

*Treasurer's Monthly*

# INVESTMENT REPORT

October 2024

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



COUNTY OF ORANGE

**TREASURER’S INVESTMENT REPORT**

**For October 31, 2024**

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




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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** November 18, 2024

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

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

**Subject:** Treasurer's Investment Report for the Month Ended October 31, 2024

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The Treasurer's Investment Report for the month ended October 31, 2024, is attached, is online at [octreasurer.gov/public-funds](https://octreasurer.gov/public-funds) 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 0.86 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 Af 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 12,000 in October after increasing 223,000 (revised down) in September, while September's headline inflation decreased to 2.4% year over year, lower than August's 2.5%. At the November 7, 2024 Federal Open Market Committee meeting, the Federal Reserve (Fed) lowered interest rates by 25

basis points to a range of 4.50% to 4.75%. The financial market expects further cuts this fiscal year. Other recent U.S. economic releases include:

- Gross Domestic Product decreased to 2.8% (survey: +2.9%) in the third quarter compared to the second quarter's rise of 3.0%.
- The Unemployment Rate was unchanged at 4.1% (survey: 4.1%) in October from 4.1% in September.
- The Empire State Manufacturing Index decreased to -11.9 (survey: 3.6) from the prior month's 11.5, while the Philadelphia Fed Index improved to 10.3 (survey: 3.0) from 1.7 in September. The Fed uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury par yield curve remained inverted in October. The 90-day Treasury Bill rate decreased to 4.64% from 4.73%. The 2-year Treasury Note increased to 4.16% from 3.66% while the 10-year Treasury Bond rate increased to 4.28% from 3.81%.

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

The current OCTP gross and net yields for fiscal year 2024-2025 are 4.38% and 4.33%. The daily gross yield for OCTP as of October 31, 2024, is 4.40%. 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 August 2024, September 2024 and October 2024 interest apportionments are expected to be paid in November 2024, December 2024 and January 2025 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. Temporary transfers from the OCTP total \$25 million and will be repaid by January 31, 2025.

### **COMPLIANCE SUMMARY**

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

### **CREDIT UPDATE**

During October, 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 October 31, 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 <sup>(1)</sup>**  
**FOR THE MONTH ENDED: OCTOBER 31, 2024**

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

DESCRIPTION	CURRENT BALANCES	Duration	Daily Yield as of 10/31/2024	MONTHLY Gross Yield	Current NAV
Orange County Treasurer's Pool (OCTP)	Market Value <sup>(3)</sup> \$ 14,221,816,165	0.86	4.401%	4.317%	1.0005
	Cost (Capital) \$ 14,163,051,203				
	Monthly Avg Balance \$ 13,861,987,952				
	Book Value \$ 14,214,506,020				

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

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	MARKET Value <sup>(3)</sup>	Book Value	Current NAV
Pension Prepayment-CEO (PP-CEO)	Market Value <sup>(3)</sup> \$ 543,361,800	PP-CEO	5.105%	509,948,201	508,039,628	1.0038
Fountain Valley School District Fund 40 (FVSD)	Cost (Capital) \$ 532,390,205	FVSD	2.899%	33,413,599	33,836,767	0.9875
	Monthly Avg Balance \$ 532,390,205					
	Book Value \$ 541,876,395					

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

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	MARKET Value <sup>(3)</sup>	Book Value	Current NAV
CCCD Series 2017E Bonds (CCCD)	Market Value <sup>(3)</sup> \$ 22,916,513	CCCD	3.079%	\$ 22,916,513	24,223,518	0.9460
	Cost (Capital) \$ 25,246,662					
	Monthly Avg Balance \$ 25,246,963					
	Book Value \$ 24,223,518					

**OCIF TOTALS**

INVESTMENTS & CASH		YEAR-TO-DATE EARNINGS	
OCTP Investments at Cost	\$ 14,163,051,203	OCTP	\$ 209,872,790
OCTP Cash	34,908,190	OCIP	89,132,310
		OCEIP	120,740,480
Specific Investment Accounts at Cost	532,390,205	Specific Investment Accounts	8,910,471
Bond Proceeds Account at Cost	25,246,662	Bond Proceeds Account	272,285
<b>Total Assets in the County Treasury</b>	<b>\$ 14,755,596,260</b>	<b>Total OCIF Year-To-Date Earnings</b>	<b>\$ 219,055,546</b>

**INTEREST RATE YIELD**

**WEIGHTED AVERAGE MATURITY (WAM)**

OCTP - YTD NET YIELD	4.330%	OCTP	337
90-DAY T-BILL YIELD - YTD AVERAGE	5.096%	LGIP (Standard & Poors)	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**

	OCTOBER 2024	SEPTEMBER 2024	INCREASE (DECREASE)	NET CHANGE %	OCTOBER 2023	INCREASE (DECREASE)	NET CHANGE %
End Of Month Market Value <sup>1</sup>	\$ 14,221,816,165	\$ 13,848,769,435	\$ 373,046,730	2.69%	\$ 14,083,265,318	138,550,847	0.98%
End Of Month Book Value	\$ 14,214,506,020	\$ 13,786,357,297	\$ 428,148,723	3.11%	\$ 14,227,647,869	(13,141,849)	-0.09%
Monthly Average Balance	\$ 13,861,987,952	\$ 13,722,806,072	\$ 139,181,880	1.01%	\$ 13,730,502,612	131,485,340	0.96%
Year-To-Date Average Balance	\$ 14,060,435,362	\$ 14,126,584,499	\$ (66,149,137)	-0.47%	\$ 13,806,750,004	253,685,358	1.84%
Monthly Accrued Earnings	\$ 51,434,198	\$ 50,850,472	\$ 583,726	1.15%	\$ 48,493,086	2,941,112	6.07%
Monthly Net Yield	4.267%	4.410%	-0.143%	-3.24%	4.071%	0.196%	4.81%
Year-To-Date Net Yield <sup>2</sup>	4.330%	4.350%	-0.020%	-0.46%	3.920%	0.410%	10.46%
Annual Estimated Gross Yield <sup>3</sup>	3.500%	3.500%	0.000%	0.00%	4.280%	-0.780%	-18.22%
Weighted Average Maturity (WAM) <sup>4</sup>	337	363	(26)	-7.16%	272	65	23.90%

<sup>1</sup> Market values provided by Northern Trust and exclude accrued interest.

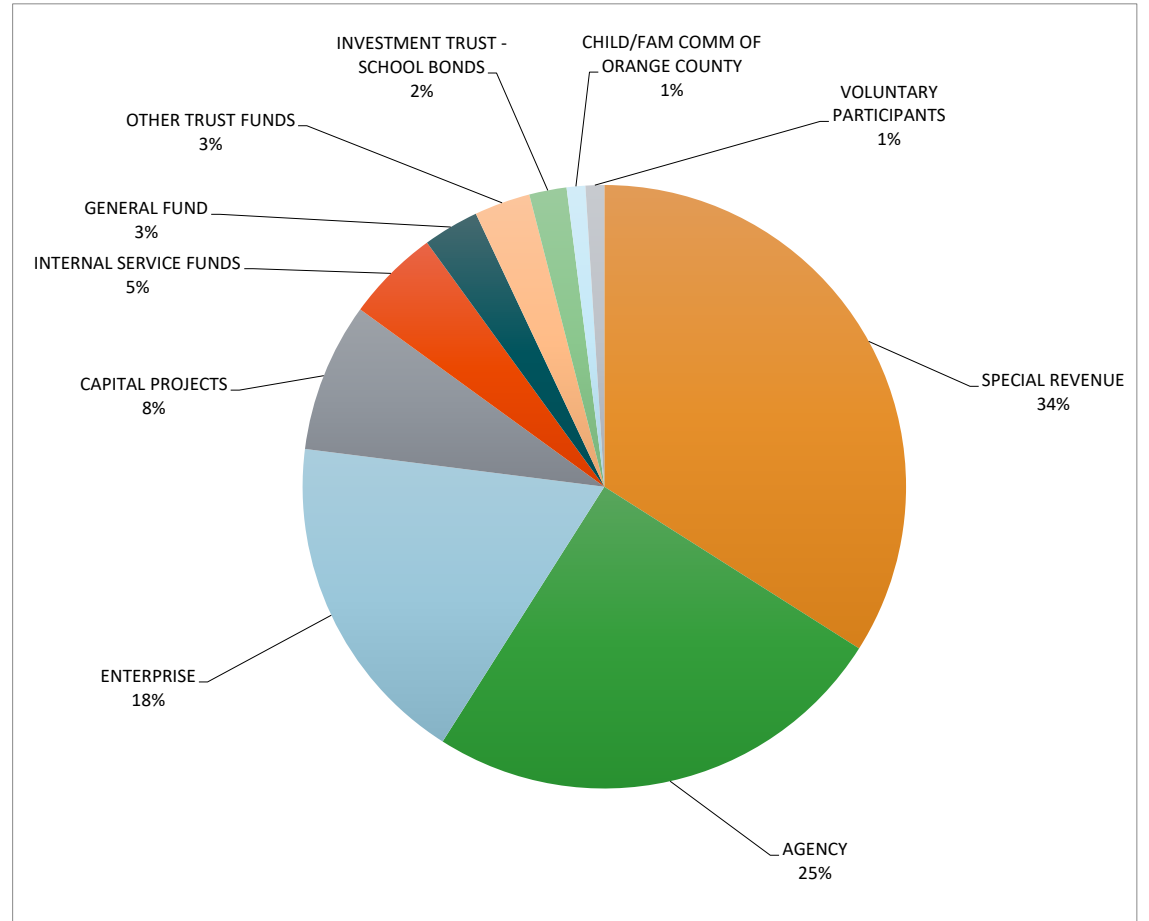
<sup>2</sup> The current Year-To-Date Net Yield was higher than the prior year due to the current portfolio's investments earning higher overall yields than the prior year.

<sup>3</sup> The forecast for the OCTP gross yield for FY 24-25 of 3.50% is lower than the prior year actual primarily due to the Fed cutting short-term interest rates in September and November by 75 basis points and pricing in additional cuts in FY 24-25. The Annual Estimated Gross Yield for October 2023 is reported at the actual annual gross yields for FY 23-24.

