867,763.30	306,895.38	48,004,482.05	48,357,422.00	352,939.95
US TREASURY N/B / TD SECURITIES															
1249451	12/11/23	06/15/2026	91282CHH7	AA+	Aaa	AA+	50,000,000.00	4.1250	4.5006	49,558,593.75	142,000.92	608,606.56	49,700,594.67	50,337,890.50	637,295.83
US TREASURY N/B / MORGAN STANLEY															
1265805	4/11/24	07/15/2026	91282CHM6	AA+	Aaa	AA+	50,000,000.00	4.5000	4.8863	49,587,890.63	86,418.09	476,902.17	49,674,308.72	50,691,406.00	1,017,097.28
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1254805	1/22/24	08/15/2026	9128282A7	AA+	Aaa	AA+	50,000,000.00	1.5000	4.2310	46,712,890.63	888,502.85	95,788.04	47,601,393.48	48,050,781.00	449,387.52
US TREASURY N/B / Mizuho Securities USA Inc															
1265804	4/11/24	09/15/2026	91282CHY0	AA+	Aaa	AA+	50,000,000.00	4.6250	4.8461	49,748,046.88	49,140.80	102,209.94	49,797,187.68	50,896,484.50	1,099,296.82
US TREASURY N/B / MORGAN STANLEY															
1259944	2/28/24	11/15/2026	912828U24	AA+	Aaa	AA+	50,000,000.00	2.0000	4.5075	46,832,031.25	690,495.71	377,717.39	47,522,526.96	48,339,844.00	817,317.04
US TREASURY N/B / JEFFERIES & COMPANY															
1259106	2/22/24	01/15/2027	91282CJT9	AA+	Aaa	AA+	50,000,000.00	4.0000	4.4197	49,433,593.75	118,848.95	423,913.04	49,552,442.70	50,414,062.50	861,619.80
US TREASURY N/B / MORGAN STANLEY															
1259107	2/22/24	02/15/2027	912828V98	AA+	Aaa	AA+	50,000,000.00	2.2500	4.4043	47,021,484.38	607,190.51	143,682.07	47,628,674.89	48,457,031.00	828,356.11
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1247294	11/22/23	02/15/2028	9128283W8	AA+	Aaa	AA+	50,000,000.00	2.7500	4.4653	46,724,609.38	665,247.51	175,611.41	47,389,856.89	48,687,500.00	1,297,643.11
US TREASURY N/B / MORGAN STANLEY															
1247300	11/22/23	05/15/2028	9128284N7	AA+	Aaa	AA+	50,000,000.00	2.8750	4.4572	46,818,359.38	610,657.19	542,968.75	47,429,016.57	48,806,640.50	1,377,623.93
US TREASURY N/B / Mizuho Securities USA Inc															
1247907	11/29/23	11/15/2028	9128285M8	AA+	Aaa	AA+	50,000,000.00	3.1250	4.4192	47,144,531.25	483,523.94	590,183.42	47,628,055.19	49,128,906.00	1,500,850.81
Subtotal for TREASURY BOND:							1,200,000,000.00	2.7292	4.6495	1,153,615,234.44	19,327,266.99	8,136,113.14	1,172,942,501.43	1,186,586,302.00	13,643,800.57
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	0.5496	51,451,171.88	(1,412,542.64)	313,858.70	50,038,629.24	49,861,200.50	(177,428.74)
US TREASURY N/B / BARCLAYS CAPITAL															
1228328	7/6/23	10/31/2024	912828YM6	AA+	Aaa	AA+	50,000,000.00	1.5000	5.3311	47,591,796.88	2,258,625.29	313,858.70	49,850,422.17	49,861,200.50	10,778.33
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AA+	50,000,000.00	1.1250	1.4116	49,568,359.38	374,241.60	48,169.89	49,942,600.98	49,323,242.00	(619,358.98)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6542	49,693,359.38	268,986.65	686.81	49,962,346.03	49,054,687.50	(907,658.53)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6505	49,703,125.00	260,120.98	686.81	49,963,245.98	49,054,687.50	(908,558.48)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5232	49,708,984.38	248,697.02	78,464.67	49,957,681.40	48,878,515.50	(1,079,165.90)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5449	49,669,921.88	281,577.78	78,464.67	49,951,499.66	48,878,515.50	(1,072,984.16)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5692	49,347,656.25	534,990.91	31,589.67	49,882,647.16	48,581,250.00	(1,301,397.16)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6095	49,271,484.38	596,499.47	31,589.67	49,867,983.85	48,581,250.00	(1,286,733.85)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5892	49,292,968.75	568,191.02	21,059.78	49,861,159.77	48,450,390.50	(1,410,769.27)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5909	49,296,875.00	563,605.11	21,059.78	49,860,480.11	48,450,390.50	(1,410,089.61)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1248973	12/6/23	07/31/2025	912828Y79	AA+	Aaa	AA+	50,000,000.00	2.8750	4.7169	48,550,781.25	721,004.35	242,187.50	49,271,785.60	49,523,437.50	251,651.90
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	609,315.44	10,704.42	49,835,877.94	48,306,250.00	(1,529,627.94)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	609,315.44	10,704.42	49,835,877.94	48,306,250.00	(1,529,627.94)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	630,775.74	343.41	49,812,416.37	48,195,312.50	(1,617,103.87)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	630,775.74	343.41	49,812,416.37	48,195,312.50	(1,617,103.87)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6332	49,179,687.50	632,281.17	343.41	49,811,968.67	48,195,312.50	(1,616,656.17)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	553,707.11	343.41	49,827,144.61	48,195,312.50	(1,631,832.11)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	676,285.52	52,309.78	49,781,754.27	48,064,453.00	(1,717,301.27)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	676,285.52	52,309.78	49,781,754.27	48,064,453.00	(1,717,301.27)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AA+	50,000,000.00	0.3750	0.7266	49,207,031.25	577,606.18	47,384.51	49,784,637.43	47,904,297.00	(1,880,340.43)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	499,833.01	31,589.67	49,798,661.14	47,783,203.00	(2,015,458.14)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.8080	49,027,343.75	690,028.81	31,589.67	49,717,372.56	47,783,203.00	(1,934,169.56)
US TREASURY N/B / Mizuho Securities USA Inc															
1249209	12/7/23	03/31/2026	9128286L9	AA+	Aaa	AA+	100,000,000.00	2.2500	4.4309	95,250,000.00	1,680,769.23	6,181.32	96,930,769.23	97,808,594.00	877,824.77
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1249266	12/8/23	04/30/2026	912828654	AA+	Aaa	AA+	100,000,000.00	2.3750	4.4231	95,390,625.00	1,571,617.56	993,885.87	96,962,242.56	97,917,969.00	955,726.44
US TREASURY N/B / MORGAN STANLEY															
1250187	12/14/23	06/30/2026	912828780	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4455	46,937,500.00	962,594.19	236,922.55	47,900,094.19	48,464,844.00	564,749.81
US TREASURY N/B / JEFFERIES & COMPANY															
1252688	1/5/24	06/30/2026	91282CCJ8	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1810	46,134,765.65	1,150,621.03	110,563.86	47,285,386.68	47,634,765.50	349,378.82
US TREASURY N/B / MORGAN STANLEY															
1249652	12/12/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.5408	46,722,656.25	1,001,599.86	157,948.37	47,724,256.11	48,410,156.00	685,899.89
US TREASURY N/B / JP MORGAN CHASE & CO															
1250188	12/14/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4584	46,826,171.88	965,372.72	157,948.37	47,791,544.60	48,410,156.00	618,611.40
US TREASURY N/B / JEFFERIES & COMPANY															
1250189	12/14/23	08/31/2026	912828YD6	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4330	46,132,812.50	1,139,474.02	58,874.31	47,272,286.52	47,902,344.00	630,057.48
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1252689	1/5/24	08/31/2026	91282CCW9	AA+	Aaa	AA+	50,000,000.00	0.7500	4.1779	45,740,234.38	1,186,931.60	32,113.26	46,927,165.98	47,326,172.00	399,006.02
US TREASURY N/B / MORGAN STANLEY															
1254806	1/22/24	09/30/2026	91282CCZ2	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1688	45,851,562.50	1,068,792.96	1,201.92	46,920,355.46	47,363,281.00	442,925.54
US TREASURY N/B / CASTLE OAK SECURITIES															
1259640	2/27/24	11/30/2026	91282CDK4	AA+	Aaa	AA+	50,000,000.00	1.2500	4.5063	45,822,265.63	900,266.49	210,040.98	46,722,532.12	47,546,875.00	824,342.88
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1238639	9/20/23	07/31/2028	91282CCR0	AA+	Aaa	AA+	50,000,000.00	1.0000	4.5231	42,388,671.88	1,615,692.96	84,239.13	44,004,364.84	45,410,156.00	1,405,791.16
US TREASURY N/B / JEFFERIES & COMPANY															
1238644	9/20/23	08/31/2028	91282CCV1	AA+	Aaa	AA+	50,000,000.00	1.1250	4.5246	42,542,968.75	1,555,783.50	48,169.89	44,098,752.25	45,548,828.00	1,450,075.75
US TREASURY N/B / MORGAN STANLEY															
1247906	11/29/23	10/31/2028	91282CDF5	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4251	43,322,265.63	1,140,191.57	287,703.80	44,462,457.20	45,837,890.50	1,375,433.30
Subtotal for TREASURY BOND - ME:							1,900,000,000.00	0.9572	2.3710	1,823,222,656.35	27,989,914.91	3,805,436.17	1,851,212,571.26	1,833,074,157.50	(18,138,413.76)
Subtotal for U. S. TREASURIES:							3,100,000,000.00	1.6431	3.2530	2,976,837,890.79	47,317,181.90	11,941,549.31	3,024,155,072.69	3,019,660,459.50	(4,494,613.19)
Total Extended Fund :							13,862,551,082.40	3.9441	4.4297	13,738,329,841.31	48,027,455.25	112,992,708.54	13,786,357,296.56	13,848,769,434.60	62,412,138.04
Net Asset Value (NAV):														1.004527	
Total Investments:							13,862,551,082.40	3.9441	4.4297	13,738,329,841.31	48,027,455.25	112,992,708.54	13,786,357,296.56	13,848,769,434.60	62,412,138.04