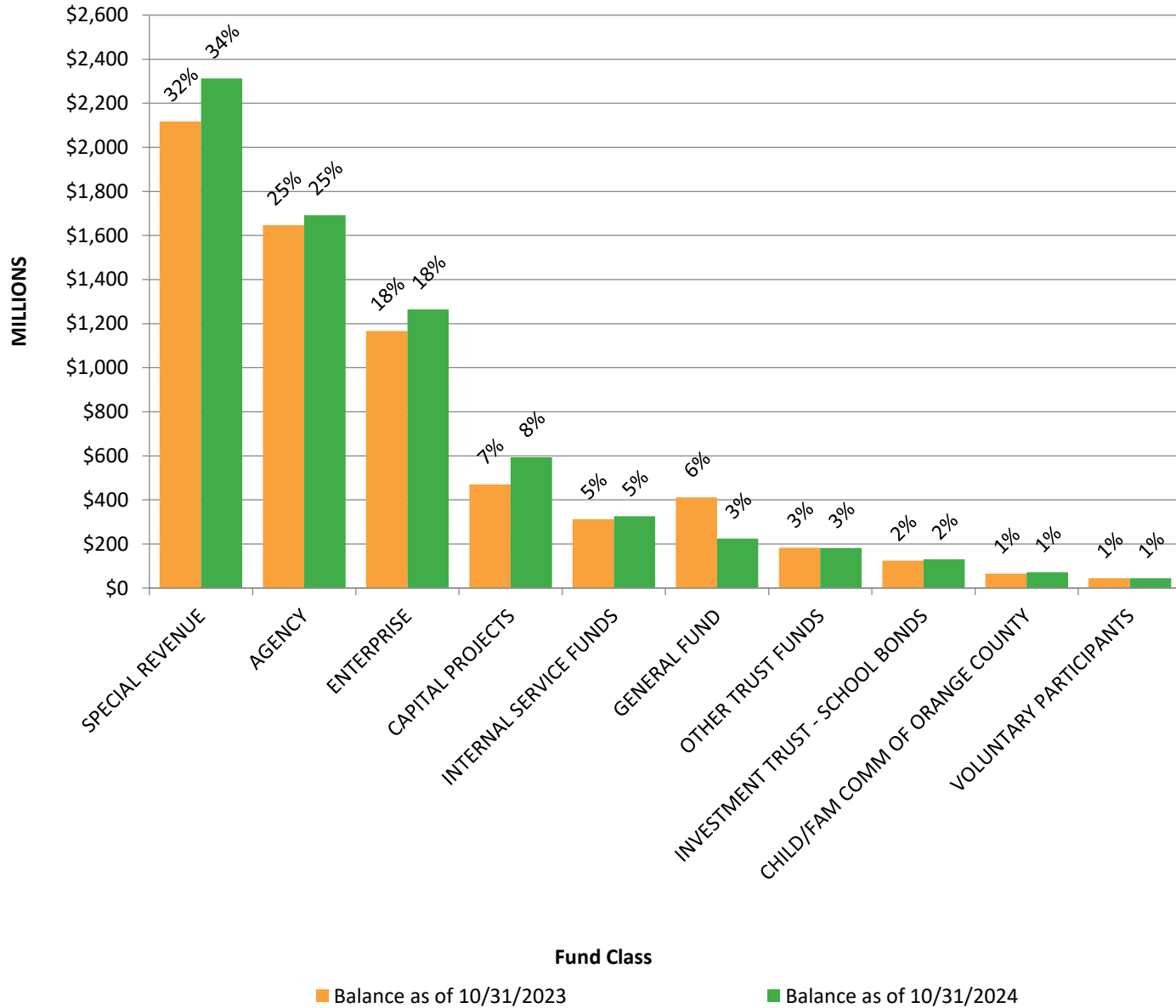
<sup>4</sup> The WAM is higher than the prior year due to longer term purchases due to Fed discontinuing rate hikes in anticipation of rate cuts.

**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF OCTOBER 31, 2024**

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	2,313,082,137
AGENCY	1,692,445,015
ENTERPRISE	1,264,690,554
CAPITAL PROJECTS	593,971,192
INTERNAL SERVICE FUNDS	325,932,976
GENERAL FUND	224,131,067
OTHER TRUST FUNDS	181,663,456
INVESTMENT TRUST - SCHOOL BONDS	130,184,765
CHILD/FAM COMM OF ORANGE COUNTY	71,585,607
VOLUNTARY PARTICIPANTS	44,807,303
<b>TOTAL</b>	<b>6,842,494,072</b>



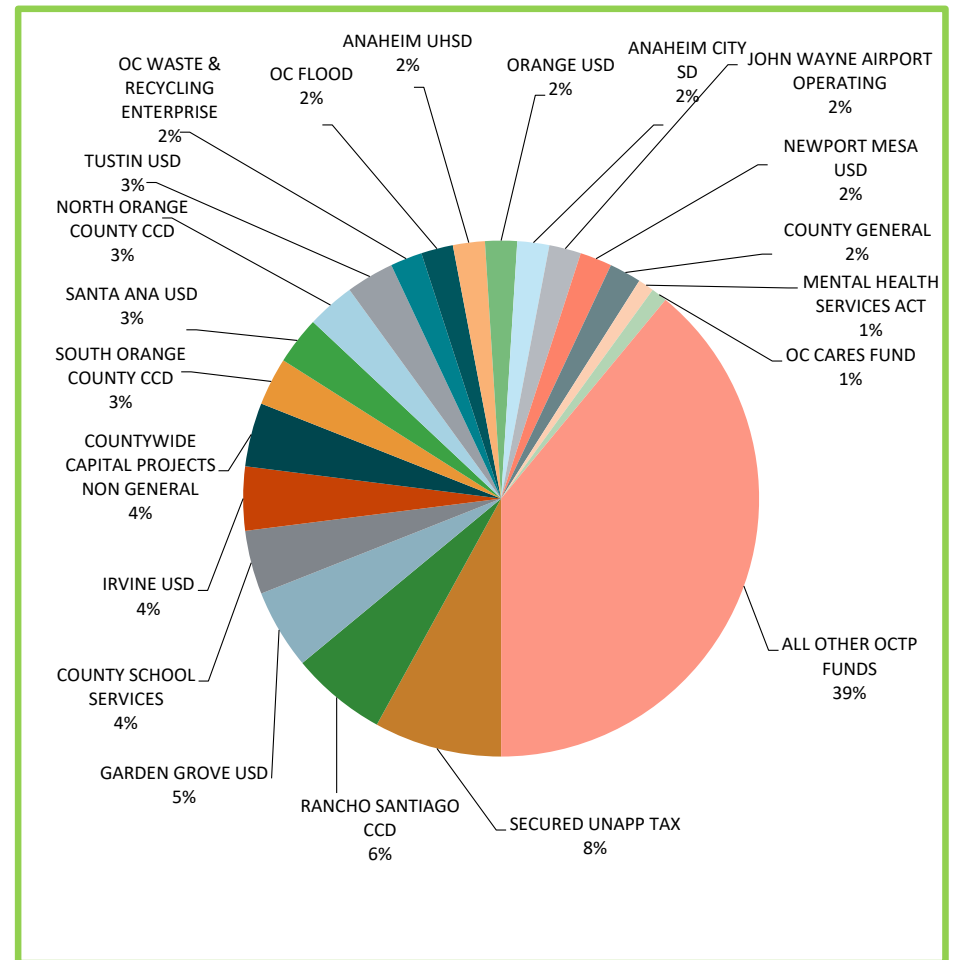
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF OCTOBER 31, 2024**





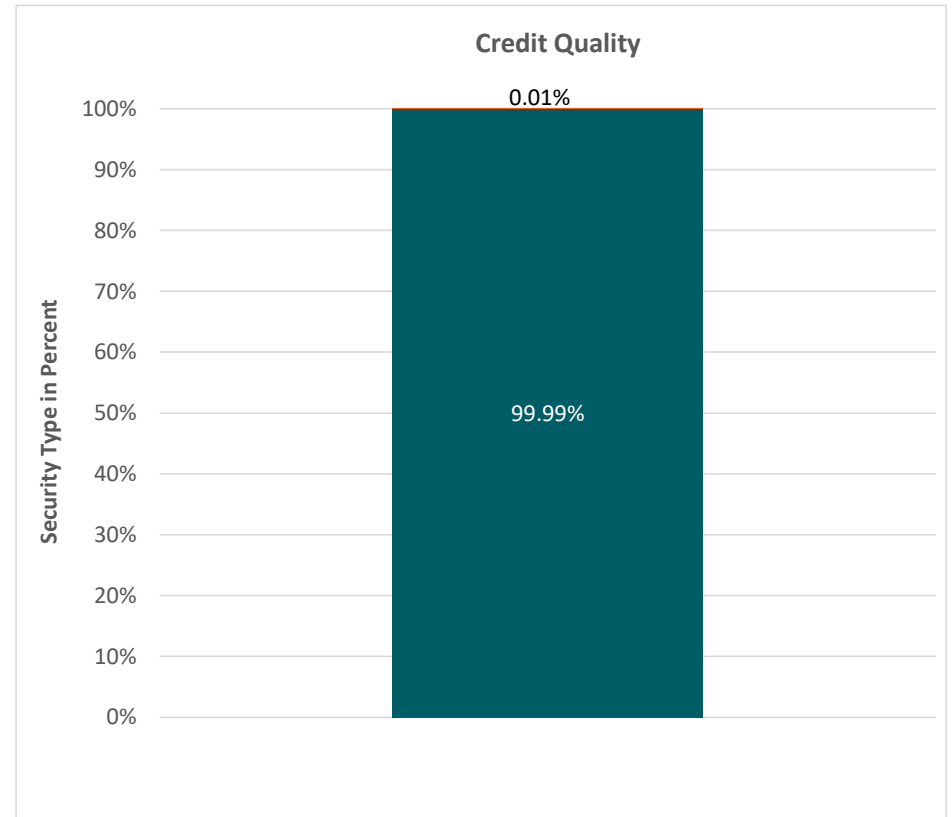
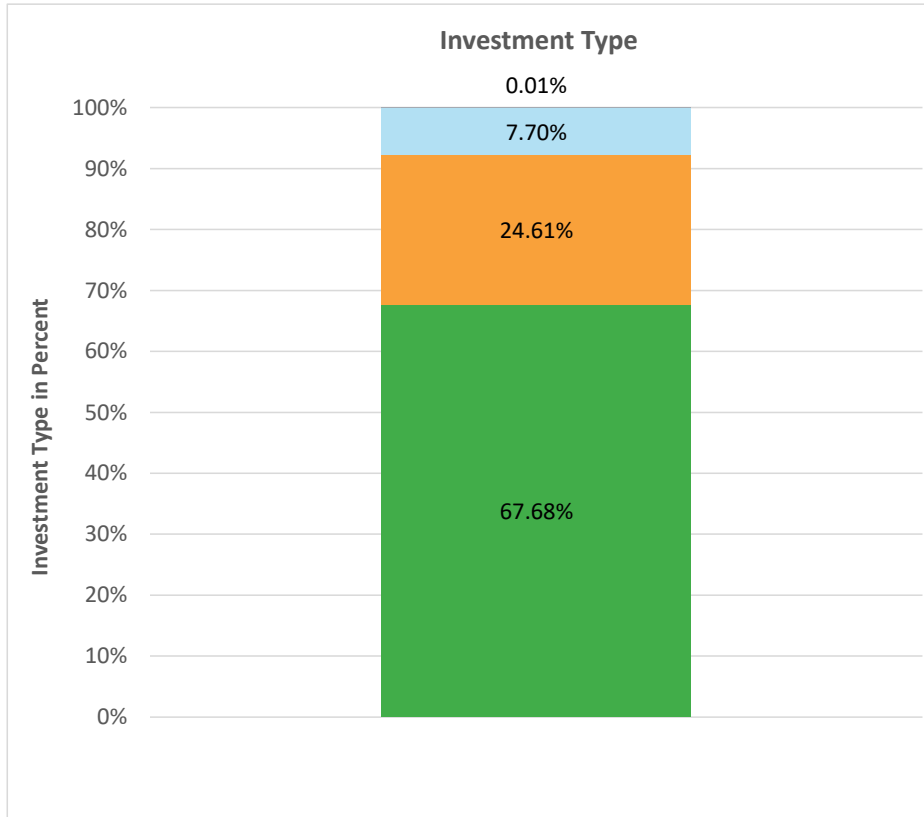
**ORANGE COUNTY TREASURER'S POOL  
TOP 20 POOL PARTICIPANTS  
AS OF OCTOBER 31, 2024**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
673	SECURED UNAPP TAX	\$ 1,089,515,363
92	RANCHO SANTIAGO CCD	815,411,994
72	GARDEN GROVE USD	756,674,753 (1)
94	COUNTY SCHOOL SERVICES	599,820,714
75	IRVINE USD	597,880,258 (1)
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	517,086,929
96	SOUTH ORANGE COUNTY CCD	495,512,185
84	SANTA ANA USD	455,617,067 (1)
88	NORTH ORANGE COUNTY CCD	430,295,386 (1)
87	TUSTIN USD	360,783,553 (1)
299	OC WASTE & RECYCLING ENTERPRISE	337,293,204
400	OC FLOOD	334,944,497
64	ANAHEIM UHSD	330,316,095 (1)
80	ORANGE USD	296,194,387 (1)
4	ANAHEIM CITY SD	265,574,217 (1)
280	JOHN WAYNE AIRPORT OPERATING	261,824,251
78	NEWPORT MESA USD	230,533,853 (1)
100	COUNTY GENERAL	224,119,069
13Y	MENTAL HEALTH SERVICES ACT	205,133,601
12M	OC CARES FUND	202,995,306
	ALL OTHER OCTP FUNDS	5,390,432,711 (1)
	<b>TOTAL</b>	<b><u>\$ 14,197,959,393</u></b>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