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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As of 30-Sep-2024

* Market values provided by Northern Trust and exclude accrued interest

62390

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

Query: Daily Inventory OCTP
 Settlement Date: not greater than 30 Sep 2024
 Entity Name: one of Extended Fund
 Account Name: one of LAIF - EXTENDED FUND, OC Treasurer Extended Fund, OC Treasurer X FUND MMF, NORTHERN TRUST OCTP SWEEP
 Account Number: not one of AIM# 51124, WFB-LAW LIBRARY, TEMPFUND283, GS283, AIM#51104-JWA, MORGAN 283, AIM# 51126, AIM# 51123, AIM# 51121, AIM# 51120, AIM# 51129, AIM# 51127, AIM# 51128, GS FIN TAX FREE-LAD04, GS FIN SQ TX FREE-LAD00, 279138, 4167740661, 26-95598, 4000017830, 276343, 26-95597, 26-95550, 276340

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-Sep-2024

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* Market values provided by Northern Trust and exclude accrued interest

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-Pension Prepayment-CEO</u>															
FUNDS															
NORTHERN TRUST PPCEO SWEEP															
						NR	0.00			0.00			0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00			0.00	0.00	0.00
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1274921	6/17/24	6/30/25	912828ZW3	AA+	Aaa	AA+	524,000,000.00	0.2500	5.0419	498,966,718.75	7,019,914.85	331,059.78	505,986,633.60	509,131,500.00	3,144,866.40
Subtotal for TREASURY BOND - ME:							524,000,000.00	0.2500	5.0419	498,966,718.75	7,019,914.85	331,059.78	505,986,633.60	509,131,500.00	3,144,866.40
Subtotal for U. S. TREASURIES:							524,000,000.00	0.2500	5.0419	498,966,718.75	7,019,914.85	331,059.78	505,986,633.60	509,131,500.00	3,144,866.40
Total 100-Pension Prepayment-CEO :							524,000,000.00	0.2500	5.0419	498,966,718.75	7,019,914.85	331,059.78	505,986,633.60	509,131,500.00	3,144,866.40
Net Asset Value (NAV):														1.006215	
<u>650-Fountain Valley SD40</u>															
FUNDS															
NORTHERN TRUST FVSD 40 SWEEP															
						NR	0.00			0.00			0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00			0.00	0.00	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	1,498.86	12,512.50	3,299,914.86	3,273,381.71	(26,533.16)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AA+	3,500,000.00	0.5000	0.4363	3,510,760.09	(9,193.21)	5,055.56	3,501,566.88	3,410,157.73	(91,409.15)
FANNIE MAE / TD SECURITIES															
1217026	4/18/23	9/24/26	3135G0Q22	AA+	Aaa	AA+	3,500,000.00	1.8750	3.9225	3,271,857.16	96,536.17	1,276.04	3,368,393.33	3,377,111.05	8,717.72
Subtotal for GOVT AGENCY-FIX-30/360:							10,300,000.00	1.3277	2.0050	10,081,033.25	88,841.82	18,844.10	10,169,875.07	10,060,650.48	(109,224.59)
Subtotal for GOVERNMENT AGENCY:							10,300,000.00	1.3277	2.0050	10,081,033.25	88,841.82	18,844.10	10,169,875.07	10,060,650.48	(109,224.59)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
1228516	7/7/23	8/15/27	912828ZR0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	88,781.51	10,057.74	3,294,152.60	3,373,808.59	79,655.99
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 30-Sep-2024

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* Market values provided by Northern Trust and exclude accrued interest

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
U. S. TREASURIES															
TREASURY BOND															
1273000	6/3/24	2/15/28	9128283W8	AA+	Aaa	AA+	3,465,000.00	2.7500	4.5871	3,250,467.77	19,041.32	12,169.87	3,269,509.09	3,374,043.75	104,534.66
Subtotal for TREASURY BOND:							6,965,000.00	2.4987	4.5522	6,455,838.86	107,822.83	22,227.61	6,563,661.69	6,747,852.34	184,190.65
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AA+	3,400,000.00	4.6250	4.7616	3,392,164.06	5,970.24	13,466.16	3,398,134.30	3,402,390.61	4,256.31
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AA+	3,500,000.00	0.3750	0.4193	3,492,343.75	5,613.18	2,211.28	3,497,956.93	3,344,824.21	(153,132.72)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AA+	3,500,000.00	0.7500	0.7965	3,492,070.31	5,420.07	10,985.05	3,497,490.38	3,340,312.50	(157,177.88)
US TREASURY N/B / BANK OF AMERICA															
1214697	3/31/23	3/31/27	912828ZE3	AA+	Aaa	AA+	3,500,000.00	0.6250	3.8080	3,090,253.91	154,250.75	60.10	3,244,504.66	3,253,906.25	9,401.59
US TREASURY N/B / TD SECURITIES															
1256812	2/5/24	6/30/27	91282CEW7	AA+	Aaa	AA+	3,510,000.00	3.2500	4.0660	3,419,782.03	17,374.77	28,828.74	3,437,156.80	3,480,384.38	43,227.58
Subtotal for TREASURY BOND - ME:							17,410,000.00	1.9103	2.7596	16,886,614.06	188,629.01	55,551.33	17,075,243.07	16,821,817.94	(253,425.13)
Subtotal for U. S. TREASURIES:							24,375,000.00	2.0784	3.2718	23,342,452.92	296,451.84	77,778.94	23,638,904.76	23,569,670.28	(69,234.48)
Total 650-Fountain Valley SD40 :							34,675,000.00	1.8554	2.8955	33,423,486.17	385,293.66	96,623.04	33,808,779.83	33,630,320.76	(178,459.07)
Net Asset Value (NAV):														0.994722	
Total Investments:							558,675,000.00	0.3496	4.9087	532,390,204.92	7,405,208.51	427,682.82	539,795,413.43	542,761,820.76	2,966,407.33

Report Parameters

Query: Daily Inventory SI (PPCEO+FV)
 Settlement Date: not greater than 30 Sep 2024
 Entity Name: one of 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, NORTHERN TRUST OCTP SWEEP, NORTHERN TRUST - CCCD SERIES 2017E, NORTHERN INST U.S. TREASURY PORTFOLIO
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res, 483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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As of 30-Sep-2024

* Market values provided by Northern Trust and exclude accrued interest

62389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	10/01/2024					NR	733,436.17		4.7990	733,436.17			733,436.17	733,436.17	0.00
Subtotal for FUNDS:							733,436.17		4.7990	733,436.17			733,436.17	733,436.17	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	06/11/2027	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	1,237.35	3,676.22	384,462.50	379,970.94	(4,491.56)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	06/15/2027	3133EEW89	AA+	Aaa	AA+	225,000.00	3.1250	2.9561	227,778.98	(1,875.23)	2,070.32	225,903.75	222,116.71	(3,787.04)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/2027	3133EH6M0	AA+	Aaa	AA+	94,000.00	2.8000	2.6533	95,041.52	(659.47)	1,016.24	94,382.05	91,796.79	(2,585.26)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/2027	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	6,554.29	1,526.25	176,495.63	175,028.85	(1,466.78)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/2027	3133EH3S0	AA+	Aaa	AA+	137,000.00	2.7300	2.2650	141,840.21	(2,982.66)	1,049.31	138,857.55	133,396.72	(5,460.83)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/2027	31331YLB4	AA+	Aaa	AA+	45,000.00	5.2500	2.8900	53,177.40	(5,156.50)	610.31	48,020.90	46,916.44	(1,104.46)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	01/18/2028	3133EH7H0	AA+	Aaa	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	1,622.07	11,659.72	1,999,202.07	1,954,058.04	(45,144.03)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/2028	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	496.88	1,035.94	84,651.13	84,013.34	(637.79)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	05/15/2029	31359MEU3	AA+	Aaa	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(298,465.36)	35,416.67	1,704,213.14	1,668,476.19	(35,736.95)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	01/03/2030	3133EH5V1	AA+	Aaa	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	1,922.17	14,568.89	1,998,502.17	1,933,204.42	(65,297.75)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	03/15/2031	3134A4AA2	AA+	Aaa	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(298,750.93)	4,500.00	1,789,411.07	1,757,213.84	(32,197.24)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	07/15/2032	3134A4KX1	AA+	Aaa	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(319,322.46)	26,388.89	2,377,797.54	2,333,519.52	(44,278.02)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	07/19/2032	3133EA5P9	AA+	Aaa	AA+	255,000.00	3.0500	3.3488	246,378.45	3,927.09	1,555.50	250,305.54	240,009.56	(10,295.98)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/08/2032	3133EA7G7	AA+	Aaa	AA+	147,000.00	3.1200	3.3373	143,323.53	1,639.96	1,821.82	144,963.49	138,592.04	(6,371.45)
FED FARM CR BK / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument

As of 30-Sep-2024

* Market values provided by Northern Trust and exclude accrued interest

62389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	03/23/2033	3133EEUG3	AA+	Aaa	AA+	500,000.00	3.3500	3.3496	500,023.74	(10.32)	372.22	500,013.42	476,470.66	(23,542.77)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/2033	3133EDCX8	AA+	Aaa	AA+	263,000.00	4.4400	3.3596	297,542.42	(14,297.82)	3,049.05	283,244.60	271,133.25	(12,111.35)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	02/13/2034	3133EJCP2	AA+	Aaa	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	15,078.08	8,880.00	1,978,538.08	1,883,217.84	(95,320.24)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/02/2035	31331KN89	AA+	Aaa	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(54,796.40)	32,366.11	2,092,823.60	1,959,739.12	(133,084.48)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(963,839.26)	151,563.46	16,271,788.23	15,748,874.27	(522,913.96)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(963,839.26)	151,563.46	16,271,788.23	15,748,874.27	(522,913.96)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1286042	9/5/24	02/15/2031	91282CBL4	AA+	Aaa	AA+	1,000,000.00	1.1250	3.6952	853,828.13	1,614.47	794.84	855,442.60	859,921.88	4,479.28
US TREASURY N/B / JP MORGAN CHASE & CO															
1286043	9/5/24	02/15/2033	91282CGM7	AA+	Aaa	AA+	1,800,000.00	3.5000	3.8107	1,759,921.88	337.77	4,451.09	1,760,259.65	1,768,640.62	8,380.97
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	02/15/2036	912810FT0	AA+	Aaa	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(121,239.69)	8,620.92	1,710,459.53	1,607,343.75	(103,115.78)
Subtotal for TREASURY BOND:							4,300,000.00	3.2965	3.4690	4,445,449.23	(119,287.45)	13,866.85	4,326,161.78	4,235,906.25	(90,255.53)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	02/15/2027	912828V98	AA+	Aaa	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	67,692.96	5,747.28	1,975,817.96	1,938,281.24	(37,536.72)
US TREASURY N/B / MORGAN STANLEY															
1286041	9/5/24	01/31/2029	91282CDW8	AA+	Aaa	AA+	1,000,000.00	1.7500	3.6765	922,343.75	1,254.86	1,236.41	923,598.61	927,031.25	3,432.64
Subtotal for TREASURY BOND - ME:							3,000,000.00	2.0833	3.1126	2,830,468.75	68,947.82	6,983.69	2,899,416.57	2,865,312.49	(34,104.08)
Subtotal for U. S. TREASURIES:							7,300,000.00	2.7979	3.3225	7,275,917.98	(50,339.63)	20,850.54	7,225,578.35	7,101,218.74	(124,359.61)
Total 650-CCCD SERIES 2017E :							23,349,436.17	3.8135	3.2479	25,244,981.64	(1,014,178.89)	172,414.00	24,230,802.75	23,583,529.18	(647,273.57)
Net Asset Value (NAV):														0.973287	
Total Investments:							23,349,436.17	3.8135	3.2479	25,244,981.64	(1,014,178.89)	172,414.00	24,230,802.75	23,583,529.18	(647,273.57)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 03-Oct-2024 02:47:33 PM
 Print Date: 03-Oct-2024
 As at date: 03-Oct-2024

Page 3 of 3

User: SNong

As of 30-Sep-2024

* Market values provided by Northern Trust and exclude accrued interest

62389

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

Report Parameters

Query: Daily Inventory BP
 Entity Name: one of 650-CCCD SERIES 2017E
 Settlement Date: not greater than 30 Sep 2024
 Bank: equal to NORTHERN INST U.S.TREA PORTFOLIO
 Chart Of Account: not one of 1000-20-3, 1200-100-004-1, 1200-650-204040-1

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
09/30/2024

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.78%	\$ 96,437,258.03	\$ 96,437,258.03	\$ 421,970.30
FED GOVT OBLI FD-IS	60934N104	4.79%	994,526.16	994,526.16	1,062.65
SUB-TOTAL MONEY MARKET FUNDS			<u>97,431,784.19</u>	<u>97,431,784.19</u>	<u>423,032.95</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 97,431,784.19</u>	<u>\$ 97,431,784.19</u>	<u>\$ 423,032.95</u>

- - -

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
09/30/2024

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	*	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)			Aaa-mf	AAAm	AAAmf		4.78%			
2014 SOCPFA SERIES B	U.S. BANK	31846V567						\$ 369,439.41	\$ 369,439.41	\$ 1,520.20
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						9,947,253.24	9,947,253.24	40,945.05
2017-1 NEWPORT COAST	U.S. BANK	31846V567						943,534.42	943,534.42	4,449.92
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						8,192,092.06	8,192,092.06	33,719.95
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						1,921,310.60	1,921,310.60	7,923.72
2018 SOCPFA SERIES A	U.S. BANK	31846V567						29,526.74	29,526.74	119.58
NEWPORT COAST - Group 4	U.S. BANK	31846V567						448,167.85	448,167.85	1,940.34
OBLIGATION NOTES	U.S. BANK	31846V567						232,475.08	232,475.08	25,305.60
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						5,947.42	5,947.42	24.47
CFD 2021-1 Rienda	U.S. BANK	31846V567						26,388,225.16	26,388,225.16	108,646.54
2023 SOCPFA SERIES A	U.S. BANK	31846V567						2,614,607.07	2,614,607.07	10,757.46
CFD 2023-1 Rienda	U.S. BANK	31846V567						45,317,380.47	45,317,380.47	186,506.13
2014 & 2023 SOCPFA SERIES A & B	U.S. BANK	31846V567						27,298.51	27,298.51	111.34
FED GOVT OBLI FD-IS (MONEY MARKET)			Aaa-mf	AAAm	AAAmf		4.79%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104						994,526.16	994,526.16	1,062.65
TOTAL OF INVESTMENTS WITH TRUSTEES								\$ 97,431,784.19	\$ 97,431,784.19	\$ 423,032.95

* Ratings are based on availability of the report

**Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2024/2025**

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

* Int Rate is the Educational Investment Pool monthly apportionment gross yield for the last active month plus 10 basis points.

** Temporary Transfers are authorized by California Constitution Article XVI Section 6, and OC Board of Supervisors Resolution 24-011.

These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.