**ORANGE COUNTY TREASURER'S POOL  
INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE  
October 31, 2024**



	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 9,625,303	67.68%
U. S. TREASURIES	3,500,311	24.61%
MONEY MARKET MUTUAL FUNDS	1,094,794	7.70%
LOCAL AGENCY INVESTMENT FUND	1,408	0.01%
	<u>\$ 14,221,816</u>	<u>100.00%</u>

	In Thousands	%
US GOVERNMENT	\$ 14,220,408	99.99%
NR	1,408	0.01%
	<u>\$ 14,221,816</u>	<u>100.00%</u>

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

October 31, 2024

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

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

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

Legend:

NR = Not Rated  
WD = Withdrawn

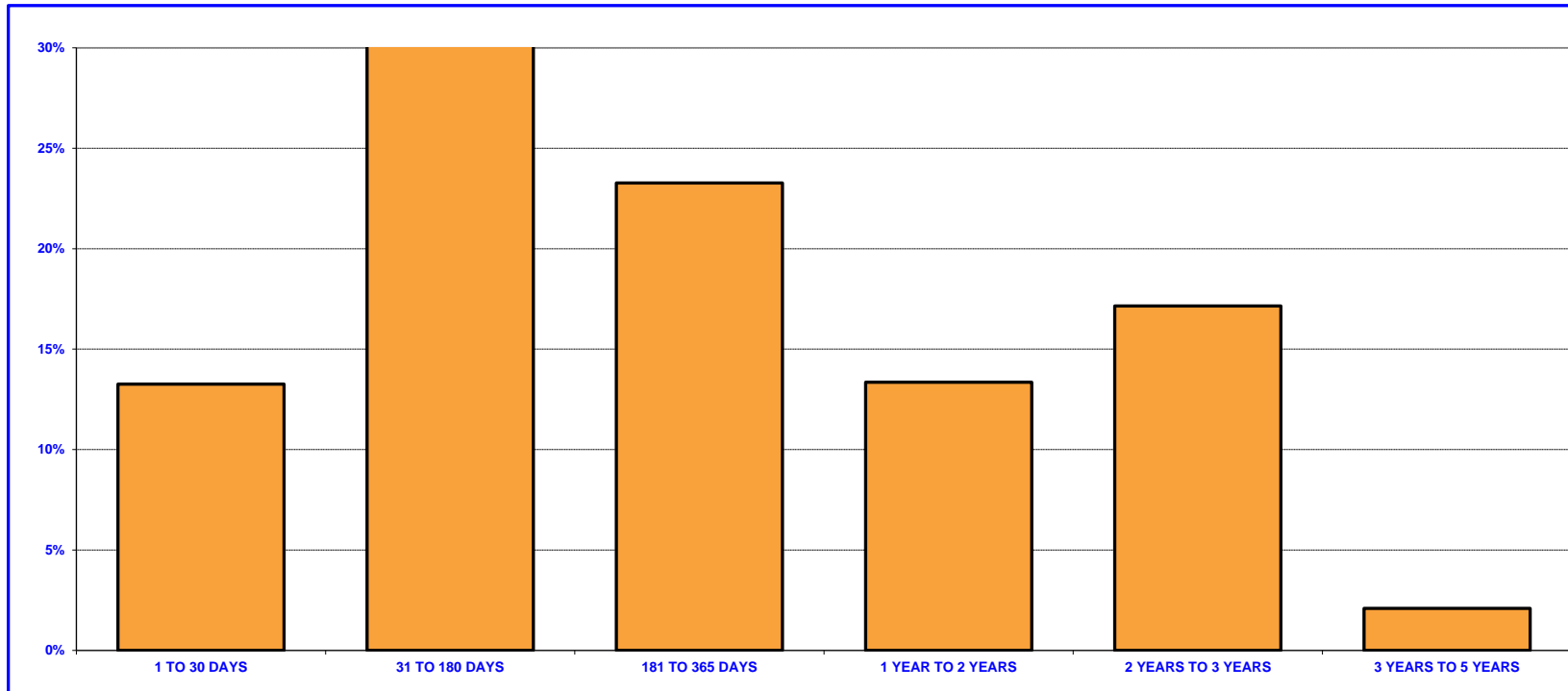
- \* Fitch downgraded the US Government L/T issuer credit rating to AA+ from AAA on August 1, 2023, and Moody's changed the credit outlook for US Government to negative from stable on November 10, 2023.
- \*\* Fitch downgraded the US Government Agencies L/T issuer credit rating to AA+ from AAA on August 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 October 31, 2024**

During October, 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**  
**October 31, 2024**



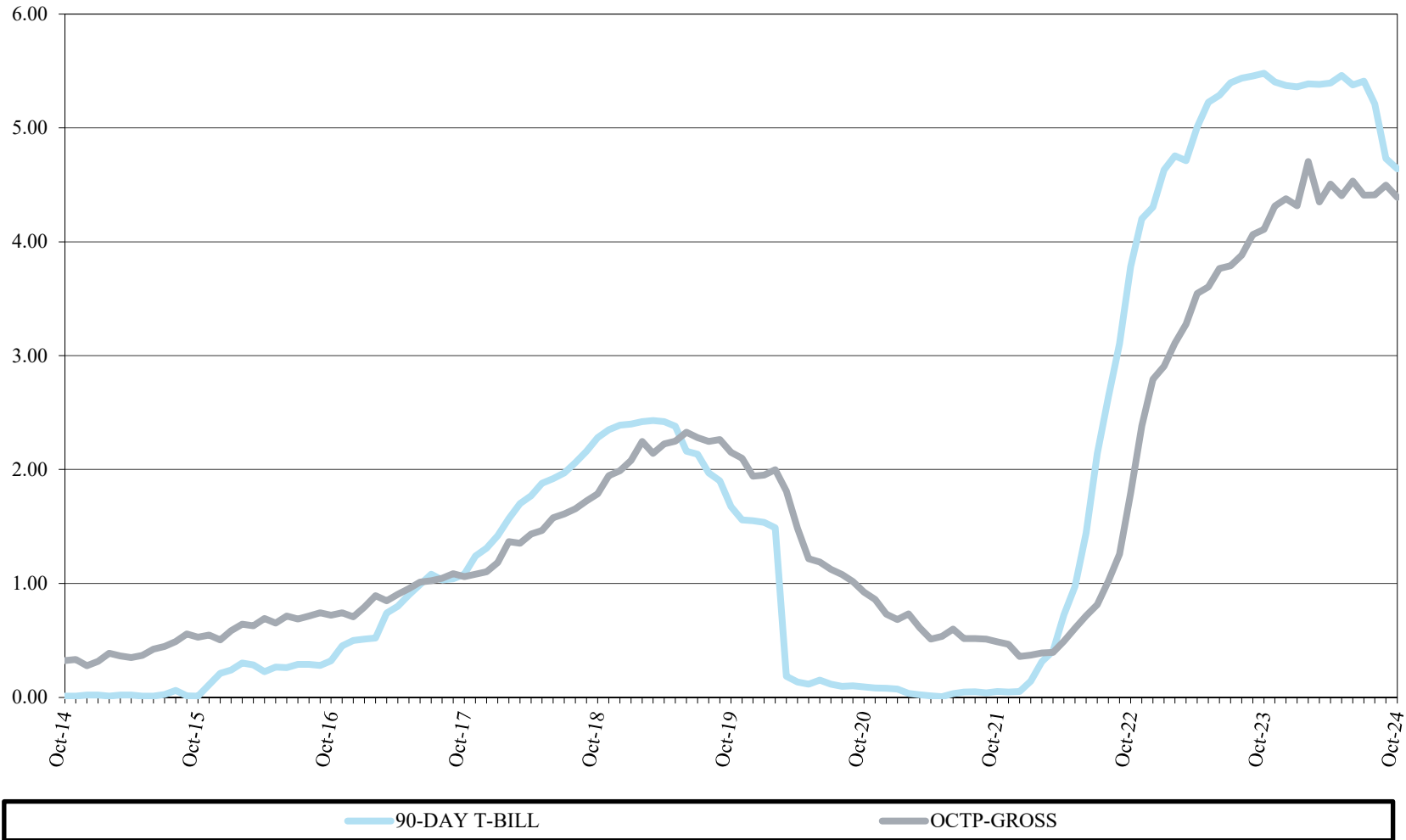
<b>ORANGE COUNTY TREASURER'S POOL</b>		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,896,202	13.26%
31 TO 180 DAYS	4,418,500	30.88%
181 TO 365 DAYS	3,330,000	23.27%
1 YEAR TO 2 YEARS	1,910,000	13.35%
2 YEARS TO 3 YEARS	2,453,000	17.14%
3 YEARS TO 5 YEARS	300,000	2.10%
<b>TOTAL</b>	<b>\$ 14,307,702</b>	<b>100.00%</b>

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 10/31/2024, 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 October 2014 to October 2024



- For the Month Ended October 31, 2024, 90-Day T-Bill – 4.64%; OCTP – Net – 4.27%
- OCIP rate from Feb 2014 – Nov 2022; OCTP rate beginning Dec-2022 and on a go-forward basis
- Market values provided by Northern Trust and exclude accrued interest from May 2024

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
CASH AVAILABILITY PROJECTION  
FOR THE SIX MONTHS ENDING APRIL 30, 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 April 30, 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.