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

Transaction Date From 01-Sep-2024 To 30-Sep-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1265411	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				4.6200 / 4.6216					
				3/2/2027	9/2/2024	INT		0.00	0.00	0.00	(917,583.33)	917,583.33
1222893	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.0900 / 5.0966					
				9/3/2024	9/3/2024	INT		0.00	0.00	0.00	(1,272,500.00)	1,272,500.00
				9/3/2024	9/3/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1242010	FED FARM CR BK	/DEUTSCHE	AGNF1				5.3100 / 5.3146					
				3/4/2025	9/4/2024	INT		0.00	0.00	0.00	(1,327,500.00)	1,327,500.00
1264595	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5200 / 4.5212					
				3/5/2027	9/5/2024	INT		0.00	0.00	0.00	(960,500.00)	960,500.00
1264596	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5200 / 4.5212					
				3/5/2027	9/5/2024	INT		0.00	0.00	0.00	(960,500.00)	960,500.00
1259641	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6800 / 4.6793					
				3/6/2026	9/6/2024	INT		0.00	0.00	0.00	(1,228,500.00)	1,228,500.00
1242474	FED HM LN BK BD	/DEUTSCHE	AGNF1				5.3750 / 5.3797					
				3/7/2025	9/7/2024	INT		0.00	0.00	0.00	(1,343,750.00)	1,343,750.00
1256821	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.5300 / 4.5325					
				9/8/2025	9/8/2024	INT		0.00	0.00	0.00	(1,132,500.00)	1,132,500.00
1262665	FED FARM CR BK	/BARCLAYS CAPITAL	AGNF1				4.6100 / 4.6106					
				9/8/2026	9/8/2024	INT		0.00	0.00	0.00	(432,827.78)	432,827.78
1262666	FED FARM CR BK	/BARCLAYS CAPITAL	AGNF1				4.6100 / 4.6106					
				9/8/2026	9/8/2024	INT		0.00	0.00	0.00	(1,082,069.44)	1,082,069.44
1265410	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				4.6200 / 4.6214					
				3/8/2027	9/8/2024	INT		0.00	0.00	0.00	(956,083.33)	956,083.33
1224319	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.0800 / 5.0866					
				9/9/2024	9/9/2024	INT		0.00	0.00	0.00	(1,270,000.00)	1,270,000.00
				9/9/2024	9/9/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00

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

Transaction Date From 01-Sep-2024 To 30-Sep-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1224475	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.0800 / 5.0866					
				9/9/2024	9/9/2024	INT		0.00	0.00	0.00	(1,270,000.00)	1,270,000.00
				9/9/2024	9/9/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1224269	FED FARM CR BK	/RBC	AGNF1				5.0600 / 5.0665					
				9/10/2024	9/10/2024	INT		0.00	0.00	0.00	(1,265,000.00)	1,265,000.00
				9/10/2024	9/10/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1224317	FED HM LN BK BD	/RBC	AGNF1				5.0800 / 5.0866					
				9/10/2024	9/10/2024	INT		0.00	0.00	0.00	(1,270,000.00)	1,270,000.00
				9/10/2024	9/10/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1242191	FED FARM CR BK	/TD SECURITIES	AGNF1				5.3200 / 5.3200					
				3/10/2025	9/10/2024	INT		0.00	0.00	0.00	(1,330,000.00)	1,330,000.00
1242192	FED FARM CR BK	/TD SECURITIES	AGNF1				5.3200 / 5.3200					
				3/10/2025	9/10/2024	INT		0.00	0.00	0.00	(1,330,000.00)	1,330,000.00
1242477	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				5.3650 / 5.3694					
				3/10/2025	9/10/2024	INT		0.00	0.00	0.00	(1,341,250.00)	1,341,250.00
1264810	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				4.5400 / 4.5410					
				3/10/2027	9/10/2024	INT		0.00	0.00	0.00	(989,972.22)	989,972.22
1264811	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				4.5400 / 4.5410					
				3/10/2027	9/10/2024	INT		0.00	0.00	0.00	(989,972.22)	989,972.22
1263888	FED FARM CR BK	/TD SECURITIES	AGNF1				4.4700 / 4.4709					
				9/11/2026	9/11/2024	INT		0.00	0.00	0.00	(1,011,958.33)	1,011,958.33
1264594	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				4.5200 / 4.5209					
				3/12/2027	9/12/2024	INT		0.00	0.00	0.00	(1,004,444.44)	1,004,444.44
1226904	FED HM LN BK BD	/RBC	AGNF1				5.2200 / 5.2270					
				9/13/2024	9/13/2024	INT		0.00	0.00	0.00	(1,305,000.00)	1,305,000.00
				9/13/2024	9/13/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1226905	FED HM LN BK BD	/RBC	AGNF1				5.2200 / 5.2270					
				9/13/2024	9/13/2024	INT		0.00	0.00	0.00	(1,305,000.00)	1,305,000.00
				9/13/2024	9/13/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1227163	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.2500 / 5.2567					
				9/13/2024	9/13/2024	INT		0.00	0.00	0.00	(546,875.00)	546,875.00
				9/13/2024	9/13/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00