<b>ORANGE COUNTY TREASURER'S POOL</b>					
<b>Month</b>	<b>Investment Maturities</b>	<b>Projected Deposits</b>	<b>Projected Disbursements</b>	<b>Cumulative Available Cash</b>	
October 2024 - Ending Cash				\$	34,908,190
November	\$ 836,382,042	\$ 1,964,218,712	\$ 1,793,344,611		1,042,164,333
December	872,556,250	\$ 3,732,438,629	\$ 2,057,815,058		3,589,344,154
January	1,335,100,700	\$ 1,098,045,197	\$ 2,335,267,378		3,687,222,673
February	816,859,958	\$ 1,092,344,628	\$ 1,483,385,923		4,113,041,336
March	890,684,375	\$ 1,552,546,118	\$ 1,755,049,417		4,801,222,412
April	1,038,529,528	\$ 3,217,971,400	\$ 2,249,190,612		6,808,532,728

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**FOR THE MONTH ENDED OCTOBER 31, 2024**

	<b>Month</b>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b><u>\$ 14,297,196,431</u></b>
<b>OCTP Cash Receipts:</b>	
County	1,568,631,353
School and Community College Districts	612,519,722
<b>Total Cash Receipts</b>	<b><u>2,181,151,075</u></b>
<b>OCTP Cash Disbursements:</b>	
County	618,279,646
School and Community College Districts	1,104,473,280
<b>Total Cash Disbursements</b>	<b><u>1,722,752,926</u></b>
<b>Net Change in Cost Value of Pooled Assets and Cash</b>	<b><u>458,398,149</u></b>
<b>Net Increase in Specific Investments</b>	<b>1,680</b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 14,755,596,260</u></b>
<b>Assets in the Treasury at the End of the Period (Cost):</b>	
<b>Pooled Investments:</b>	
Orange County Treasurer's Pool	\$ 14,163,051,203
<b>Total Pooled Investments</b>	<b><u>14,163,051,203</u></b>
<b>Specific Investments:</b>	
Fountain Valley School District Fund 40	33,423,486
Pension Prepayment - CEO	498,966,719
<b>Total Specific Investments</b>	<b><u>532,390,205</u></b>
<b>Bond Proceeds Account:</b>	
CCCD Series 2017E Bonds	25,246,662
<b>Total Bond Proceeds Account</b>	<b><u>25,246,662</u></b>
<b>OCTP Cash:</b>	
Cash in Banks	34,660,954
Cash - Other	247,236
<b>Total Cash</b>	<b><u>34,908,190</u></b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>\$ 14,755,596,260</u></b>



**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY<sup>(1)</sup>**  
**October 31, 2024**

Investment Type	IPS Diversification Limit	Market Value of Investments <sup>(2)</sup>	Percent of Portfolio
U.S. Government Agency Securities	100%	\$ 9,625,302,535	67.68%
U.S. Treasury Securities	100%	3,500,311,225	24.61%
Municipal Debt	20%	-	-
Medium-Term Notes	20%	-	-
Banker Acceptances	40%	-	-
Commercial Paper	40%	-	-
Certificates of Deposits	20%	-	-
Local Agency Investment Fund (LAIF)	\$75MM	1,408,449	0.01%
Repurchase Agreements	20%	-	-
Money Market Mutual Funds (MMMFs)	20%	1,094,793,956	7.70%
JPA Investment Pools (JPA)	20%	-	-
Supranationals	30%	-	-
		<b>\$ 14,221,816,165</b>	<b>100.00%</b>

Compliance Category	IPS Limitations	Compliance (Yes/No)
<b>Percentage Limits</b>		
Issuer Limit	5%	Yes
MMMFs, JPA, Repurchase Agreements <sup>(4)</sup>	20%	Yes
Government Agencies Issuer	100%	Yes
<b>Diversification Limit</b>	<b>See Above</b>	<b>Yes</b>
<b>Maturity/Duration Limits</b>		
Duration <sup>(5)</sup>	1.5 Years	Yes/ 0.86
Final Maturity	5 Years/1826 days	Yes/ 1476
<b>Rating Limits</b>		
Short Term/Long Term	A-1/≥ AA <sup>(3)</sup>	Yes
<b>Authorized Issuer</b>	<b>Approved Issuer List</b>	<b>Yes</b>
<b>Authorized Broker/Dealer</b>	<b>Broker/Dealer List</b>	<b>Yes</b>
<b>Net Asset Value</b>	<b>&gt;0.9975</b>	<b>1.0005</b>

(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**  
**October 31, 2024**

Investment Type <sup>(1)</sup>	IPS Diversification Limit	CEO - PP		FVSD	
		Market Value of Investments <sup>(2)</sup>	% of Portfolio	Market Value of Investments <sup>(2)</sup>	% of Portfolio
U.S. Government Agency Securities	100%	-	0.00%	\$ 10,054,677	30.09%
U.S. Treasury Securities	100%	\$ 509,948,201	100.00%	23,358,922	69.91%
		\$ 509,948,201	100.00%	\$ 33,413,599	100.00%

Compliance Category	IPS Limitations <sup>(3)</sup>	Compliance (Yes, No)	Compliance (Yes, No)
Final Maturity Limits	<i>Limit in Days/Actual</i>	Yes, 547 / 242	Yes, 1826 / 1202
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<sup>(1)</sup>  
October 31, 2024**

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

CCCD		
	Market Value of Investments <sup>(2)</sup>	% of Portfolio
	\$ 15,280,108	66.68%
	6,901,289	30.11%
	735,116	3.21%
	<b>\$ 22,916,513</b>	<b>100.00%</b>

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 <sup>(3)</sup>	<i>10%</i>
Authorized Issuer	<i>Approved Issuer List</i>
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>

Compliance (Yes, No)
<i>Yes, 6940 / 4124</i>
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  
October 31, 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 October 31, 2024.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 30, 2024 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 30, 2024 meeting and provided input on the proposed IPS changes. BOS approval scheduled on December 17, 2024.
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 30, 2024.
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	Calendar year 2024 in progress.
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 October 31, 2024**

During October, 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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>AGENCY DISCOUNT NOTES</b>															
1291920	10/17/24	01/09/2025	313385AJ5	A-1+	P-1	NR	50,000,000.00		4.5784	49,471,500.00	94,375.00	0.00	49,565,875.00	49,571,736.00	5,861.00
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
1291923	10/17/24	01/09/2025	313385AJ5	A-1+	P-1	NR	50,000,000.00		4.5784	49,471,500.00	94,375.00	0.00	49,565,875.00	49,571,736.00	5,861.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1290907	10/10/24	01/31/2025	313385BG0	A-1+	P-1	NR	50,000,000.00		4.5439	49,296,888.89	136,888.89	0.00	49,433,777.78	49,437,139.00	3,361.22
<b>FREDDIE DISCOUNT / GREAT PACIFIC SECURITIES</b>															
1290978	10/11/24	01/31/2025	313397BG5	A-1+	P-1	F-1+	50,000,000.00		4.5588	49,300,777.78	131,104.17	0.00	49,431,881.95	49,437,139.00	5,257.05
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
1291653	10/16/24	01/31/2025	313397BG5	A-1+	P-1	F1+	50,000,000.00		4.5302	49,335,708.33	99,333.33	0.00	49,435,041.66	49,437,139.00	2,097.34
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
1290906	10/10/24	02/28/2025	313385CL8	A-1+	P-1	NR	50,000,000.00		4.4823	49,137,354.17	134,597.22	0.00	49,271,951.39	49,272,500.00	548.61
<b>FHLB DISC CORP / TD SECURITIES</b>															
1291711	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	90,520.83	0.00	49,203,416.66	49,204,771.00	1,354.34
<b>FHLB DISC CORP / TD SECURITIES</b>															
1291712	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	90,520.83	0.00	49,203,416.66	49,204,771.00	1,354.34
<b>FHLB DISC CORP / TD SECURITIES</b>															
1291713	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	90,520.83	0.00	49,203,416.66	49,204,771.00	1,354.34
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1292666	10/23/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4341	48,939,111.11	54,250.00	0.00	48,993,361.11	49,000,166.50	6,805.39
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1292667	10/23/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4341	48,939,111.11	54,250.00	0.00	48,993,361.11	49,000,166.50	6,805.39
<b>FHLB DISC CORP / RBC</b>															
1290908	10/10/24	05/30/2025	313385GF7	A-1+	P-1	NR	50,000,000.00		4.3063	48,649,888.89	128,027.78	0.00	48,777,916.67	48,766,236.00	(11,680.67)
<b>FHLB DISC CORP / RBC</b>															
1290977	10/11/24	05/30/2025	313385GF7	A-1+	P-1	NR	50,000,000.00		4.3058	48,655,708.33	122,208.33	0.00	48,777,916.66	48,766,236.00	(11,680.66)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1292428	10/22/24	05/30/2025	313385GF7	A-1+	P-1	NR	50,000,000.00		4.3264	48,712,083.33	58,541.67	0.00	48,770,625.00	48,766,236.00	(4,389.00)
<b>Subtotal for AGENCY DISCOUNT NOTES:</b>							<b>1,250,000,000.00</b>	<b>0.0000</b>	<b>4.5340</b>	<b>1,232,866,854.15</b>	<b>2,506,923.59</b>	<b>0.00</b>	<b>1,235,373,777.74</b>	<b>1,235,418,276.50</b>	<b>44,498.76</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1233419	8/14/23	11/05/2024	3133EPTL9	AA+	Aaa	AA+	50,000,000.00	5.2300	5.2371	50,000,000.00	0.00	1,278,444.44	50,000,000.00	50,002,187.50	2,187.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1233420	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	560,923.61	50,000,000.00	50,004,024.50	4,024.50

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1233421	8/14/23	11/07/2024	3130AWVX5	AA+	Aaa	NR	50,000,000.00	5.2450	5.2517	50,000,000.00	0.00	560,923.61	50,000,000.00	50,004,024.50	4,024.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234022	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	1,273,472.22	50,000,000.00	50,004,577.00	4,577.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234023	8/17/23	11/08/2024	3130AWXK1	AA+	Aaa	NR	50,000,000.00	5.3000	5.3072	50,000,000.00	0.00	1,273,472.22	50,000,000.00	50,004,577.00	4,577.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1234055	8/18/23	11/08/2024	3130AWXP0	AA+	Aaa	NR	50,000,000.00	5.3400	5.3474	50,000,000.00	0.00	1,283,083.33	50,000,000.00	50,004,956.50	4,956.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1234021	8/17/23	11/12/2024	3133EPTY1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3273	50,000,000.00	0.00	1,248,722.22	50,000,000.00	50,007,426.00	7,426.00
<b>FED HM LN BK BD / RBC</b>															
1234989	8/24/23	11/19/2024	3130AWZH6	AA+	Aaa	NR	50,000,000.00	5.3500	5.3574	50,000,000.00	0.00	1,203,750.00	50,000,000.00	50,013,162.00	13,162.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1234990	8/24/23	11/22/2024	3130AWZF0	AA+	Aaa	NR	50,000,000.00	5.3450	5.3519	50,000,000.00	0.00	497,381.95	50,000,000.00	50,017,139.00	17,139.00
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1235261	8/28/23	11/22/2024	3130AX2R8	AA+	Aaa	NR	50,000,000.00	5.3750	5.3824	50,000,000.00	0.00	1,186,979.17	50,000,000.00	50,016,122.50	16,122.50
<b>FED HM LN BK BD / RBC</b>															
1235259	8/28/23	12/13/2024	3130AX2J6	AA+	Aaa	NR	50,000,000.00	5.3200	5.3268	50,000,000.00	0.00	1,019,666.67	50,000,000.00	50,029,876.00	29,876.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235260	8/28/23	12/17/2024	3130AX2K3	AA+	Aaa	NR	50,000,000.00	5.3100	5.3166	50,000,000.00	0.00	988,250.00	50,000,000.00	50,032,256.50	32,256.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1235219	8/25/23	12/20/2024	3130AX2E7	AA+	Aaa	NR	50,000,000.00	5.2950	5.3013	50,000,000.00	0.00	963,395.83	50,000,000.00	50,033,490.00	33,490.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235262	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	876,805.56	50,000,000.00	50,058,156.00	58,156.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1235263	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	876,805.56	50,000,000.00	50,058,156.00	58,156.00
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AA+	25,000,000.00	1.1250	1.2020	24,943,750.00	52,848.84	89,843.75	24,996,598.84	24,840,189.50	(156,409.34)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1235264	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	841,222.22	50,000,000.00	50,067,668.50	67,668.50
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1235265	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	841,222.22	50,000,000.00	50,067,668.50	67,668.50
<b>FED HM LN BK BD / DEUTSCHE</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	826,333.33	50,000,000.00	50,049,605.00	49,605.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1236866	9/7/23	01/10/2025	3130AXST1	AA+	Aaa	NR	50,000,000.00	5.3400	5.3459	50,000,000.00	0.00	823,250.00	50,000,000.00	50,070,221.00	70,221.00
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1239098	9/26/23	01/13/2025	3133EPXG5	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3869	50,000,000.00	0.00	807,000.00	50,000,000.00	50,075,197.00	75,197.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1235596	8/29/23	01/17/2025	3130AX3C0	AA+	Aaa	NR	50,000,000.00	5.3600	5.3647	50,000,000.00	0.00	774,222.22	50,000,000.00	50,055,105.00	55,105.00
<b>FED HM LN BK BD / RBC</b>															
1236867	9/7/23	01/17/2025	3130AXS53	AA+	Aaa	NR	50,000,000.00	5.3300	5.3353	50,000,000.00	0.00	769,888.89	50,000,000.00	50,077,379.50	77,379.50
<b>FED HM LN BK BD / RBC</b>															
1238075	9/15/23	01/17/2025	3130AXAM0	AA+	Aaa	NR	50,000,000.00	5.3050	5.3109	50,000,000.00	0.00	766,277.78	50,000,000.00	50,074,800.00	74,800.00
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1239099	9/26/23	01/21/2025	3130AXD96	AA+	Aaa	NR	50,000,000.00	5.3750	5.3814	50,000,000.00	0.00	746,527.78	50,000,000.00	50,086,927.50	86,927.50
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	12,951.11	7,750,000.00	7,676,289.83	(73,710.17)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	9,608.89	5,750,000.00	5,695,311.81	(54,688.19)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1238076	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	668,597.22	50,000,000.00	50,083,776.50	83,776.50
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1238077	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	668,597.22	50,000,000.00	50,083,776.50	83,776.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1238268	9/18/23	01/30/2025	3130AXAY4	AA+	Aaa	NR	50,000,000.00	5.3250	5.3302	50,000,000.00	0.00	673,020.83	50,000,000.00	50,091,285.00	91,285.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1238270	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	650,222.22	50,000,000.00	50,087,033.00	87,033.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1238271	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	650,222.22	50,000,000.00	50,087,033.00	87,033.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1238269	9/18/23	02/07/2025	3130AXB56	AA+	Aaa	NR	50,000,000.00	5.3150	5.3196	50,000,000.00	0.00	620,083.33	50,000,000.00	50,090,370.50	90,370.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1239394	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	629,416.67	50,000,000.00	50,100,796.00	100,796.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1239395	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	629,416.67	50,000,000.00	50,100,796.00	100,796.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	619,500.00	50,000,000.00	50,089,719.00	89,719.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
1242012	10/16/23	02/10/2025	3130AXJM1	AA+	Aaa	NR	50,000,000.00	5.3300	5.3364	50,000,000.00	0.00	599,625.00	50,000,000.00	50,095,338.50	95,338.50
<b>FED HM LN BK BD / TD SECURITIES</b>															
1239837	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	576,430.56	50,000,000.00	50,107,719.00	107,719.00
<b>FED HM LN BK BD / TD SECURITIES</b>															
1239838	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	576,430.56	50,000,000.00	50,107,719.00	107,719.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1241872	10/13/23	02/18/2025	3130AXJ74	AA+	Aaa	NR	50,000,000.00	5.3400	5.3454	50,000,000.00	0.00	133,500.00	50,000,000.00	50,125,754.50	125,754.50
<b>FED HM LN BK BD / RBC</b>															
1241866	10/13/23	02/28/2025	3130AXJG4	AA+	Aaa	NR	50,000,000.00	5.3350	5.3399	50,000,000.00	0.00	466,812.50	50,000,000.00	50,113,858.50	113,858.50
<b>FED HM LN BK BD / RBC</b>															
1241867	10/13/23	02/28/2025	3130AXJC3	AA+	Aaa	NR	50,000,000.00	5.3400	5.3450	50,000,000.00	0.00	467,250.00	50,000,000.00	50,114,652.50	114,652.50
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1241868	10/13/23	02/28/2025	3133EPYV1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	465,500.00	50,000,000.00	50,108,449.50	108,449.50
<b>FED FARM CR BK / DEUTSCHE</b>															
1242010	10/16/23	03/04/2025	3133EPYY5	AA+	Aaa	AA+	50,000,000.00	5.3100	5.3146	50,000,000.00	0.00	420,375.00	50,000,000.00	50,125,276.00	125,276.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1242474	10/18/23	03/07/2025	3130AXKH0	AA+	Aaa	NR	50,000,000.00	5.3750	5.3797	50,000,000.00	0.00	403,125.00	50,000,000.00	50,142,302.50	142,302.50
<b>FED FARM CR BK / TD SECURITIES</b>															
1242191	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(2,081.17)	376,833.33	50,000,717.83	50,132,495.50	131,777.67
<b>FED FARM CR BK / TD SECURITIES</b>															
1242192	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(2,081.17)	376,833.33	50,000,717.83	50,132,495.50	131,777.67
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1242477	10/18/23	03/10/2025	3130AXKL1	AA+	Aaa	NR	50,000,000.00	5.3650	5.3694	50,000,000.00	0.00	380,020.83	50,000,000.00	50,143,574.50	143,574.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1242475	10/18/23	03/14/2025	3130AXKJ6	AA+	Aaa	NR	50,000,000.00	5.3550	5.3588	50,000,000.00	0.00	96,687.50	50,000,000.00	50,155,399.00	155,399.00
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1242672	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	351,847.22	50,000,000.00	50,152,041.50	152,041.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1242673	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	351,847.22	50,000,000.00	50,152,041.50	152,041.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	327,555.56	50,000,000.00	50,149,547.00	149,547.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1242674	10/19/23	03/24/2025	3130AXLC0	AA+	Aaa	NR	50,000,000.00	5.3800	5.3831	50,000,000.00	0.00	276,472.22	50,000,000.00	50,160,190.00	160,190.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	246,583.33	50,000,000.00	50,160,769.50	160,769.50
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	246,583.33	50,000,000.00	50,160,769.50	160,769.50
<b>FED FARM CR BK / RBC</b>															
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	178,666.67	50,000,000.00	50,257,058.50	257,058.50
<b>FED FARM CR BK / RBC</b>															
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	178,666.67	50,000,000.00	50,257,058.50	257,058.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	156,333.33	50,000,000.00	50,261,344.50	261,344.50
<b>FED HM LN BK BD / RBC</b>															
1245006	11/6/23	04/10/2025	3130AXR26	AA+	Aaa	NR	50,000,000.00	5.0750	5.0778	50,000,000.00	0.00	148,020.83	50,000,000.00	50,204,487.00	204,487.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1245166	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	1,231,291.67	50,000,000.00	50,212,554.00	212,554.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
1245167	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	1,231,291.67	50,000,000.00	50,212,554.00	212,554.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	119,111.11	50,000,000.00	50,268,439.50	268,439.50
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1245443	11/8/23	04/21/2025	3130AXRT7	AA+	Aaa	NR	50,000,000.00	5.1100	5.1120	50,000,000.00	0.00	70,972.22	50,000,000.00	50,224,026.00	224,026.00
<b>FED HM LN BK BD / RBC</b>															
1245441	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	42,541.67	50,000,000.00	50,227,114.00	227,114.00
<b>FED HM LN BK BD / RBC</b>															
1245442	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	42,541.67	50,000,000.00	50,227,114.00	227,114.00
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>															
1246109	11/14/23	05/05/2025	3133EPE43	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2511	50,000,000.00	0.00	1,283,333.33	50,000,000.00	50,230,741.00	230,741.00
<b>FED FARM CR BK / TD SECURITIES</b>															
1246112	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	1,268,750.00	50,000,000.00	50,232,453.00	232,453.00
<b>FED FARM CR BK / TD SECURITIES</b>															
1246113	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	1,268,750.00	50,000,000.00	50,232,453.00	232,453.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / TD SECURITIES</b>															
1246110	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	1,254,166.67	50,000,000.00	50,234,154.50	234,154.50
<b>FED FARM CR BK / TD SECURITIES</b>															
1246111	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	1,254,166.67	50,000,000.00	50,234,154.50	234,154.50
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	1,091,458.33	50,000,000.00	50,125,056.50	125,056.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	849,680.56	50,000,000.00	50,130,624.00	130,624.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	1,038,375.00	50,000,000.00	50,117,371.00	117,371.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	1,024,805.56	50,000,000.00	50,133,197.50	133,197.50
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	1,024,805.56	50,000,000.00	50,133,197.50	133,197.50
<b>FED HM LN BK BD / RBC</b>															
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	958,430.56	50,000,000.00	50,106,544.50	106,544.50
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
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	966,819.44	50,000,000.00	50,117,888.50	117,888.50
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
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	936,458.33	50,000,000.00	50,128,996.00	128,996.00
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
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	936,458.33	50,000,000.00	50,128,996.00	128,996.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	928,402.78	50,000,000.00	50,012,800.00	12,800.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	853,416.67	50,000,000.00	50,131,348.00	131,348.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	853,416.67	50,000,000.00	50,131,513.50	131,513.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	853,416.67	50,000,000.00	50,131,513.50	131,513.50
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
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	881,666.67	50,000,000.00	50,115,232.00	115,232.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	59,062.50	25,000,000.00	24,422,337.25	(577,662.75)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	858,750.00	50,000,000.00	50,109,443.00	109,443.00
<b>FED FARM CR BK / TD SECURITIES</b>															
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	836,944.44	50,000,000.00	50,086,786.50	86,786.50
<b>FED FARM CR BK / TD SECURITIES</b>															
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	836,944.44	50,000,000.00	50,086,786.50	86,786.50
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