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

Transaction Date From 01-Sep-2024 To 30-Sep-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1261922	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.5000 / 4.5019					
				3/13/2026	9/13/2024	INT		0.00	0.00	0.00	(1,125,000.00)	1,125,000.00
1242672	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.3900 / 5.3941					
				3/14/2025	9/14/2024	INT		0.00	0.00	0.00	(1,347,500.00)	1,347,500.00
1242673	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.3900 / 5.3941					
				3/14/2025	9/14/2024	INT		0.00	0.00	0.00	(1,347,500.00)	1,347,500.00
1225214	US TREASURY N/B	/MORGAN STANLEY	TRBDI				0.3750 / 5.2050					
				9/15/2024	9/15/2024	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				9/15/2024	9/15/2024	MAT		(50,000,000.00)	(47,113,281.25)	0.00	(2,886,718.75)	50,000,000.00
1228137	US TREASURY N/B	/FTN FINANCIAL	TRBDI				0.3750 / 5.3768					
				9/15/2024	9/15/2024	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				9/15/2024	9/15/2024	MAT		(50,000,000.00)	(47,140,625.00)	0.00	(2,859,375.00)	50,000,000.00
1248655	US TREASURY N/B	/MORGAN STANLEY	TRBDI				3.5000 / 4.7227					
				9/15/2025	9/15/2024	INT		0.00	0.00	0.00	(875,000.00)	875,000.00
1265185	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				4.5200 / 4.5209					
				3/15/2027	9/15/2024	INT		0.00	0.00	0.00	(1,004,444.44)	1,004,444.44
1265409	FED FARM CR BK	/RBC	AGNF1				4.6100 / 4.6111					
				3/15/2027	9/15/2024	INT		0.00	0.00	0.00	(998,833.33)	998,833.33
1265804	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				4.6250 / 4.8461					
				9/15/2026	9/15/2024	INT		0.00	0.00	0.00	(1,156,250.00)	1,156,250.00
1242476	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3600 / 5.3637					
				3/17/2025	9/17/2024	INT		0.00	0.00	0.00	(1,340,000.00)	1,340,000.00
1084332	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4000 / 0.4000					
				9/20/2024	9/20/2024	INT		0.00	0.00	0.00	(40,000.00)	40,000.00
				9/20/2024	9/20/2024	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
1265408	FED FARM CR BK	/RBC	AGNF1				4.6100 / 4.6108					
				3/22/2027	9/22/2024	INT		0.00	0.00	0.00	(1,043,652.78)	1,043,652.78
1104040	FREDDIE MAC	/TD SECURITIES	AGNF1				0.3750 / 0.7054					
				9/23/2025	9/23/2024	INT		0.00	0.00	0.00	(18,750.00)	18,750.00

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

Transaction Date From 01-Sep-2024 To 30-Sep-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1226903	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.2000 / 5.2069					
				9/23/2024	9/23/2024	INT		0.00	0.00	0.00	(1,300,000.00)	1,300,000.00
				9/23/2024	9/23/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1242674	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3800 / 5.3831					
				3/24/2025	9/24/2024	INT		0.00	0.00	0.00	(1,345,000.00)	1,345,000.00
1265184	FED HM LN BK BD	/DEUTSCHE	AGNF1				4.5050 / 4.5055					
				3/25/2027	9/25/2024	INT		0.00	0.00	0.00	(1,063,680.56)	1,063,680.56
1227369	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.2500 / 5.2571					
				9/26/2024	9/26/2024	INT		0.00	0.00	0.00	(1,312,500.00)	1,312,500.00
				9/26/2024	9/26/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1228138	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3450 / 5.3524					
				9/26/2024	9/26/2024	INT		0.00	0.00	0.00	(1,336,250.00)	1,336,250.00
				9/26/2024	9/26/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1242670	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.3800 / 5.3826					
				3/28/2025	9/28/2024	INT		0.00	0.00	0.00	(1,345,000.00)	1,345,000.00
1242671	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				5.3800 / 5.3826					
				3/28/2025	9/28/2024	INT		0.00	0.00	0.00	(1,345,000.00)	1,345,000.00
1263887	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.5750 / 4.5770					
				5/8/2026	9/28/2024	INT		0.00	0.00	0.00	(1,143,750.00)	1,143,750.00
1106790	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.5000 / 0.6542					
				3/31/2025	9/30/2024	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1108213	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.5000 / 0.6505					
				3/31/2025	9/30/2024	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1116050	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.2500 / 0.6323					
				9/30/2025	9/30/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116051	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.2500 / 0.6323					
				9/30/2025	9/30/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116052	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6332					
				9/30/2025	9/30/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00