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	742,416.67	50,000,000.00	50,093,892.00	93,892.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	710,958.33	50,000,000.00	50,093,662.50	93,662.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	678,333.33	50,000,000.00	50,013,243.00	13,243.00
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
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	678,333.33	50,000,000.00	50,013,243.00	13,243.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
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	696,833.33	50,000,000.00	50,090,184.00	90,184.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	629,444.44	50,000,000.00	50,013,599.00	13,599.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	645,180.56	50,000,000.00	50,001,125.00	1,125.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
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	620,812.50	50,000,000.00	50,087,551.00	87,551.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
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	573,722.22	50,000,000.00	50,042,984.50	42,984.50
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
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	571,250.00	50,000,000.00	50,104,863.50	104,863.50
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
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	529,666.67	50,000,000.00	50,023,415.00	23,415.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	530,833.33	50,000,000.00	50,061,445.00	61,445.00
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
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	525,666.67	50,000,000.00	50,100,607.00	100,607.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
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	525,666.67	50,000,000.00	50,100,607.00	100,607.00
<b>FED HM LN BK BD / UBS FINANCIAL SERVICES</b>															
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	509,659.72	50,000,000.00	50,132,448.00	132,448.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	461,319.44	50,000,000.00	50,004,515.00	4,515.00
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AA+	25,000,000.00	0.3750	0.7622	24,575,925.00	346,490.65	17,187.50	24,922,415.65	24,205,274.00	(717,141.65)
<b>FED HM LN BK BD / RBC</b>															
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	417,083.33	50,000,000.00	50,094,623.00	94,623.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	333,458.33	50,000,000.00	50,064,613.50	64,613.50
<b>FREDDIE MAC / TD SECURITIES</b>															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AA+	10,000,000.00	0.3750	0.7054	9,851,527.20	119,445.33	3,958.33	9,970,972.53	9,655,542.60	(315,429.93)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1241228	10/10/23	10/10/2025	3133EPYK5	AA+	Aaa	AA+	50,000,000.00	5.1250	5.1250	50,000,000.00	0.00	149,479.17	50,000,000.00	50,365,931.50	365,931.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	41,333.33	20,000,000.00	19,312,573.80	(687,426.20)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AA+	50,000,000.00	0.5000	0.7129	49,511,000.00	382,720.90	120,833.33	49,893,720.90	48,131,704.00	(1,762,016.90)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0900	24,960,963.44	28,843.68	119,583.33	24,989,807.12	24,252,526.75	(737,280.37)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0902	24,960,750.00	29,001.39	119,583.33	24,989,751.39	24,252,526.75	(737,224.64)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	522,986.11	50,000,000.00	50,088,975.50	88,975.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	385,777.78	50,000,000.00	50,027,715.00	27,715.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	357,500.00	50,000,000.00	50,370,259.50	370,259.50
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1261922	3/13/24	03/13/2026	3133EP5K7	AA+	Aaa	AA+	50,000,000.00	4.5000	4.5019	49,998,240.00	557.33	300,000.00	49,998,797.33	50,201,736.50	202,939.17
<b>FED HM LN BK BD / RBC</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	1,114,083.33	50,000,000.00	50,340,822.00	340,822.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	209,687.50	50,000,000.00	50,315,429.50	315,429.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	711,743.06	50,000,000.00	50,315,093.00	315,093.00
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>															
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	135,738.89	20,000,000.00	20,139,865.80	139,865.80
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>															
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	339,347.22	50,000,000.00	50,349,664.50	349,664.50
<b>FED FARM CR BK / TD SECURITIES</b>															
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	310,416.67	50,000,000.00	50,225,351.50	225,351.50
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
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	148,666.67	50,000,000.00	50,215,068.00	215,068.00
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
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	136,277.78	50,000,000.00	50,216,294.00	216,294.00
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
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	102,222.22	50,000,000.00	50,350,259.50	350,259.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	47,250.00	50,000,000.00	50,648,946.50	648,946.50
<b>FED FARM CR BK / DEUTSCHE</b>															
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	1,186,111.11	50,000,000.00	50,631,515.00	631,515.00
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
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	1,163,750.00	50,000,000.00	50,653,138.00	653,138.00
<b>FED FARM CR BK / TD SECURITIES</b>															
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	1,141,000.00	50,000,000.00	50,645,336.50	645,336.50
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
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	1,116,111.11	50,000,000.00	50,657,476.50	657,476.50
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	1,026,375.00	50,000,000.00	50,357,156.50	357,156.50
<b>FED FARM CR BK / BARCLAY CAPITAL</b>															
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	996,333.33	50,000,000.00	50,648,130.00	648,130.00
<b>FED FARM CR BK / MORGAN STANLEY</b>															
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	749,125.00	50,000,000.00	50,487,955.00	31 487,955.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
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	692,909.72	50,000,000.00	50,314,481.00	314,481.00
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	704,680.56	50,000,000.00	50,306,920.00	306,920.00
<b>FED HM LN BK BD / BARCLAY CAPITAL</b>															
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	718,020.83	50,000,000.00	50,476,211.50	476,211.50
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	164,486.11	50,000,000.00	50,459,834.50	459,834.50
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1255775	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	25,000,000.00	4.1250	4.2072	24,943,750.00	14,352.72	303,645.83	24,958,102.72	25,012,437.25	54,334.53
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1255777	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	28,000,000.00	4.1250	4.2072	27,937,000.00	16,075.05	340,083.33	27,953,075.05	28,013,929.72	60,854.67
<b>FED FARM CR BK / BANK OF AMERICA</b>															
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	715,500.00	50,000,000.00	50,753,412.00	753,412.00
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
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	688,500.00	50,000,000.00	50,756,209.50	756,209.50
<b>FED FARM CR BK / TD SECURITIES</b>															
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	644,000.00	50,000,000.00	50,728,685.50	728,685.50
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
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	572,444.44	50,000,000.00	50,359,504.00	359,504.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	573,750.00	50,000,000.00	50,475,897.00	475,897.00
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
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	573,750.00	50,000,000.00	50,475,897.00	475,897.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	535,111.11	50,000,000.00	50,359,651.50	359,651.50
<b>FED FARM CR BK / TD SECURITIES</b>															
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	542,277.78	50,000,000.00	50,423,842.50	423,842.50
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	523,319.44	50,000,000.00	50,484,142.00	484,142.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1265227	4/8/24	02/10/2027	313080SW0	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	512,437.50	50,000,000.00	50,467,315.50	467,315.50
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
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	497,777.78	50,000,000.00	50,360,975.00	360,975.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
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	497,777.78	50,000,000.00	50,360,975.00	360,975.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	499,784.72	50,000,000.00	50,468,124.00	468,124.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
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	482,291.67	50,000,000.00	50,524,619.00	524,619.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
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	443,708.33	50,000,000.00	50,527,068.00	527,068.00
<b>FED FARM CR BK / DEUTSCHE</b>															
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	408,958.33	50,000,000.00	50,419,089.50	419,089.50
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
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	378,583.33	50,000,000.00	50,522,343.50	522,343.50
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	351,555.56	50,000,000.00	50,371,515.00	371,515.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
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	351,555.56	50,000,000.00	50,371,515.00	371,515.00
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
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	340,083.33	50,000,000.00	50,524,715.50	524,715.50
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
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	321,583.33	50,000,000.00	50,436,416.00	436,416.00
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
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	321,583.33	50,000,000.00	50,436,416.00	436,416.00
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
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	307,611.11	50,000,000.00	50,443,290.00	443,290.00
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1265185	4/5/24	03/15/2027	3130B0S91	AA+	Aaa	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	288,777.78	50,000,000.00	50,444,383.00	444,383.00
<b>FED FARM CR BK / RBC</b>															
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	294,527.78	50,000,000.00	50,516,284.00	516,284.00
<b>FED FARM CR BK / RBC</b>															
1265408	4/9/24	03/22/2027	3133ERAUS	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6108	50,000,000.00	0.00	249,708.33	50,000,000.00	50,518,964.00	518,964.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1265184	4/5/24	03/25/2027	3130B0S83	AA+	Aaa	NR	50,000,000.00	4.5050	4.5055	50,000,000.00	0.00	225,250.00	50,000,000.00	50,431,047.00	431,047.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1265186	4/5/24	03/30/2027	3130B0S86	AA+	Aaa	NR	50,000,000.00	4.5150	4.5152	50,000,000.00	0.00	194,395.83	50,000,000.00	50,444,374.50	444,374.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	161,000.00	50,000,000.00	50,776,312.50	776,312.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	160,666.67	50,000,000.00	50,764,838.50	764,838.50
<b>FED FARM CR BK / BANK OF AMERICA</b>															
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	147,583.33	50,000,000.00	50,777,755.50	777,755.50
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
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	107,333.33	50,000,000.00	50,782,091.50	782,091.50
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>8,241,500,000.00</b>	<b>4.7860</b>	<b>4.7925</b>	<b>8,240,188,503.64</b>	<b>986,173.55</b>	<b>99,857,843.97</b>	<b>8,241,174,677.19</b>	<b>8,272,637,182.06</b>	<b>31,462,504.86</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	16,611.11	20,000,000.00	19,732,978.20	(267,021.80)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	1,150.00	20,000,000.00	19,642,000.80	(357,999.20)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	1,511.11	40,000,000.00	39,278,032.40	(721,967.60)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	49,716.67	15,000,000.00	14,473,020.90	(526,979.10)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	83,937.50	25,000,000.00	24,121,043.75	(878,956.25)
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>120,000,000.00</b>	<b>0.6779</b>	<b>0.6779</b>	<b>120,000,000.00</b>	<b>0.00</b>	<b>152,926.39</b>	<b>120,000,000.00</b>	<b>117,247,076.05</b>	<b>(2,752,923.95)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>9,611,500,000.00</b>	<b>4.1123</b>	<b>4.7075</b>	<b>9,593,055,357.79</b>	<b>3,493,097.14</b>	<b>100,010,770.36</b>	<b>9,596,548,454.93</b>	<b>9,625,302,534.61</b>	<b>28,754,079.67</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1228330	7/6/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3313	47,035,156.25	2,881,494.73	173,233.70	49,916,650.98	49,924,732.50	8,081.52
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1233577	8/15/23	11/15/2024	91282CDH1	AA+	Aaa	AA+	50,000,000.00	0.7500	5.3361	47,261,718.75	2,654,578.33	173,233.70	49,916,297.08	49,924,732.50	8,435.42
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1248618	12/4/23	05/15/2025	912828XB1	AA+	Aaa	AA+	50,000,000.00	2.1250	4.8836	48,093,750.00	1,202,237.22	490,828.80	49,295,987.22	49,383,789.00	87,801.78