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

Transaction Date From 01-Sep-2024 To 30-Sep-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:			Extended Fund									
1130485	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 0.6018					
				9/30/2025	9/30/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1228133	US TREASURY N/B	/FTN FINANCIAL	TRBDME				1.5000 / 5.3569					
				9/30/2024	9/30/2024	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				9/30/2024	9/30/2024	MAT		(50,000,000.00)	(47,718,750.00)	0.00	(2,281,250.00)	50,000,000.00
1249209	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				2.2500 / 4.4309					
				3/31/2026	9/30/2024	INT		0.00	0.00	0.00	(1,125,000.00)	1,125,000.00
1254806	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.8750 / 4.1688					
				9/30/2026	9/30/2024	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
1265186	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				4.5150 / 4.5152					
				3/30/2027	9/30/2024	INT		0.00	0.00	0.00	(1,097,395.83)	1,097,395.83
Sub Total:								(720,000,000.00)	(711,972,656.25)	0.00	(59,862,886.78)	771,835,543.03
Fund:			650-Fountain Valley SD40									
1217026	FANNIE MAE	/TD SECURITIES	AGNF1				1.8750 / 3.9225					
				9/24/2026	9/24/2024	INT		0.00	0.00	0.00	(32,812.50)	32,812.50
1214697	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.6250 / 3.8080					
				3/31/2027	9/30/2024	INT		0.00	0.00	0.00	(10,937.50)	10,937.50
Sub Total:								0.00	0.00	0.00	(43,750.00)	43,750.00
Fund:			650-CCCD SERIES 2017E									
1274154	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				5.2400 / 5.3064					
				9/5/2024	9/5/2024	MAT		(3,800,000.00)	(3,752,432.44)	0.00	(47,567.56)	3,800,000.00
1286041	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.7500 / 3.6765					
				1/31/2029	9/5/2024	PURC		1,000,000.00	922,343.75	1,711.96	0.00	(924,055.71)
1286042	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.1250 / 3.6952					
				2/15/2031	9/5/2024	PURC		1,000,000.00	853,828.13	641.99	0.00	(854,470.11)
1286043	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				3.5000 / 3.8107					
				2/15/2033	9/5/2024	PURC		1,800,000.00	1,759,921.88	3,595.12	0.00	(1,763,516.99)

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

Transaction Date From 01-Sep-2024 To 30-Sep-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		650-CCCD SERIES 2017E										
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				6.7500 / 3.0912					
				3/15/2031	9/15/2024	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
948855	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.3500 / 3.3496					
				3/23/2033	9/23/2024	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								<u>0.00</u>	<u>(216,338.69)</u>	<u>5,949.06</u>	<u>(106,567.56)</u>	<u>316,957.19</u>

Grand Total:	(720,000,000.00)	(712,188,994.94)	5,949.06	(60,013,204.34)	772,196,250.22
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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT
For 01-Sep-2024 to 30-Sep-2024

Cashflow Date	Transaction Description	Amount	Deal No.
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (OCTP)			
9/6/2024	ACTUAL CASHFLOW	(36,217,500.00)	1286067
9/10/2024	ACTUAL CASHFLOW	(22,120,805.56)	1286506
9/12/2024	ACTUAL CASHFLOW	(39,154,555.55)	1286803
Sub Total Amount Per Account:		(97,492,861.11)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (OCTP)			
9/3/2024	ACTUAL CASHFLOW	16,090,833.34	1285401
9/4/2024	ACTUAL CASHFLOW	19,370,500.00	1285608
9/5/2024	ACTUAL CASHFLOW	10,296,000.00	1285823
9/9/2024	ACTUAL CASHFLOW	3,091,230.56	1286337
9/11/2024	ACTUAL CASHFLOW	41,502,958.34	1286765
9/13/2024	ACTUAL CASHFLOW	81,647,875.00	1287164
9/16/2024	ACTUAL CASHFLOW	133,261,027.79	1287383
9/17/2024	ACTUAL CASHFLOW	20,291,000.00	1287574
9/18/2024	ACTUAL CASHFLOW	7,534,000.00	1287821
9/19/2024	ACTUAL CASHFLOW	(19,824,000.00)	1288008
9/20/2024	ACTUAL CASHFLOW	(41,129,000.00)	1288050
9/23/2024	ACTUAL CASHFLOW	90,636,402.78	1288386
9/24/2024	ACTUAL CASHFLOW	98,555,000.00	1288537
9/25/2024	ACTUAL CASHFLOW	(51,625,909.61)	1288769
9/26/2024	ACTUAL CASHFLOW	362,151,538.00	1288955
9/30/2024	ACTUAL CASHFLOW	(113,631,112.55)	1289227
Sub Total Amount Per Account:		658,218,343.65	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO (CCCD)			
9/5/2024	ACTUAL CASHFLOW	257,957.19	1286044
9/10/2024	ACTUAL CASHFLOW	(1,066.14)	1286508
9/16/2024	ACTUAL CASHFLOW	50,625.00	1287386
9/23/2024	ACTUAL CASHFLOW	8,375.00	1288389
Sub Total Amount Per Account:		315,891.05	
Total Amount:		<u>561,041,373.59</u>	

TREASURER'S MONTHLY INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

Francine Scinto
David Carlson
Alisa Backstrom
Sal Kureh
Andrew Hamilton
Michelle Aguirre
Stefan Bean

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
In-Home Supportive Services
Orange County Public Law Library
Orange County Employees Retirement System
Orange County Cemetery District
Orange County Housing Finance Trust
Orange County Fire Authority
Orange County Transportation Authority
Santa Ana River Flood Protection Agency
Transportation Corridor Agencies

State of California

Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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