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1248617	12/4/23	07/15/2025	91282CEY3	AA+	Aaa	AA+	50,000,000.00	3.0000	4.7343	48,666,015.63	754,188.11	444,293.48	49,420,203.74	49,553,711.00	133,507.26
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1248619	12/4/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.6927	48,732,421.88	680,812.12	331,182.07	49,413,234.00	49,513,672.00	100,438.00
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1248654	12/5/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.7395	48,697,265.63	698,720.21	331,182.07	49,395,985.84	49,513,672.00	117,686.16
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1248655	12/5/23	09/15/2025	91282CFK2	AA+	Aaa	AA+	50,000,000.00	3.5000	4.7227	48,966,796.88	527,728.36	227,209.94	49,494,525.24	49,644,531.00	150,005.76
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1249205	12/7/23	10/15/2025	91282CFP1	AA+	Aaa	AA+	50,000,000.00	4.2500	4.6360	49,658,203.13	166,361.31	99,244.51	49,824,564.44	49,967,968.50	143,404.06
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1249206	12/7/23	01/15/2026	91282CGE5	AA+	Aaa	AA+	50,000,000.00	3.8750	4.5337	49,343,750.00	281,250.00	573,879.08	49,625,000.00	49,775,390.50	150,390.50
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1254403	1/18/24	02/15/2026	912828P46	AA+	Aaa	AA+	50,000,000.00	1.6250	4.3008	47,369,140.63	998,270.75	172,214.67	48,367,411.38	48,367,187.50	(223.88)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1249263	12/8/23	04/15/2026	91282CGV7	AA+	Aaa	AA+	50,000,000.00	3.7500	4.4336	49,242,187.50	290,244.83	87,568.68	49,532,432.33	49,662,109.50	129,677.17
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1249450	12/11/23	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.5166	46,708,984.38	1,210,915.45	375,339.67	47,919,899.83	48,091,797.00	171,897.17
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1254405	1/18/24	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.2373	47,136,718.75	972,435.14	375,339.67	48,109,153.89	48,091,797.00	(17,356.89)
<b>US TREASURY N/B / TD SECURITIES</b>															
1249451	12/11/23	06/15/2026	91282CHH7	AA+	Aaa	AA+	50,000,000.00	4.1250	4.5006	49,558,593.75	156,923.05	783,299.18	49,715,516.80	49,931,640.50	216,123.70
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1265805	4/11/24	07/15/2026	91282CHM6	AA+	Aaa	AA+	50,000,000.00	4.5000	4.8863	49,587,890.63	101,903.41	666,440.22	49,689,794.04	50,244,140.50	554,346.46
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1254805	1/22/24	08/15/2026	9128282A7	AA+	Aaa	AA+	50,000,000.00	1.5000	4.2310	46,712,890.63	997,370.79	158,967.39	47,710,261.42	47,720,703.00	10,441.58
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1265804	4/11/24	09/15/2026	91282CHY0	AA+	Aaa	AA+	50,000,000.00	4.6250	4.8461	49,748,046.88	57,946.38	300,241.71	49,805,993.26	50,396,484.50	590,491.24
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1259944	2/28/24	11/15/2026	912828U24	AA+	Aaa	AA+	50,000,000.00	2.0000	4.5075	46,832,031.25	789,594.63	461,956.52	47,621,625.88	47,925,781.00	304,155.12
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1259106	2/22/24	01/15/2027	91282CJT9	AA+	Aaa	AA+	50,000,000.00	4.0000	4.4197	49,433,593.75	135,444.97	592,391.30	49,569,038.72	49,845,703.00	276,664.28
<b>US TREASURY N/B / MORGAN STANLEY</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
1259107	2/22/24	02/15/2027	912828V98	AA+	Aaa	AA+	50,000,000.00	2.2500	4.4043	47,021,484.38	691,978.38	238,451.09	47,713,462.76	47,941,406.00	227,943.24
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1247294	11/22/23	02/15/2028	9128283W8	AA+	Aaa	AA+	50,000,000.00	2.7500	4.4653	46,724,609.38	730,924.81	291,440.22	47,455,534.19	47,857,422.00	401,887.81
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1247300	11/22/23	05/15/2028	9128284N7	AA+	Aaa	AA+	50,000,000.00	2.8750	4.4572	46,818,359.38	670,945.00	664,062.50	47,489,304.38	47,906,250.00	416,945.62
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1247907	11/29/23	11/15/2028	9128285M8	AA+	Aaa	AA+	50,000,000.00	3.1250	4.4192	47,144,531.25	532,348.83	721,807.07	47,676,880.08	48,078,125.00	401,244.92
<b>Subtotal for TREASURY BOND:</b>							<b>1,150,000,000.00</b>	<b>2.8207</b>	<b>4.6189</b>	<b>1,106,494,140.69</b>	<b>18,184,616.81</b>	<b>8,733,807.24</b>	<b>1,124,678,757.50</b>	<b>1,129,262,745.50</b>	<b>4,583,988.00</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AA+	50,000,000.00	1.1250	1.4116	49,568,359.38	386,104.07	96,339.78	49,954,463.45	49,442,871.00	(511,592.45)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6542	49,693,359.38	275,435.67	21,978.02	49,968,795.05	49,198,828.00	(769,967.05)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6505	49,703,125.00	266,415.87	21,978.02	49,969,540.87	49,198,828.00	(770,712.87)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5232	49,708,984.38	254,914.44	517.96	49,963,898.82	49,008,593.50	(955,305.32)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5449	49,669,921.88	288,703.43	517.96	49,958,625.31	49,008,593.50	(950,031.81)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5692	49,347,656.25	548,365.68	42,119.57	49,896,021.93	48,659,179.50	(1,236,842.43)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6095	49,271,484.38	611,545.42	42,119.57	49,883,029.80	48,659,179.50	(1,223,850.30)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5892	49,292,968.75	582,395.80	31,589.67	49,875,364.55	48,494,531.00	(1,380,833.55)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5909	49,296,875.00	577,879.42	31,589.67	49,874,754.42	48,494,531.00	(1,380,223.42)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1248973	12/6/23	07/31/2025	912828Y79	AA+	Aaa	AA+	50,000,000.00	2.8750	4.7169	48,550,781.25	795,508.14	363,281.25	49,346,289.39	49,459,375.00	113,085.61
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	624,548.32	21,408.84	49,851,110.82	48,320,312.50	(1,530,798.32)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	624,548.32	21,408.84	49,851,110.82	48,320,312.50	(1,530,798.32)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	646,751.27	10,989.01	49,828,391.90	48,177,343.50	(1,651,048.40)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	646,751.27	10,989.01	49,828,391.90	48,177,343.50	(1,651,048.40)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6332	49,179,687.50	648,294.83	10,989.01	49,827,982.33	48,177,343.50	(1,650,638.83)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	568,428.31	10,989.01	49,841,865.81	48,177,343.50	(1,664,522.31)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	693,413.66	345.30	49,798,882.41	48,026,953.00	(1,771,929.41)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	693,413.66	345.30	49,798,882.41	48,026,953.00	(1,771,929.41)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AA+	50,000,000.00	0.3750	0.7266	49,207,031.25	592,247.06	63,179.35	49,799,278.31	47,800,781.00	(1,998,497.31)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	512,649.24	47,384.51	49,811,477.37	47,660,156.00	(2,151,321.37)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.8080	49,027,343.75	708,019.47	47,384.51	49,735,363.22	47,660,156.00	(2,075,207.22)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1249209	12/7/23	03/31/2026	9128286L9	AA+	Aaa	AA+	100,000,000.00	2.2500	4.4309	95,250,000.00	1,855,029.59	197,802.20	97,105,029.59	97,308,594.00	203,564.41
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1249266	12/8/23	04/30/2026	9128286S4	AA+	Aaa	AA+	100,000,000.00	2.3750	4.4231	95,390,625.00	1,735,107.98	6,560.77	97,125,732.98	97,363,281.00	237,548.02
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1250187	12/14/23	06/30/2026	9128287B0	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4455	46,937,500.00	1,064,787.41	315,896.74	48,002,287.41	48,162,109.50	159,822.09
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1252688	1/5/24	06/30/2026	91282CCJ8	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1810	46,134,765.65	1,282,729.37	147,418.48	47,417,495.02	47,347,656.00	(69,839.02)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1249652	12/12/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.5408	46,722,656.25	1,107,210.73	236,922.55	47,829,866.98	48,062,500.00	232,633.02
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1250188	12/14/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4584	46,826,171.88	1,067,860.92	236,922.55	47,894,032.80	48,062,500.00	168,467.20
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1250189	12/14/23	08/31/2026	912828YD6	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4330	46,132,812.50	1,260,445.57	117,748.62	47,393,258.07	47,552,734.50	159,476.43
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1252689	1/5/24	08/31/2026	91282CCW9	AA+	Aaa	AA+	50,000,000.00	0.7500	4.1779	45,740,234.38	1,323,208.93	64,226.52	47,063,443.31	47,000,000.00	(63,443.31)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1254806	1/22/24	09/30/2026	91282CCZ2	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1688	45,851,562.50	1,199,751.78	38,461.54	47,051,314.28	47,001,953.00	(49,361.28)
<b>US TREASURY N/B / CASTLE OAK SECURITIES</b>															
1259640	2/27/24	11/30/2026	91282CDK4	AA+	Aaa	AA+	50,000,000.00	1.2500	4.5063	45,822,265.63	1,028,875.99	262,978.14	46,851,141.62	47,130,859.50	279,717.88
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1238639	9/20/23	07/31/2028	91282CCR0	AA+	Aaa	AA+	50,000,000.00	1.0000	4.5231	42,388,671.88	1,748,548.35	126,358.70	44,137,220.23	44,562,500.00	425,279.77
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1238644	9/20/23	08/31/2028	91282CCV1	AA+	Aaa	AA+	50,000,000.00	1.1250	4.5246	42,542,968.75	1,683,712.65	96,339.78	44,226,681.40	44,667,969.00	441,287.60
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1247906	11/29/23	10/31/2028	91282CDF5	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4251	43,322,265.63	1,255,324.93	1,899.17	44,577,590.56	44,910,156.00	332,565.44
<b>Subtotal for TREASURY BOND - ME:</b>							<b>1,800,000,000.00</b>	<b>0.9271</b>	<b>2.3394</b>	<b>1,724,179,687.59</b>	<b>29,158,927.55</b>	<b>2,746,979.92</b>	<b>1,753,338,615.14</b>	<b>1,727,282,320.50</b>	<b>(26,056,294.64)</b>
<b>US TREASURY BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1290979	10/11/24	11/26/2024	912797MD6	A-1+	NR	F1+	50,000,000.00		4.6879	49,702,277.78	135,916.67	0.00	49,838,194.45	49,840,330.00	2,135.55
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1292665	10/23/24	12/19/2024	912797LQ8	A-1+	NR	F1+	100,000,000.00		4.6135	99,274,833.33	114,500.00	0.00	99,389,333.33	99,393,333.00	3,999.67
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1293062	10/25/24	12/19/2024	912797LQ8	A-1+	NR	F1+	50,000,000.00		4.5869	49,652,048.61	44,284.72	0.00	49,696,333.33	49,696,666.50	333.17
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1293382	10/29/24	12/19/2024	912797LQ8	A-1+	NR	F1+	100,000,000.00		4.5821	99,355,062.50	37,937.50	0.00	99,393,000.00	99,393,333.00	333.00
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1293425	10/30/24	12/19/2024	912797LQ8	A-1+	NR	F1+	50,000,000.00		4.5840	49,683,680.56	12,652.78	0.00	49,696,333.34	49,696,666.50	333.16
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1292664	10/23/24	01/02/2025	912797LR6	A-1+	NR	F1+	50,000,000.00		4.5566	49,554,672.22	56,450.00	0.00	49,611,122.22	49,611,100.50	(21.72)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1292287	10/21/24	01/09/2025	912797LX3	A-1+	NR	F1+	50,000,000.00		4.5659	49,497,777.78	69,055.56	0.00	49,566,833.34	49,572,104.00	5,270.66
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1292288	10/21/24	01/09/2025	912797LX3	A-1+	NR	F1+	50,000,000.00		4.5664	49,497,722.22	69,063.19	0.00	49,566,785.41	49,572,104.00	5,318.59
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1293063	10/25/24	04/17/2025	912797KS5	A-1+	NR	F1+	50,000,000.00		4.4236	48,953,341.67	42,106.94	0.00	48,995,448.61	48,996,840.50	1,391.89
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1293383	10/29/24	04/17/2025	912797KS5	A-1+	NR	F1+	100,000,000.00		4.4360	97,948,194.45	36,208.33	0.00	97,984,402.78	97,993,681.00	9,278.22

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>Subtotal for US TREASURY BILL:</b>							650,000,000.00	0.0000	4.5565	643,119,611.12	618,175.69	0.00	643,737,786.81	643,766,159.00	28,372.19
<b>Subtotal for U. S. TREASURIES:</b>							3,600,000,000.00	1.3646	3.4679	3,473,793,439.40	47,961,720.05	11,480,787.16	3,521,755,159.45	3,500,311,225.00	(21,443,934.45)
<b>Total Extended Fund :</b>							14,307,702,405.78	3.3636	4.4009	14,163,051,202.97	51,454,817.19	111,491,557.52	14,214,506,020.16	14,221,816,165.39	7,310,145.22
<b>Net Asset Value (NAV):</b>														1.000514	
<b>Total Investments:</b>							14,307,702,405.78	3.3636	4.4009	14,163,051,202.97	51,454,817.19	111,491,557.52	14,214,506,020.16	14,221,816,165.39	7,310,145.22

**Report Parameters**

Query: Daily Inventory OCTP  
 Settlement Date: not greater than 31 Oct 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 31-Oct-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>100-Pension Prepayment-CEO</u></b>															
<b>FUNDS</b>															
<b>NORTHERN TRUST PPCEO SWEEP</b>															
						NR	0.00			0.00			0.00	0.00	0.00
<b>Subtotal for FUNDS:</b>							<b>0.00</b>			<b>0.00</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1274921	6/17/24	6/30/25	912828ZW3	AA+	Aaa	AA+	524,000,000.00	0.2500	5.0419	498,966,718.75	9,072,908.81	441,413.04	508,039,627.56	509,948,201.16	1,908,573.60
<b>Subtotal for TREASURY BOND - ME:</b>							<b>524,000,000.00</b>	<b>0.2500</b>	<b>5.0419</b>	<b>498,966,718.75</b>	<b>9,072,908.81</b>	<b>441,413.04</b>	<b>508,039,627.56</b>	<b>509,948,201.16</b>	<b>1,908,573.60</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>524,000,000.00</b>	<b>0.2500</b>	<b>5.0419</b>	<b>498,966,718.75</b>	<b>9,072,908.81</b>	<b>441,413.04</b>	<b>508,039,627.56</b>	<b>509,948,201.16</b>	<b>1,908,573.60</b>
<b>Total 100-Pension Prepayment-CEO :</b>							<b>524,000,000.00</b>	<b>0.2500</b>	<b>5.0419</b>	<b>498,966,718.75</b>	<b>9,072,908.81</b>	<b>441,413.04</b>	<b>508,039,627.56</b>	<b>509,948,201.16</b>	<b>1,908,573.60</b>
<b>Net Asset Value (NAV):</b>														<b>1.003757</b>	
<b><u>650-Fountain Valley SD40</u></b>															
<b>FUNDS</b>															
<b>NORTHERN TRUST FVSD 40 SWEEP</b>															
		11/1/24				NR	0.00			0.00			0.00	0.00	0.00
<b>Subtotal for FUNDS:</b>							<b>0.00</b>			<b>0.00</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AA+	3,300,000.00	1.6250	1.6351	3,298,416.00	1,525.46	16,981.25	3,299,941.46	3,282,018.99	(17,922.47)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AA+	3,500,000.00	0.5000	0.4363	3,510,760.09	(9,376.82)	6,513.89	3,501,383.27	3,416,062.72	(85,320.55)
<b>FANNIE MAE / TD SECURITIES</b>															
1217026	4/18/23	9/24/26	3135G0Q22	AA+	Aaa	AA+	3,500,000.00	1.8750	3.9225	3,271,857.16	102,073.62	6,744.79	3,373,930.78	3,356,595.62	(17,335.16)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>10,300,000.00</b>	<b>1.3277</b>	<b>2.0050</b>	<b>10,081,033.25</b>	<b>94,222.26</b>	<b>30,239.93</b>	<b>10,175,255.51</b>	<b>10,054,677.33</b>	<b>(120,578.18)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>10,300,000.00</b>	<b>1.3277</b>	<b>2.0050</b>	<b>10,081,033.25</b>	<b>94,222.26</b>	<b>30,239.93</b>	<b>10,175,255.51</b>	<b>10,054,677.33</b>	<b>(120,578.18)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1228516	7/7/23	8/15/27	9128282R0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	94,870.51	16,691.58	3,300,241.60	3,327,050.79	26,809.19
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Oct-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
1273000	6/3/24	2/15/28	9128283W8	AA+	Aaa	AA+	3,465,000.00	2.7500	4.5871	3,250,467.77	23,960.33	20,196.81	3,274,428.10	3,316,519.34	42,091.24
<b>Subtotal for TREASURY BOND:</b>							<b>6,965,000.00</b>	<b>2.4987</b>	<b>4.5522</b>	<b>6,455,838.86</b>	<b>118,830.84</b>	<b>36,888.39</b>	<b>6,574,669.70</b>	<b>6,643,570.13</b>	<b>68,900.43</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AA+	3,400,000.00	4.6250	4.7616	3,392,164.06	6,355.82	26,932.32	3,398,519.88	3,400,239.05	1,719.17
<b>US TREASURY N/B / DEUTSCHE</b>															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AA+	3,500,000.00	0.3750	0.4193	3,492,343.75	5,743.24	3,316.92	3,498,086.99	3,336,210.92	(161,876.07)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AA+	3,500,000.00	0.7500	0.7965	3,492,070.31	5,555.14	72.51	3,497,625.45	3,325,000.00	(172,625.45)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1214697	3/31/23	3/31/27	912828ZE3	AA+	Aaa	AA+	3,500,000.00	0.6250	3.8080	3,090,253.91	162,944.89	1,923.08	3,253,198.80	3,220,820.33	(32,378.47)
<b>US TREASURY N/B / TD SECURITIES</b>															
1256812	2/5/24	6/30/27	91282CEW7	AA+	Aaa	AA+	3,510,000.00	3.2500	4.0660	3,419,782.03	19,628.41	38,438.32	3,439,410.44	3,433,081.65	(6,328.79)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>17,410,000.00</b>	<b>1.9103</b>	<b>2.7596</b>	<b>16,886,614.06</b>	<b>200,227.50</b>	<b>70,683.15</b>	<b>17,086,841.56</b>	<b>16,715,351.95</b>	<b>(371,489.61)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>24,375,000.00</b>	<b>2.0784</b>	<b>3.2718</b>	<b>23,342,452.92</b>	<b>319,058.34</b>	<b>107,571.54</b>	<b>23,661,511.26</b>	<b>23,358,922.09</b>	<b>(302,589.17)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,675,000.00</b>	<b>1.8554</b>	<b>2.8955</b>	<b>33,423,486.17</b>	<b>413,280.60</b>	<b>137,811.47</b>	<b>33,836,766.77</b>	<b>33,413,599.42</b>	<b>(423,167.35)</b>
<b>Net Asset Value (NAV):</b>														<b>0.987494</b>	
<b>Total Investments:</b>							<b>558,675,000.00</b>	<b>0.3496</b>	<b>4.9087</b>	<b>532,390,204.92</b>	<b>9,486,189.41</b>	<b>579,224.51</b>	<b>541,876,394.33</b>	<b>543,361,800.58</b>	<b>1,485,406.25</b>

**Report Parameters**

Query: Daily Inventory SI (PPCEO+FV)  
 Settlement Date: not greater than 31 Oct 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 Non-Pooled Investments As of 31-Oct-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	11/1/24			AAAm	NR	NR	735,116.42		4.6777	735,116.42			735,116.42	735,116.42	0.00
<b>Subtotal for FUNDS:</b>							<b>735,116.42</b>		<b>4.6777</b>	<b>735,116.42</b>			<b>735,116.42</b>	<b>735,116.42</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	1,253.98	4,678.82	384,479.13	375,559.63	(8,919.50)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AA+	225,000.00	3.1250	2.9561	227,778.98	(1,903.07)	2,656.25	225,875.91	219,271.91	(6,604.01)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AA+	94,000.00	2.8000	2.6533	95,041.52	(669.69)	1,235.58	94,371.83	90,405.75	(3,966.08)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	6,645.79	1,938.75	176,587.13	172,552.43	(4,034.70)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AA+	137,000.00	2.7300	2.2650	141,840.21	(3,030.74)	1,360.98	138,809.47	131,297.17	(7,512.30)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AA+	45,000.00	5.2500	2.8900	53,177.40	(5,234.16)	807.19	47,943.24	46,422.88	(1,520.36)
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	1,642.24	16,451.39	1,999,222.24	1,922,251.22	(76,971.02)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	503.93	1,266.15	84,658.18	82,341.89	(2,316.29)
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(302,147.09)	43,229.17	1,700,531.41	1,629,654.71	(70,876.71)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	1,945.92	19,535.56	1,998,525.92	1,881,838.78	(116,687.14)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(302,486.87)	12,937.50	1,785,675.13	1,702,669.61	(83,005.53)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(323,364.51)	36,805.56	2,373,755.49	2,252,173.84	(121,581.65)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AA+	255,000.00	3.0500	3.3488	246,378.45	3,977.25	2,203.63	250,355.70	231,644.14	(18,711.56)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AA+	147,000.00	3.1200	3.3373	143,323.53	1,660.90	2,204.02	144,984.43	133,666.50	(11,317.93)
<b>FED FARM CR BK / MORGAN STANLEY</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Oct-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AA+	500,000.00	3.3500	3.3496	500,023.74	(10.46)	1,768.06	500,013.28	459,181.77	(40,831.51)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AA+	263,000.00	4.4400	3.3596	297,542.42	(14,480.43)	4,022.15	283,061.99	260,003.61	(23,058.38)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	15,269.02	14,430.00	1,978,729.02	1,811,237.34	(167,491.68)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(55,494.14)	38,882.78	2,092,125.86	1,877,934.40	(214,191.46)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(975,922.13)</b>	<b>206,413.54</b>	<b>16,259,705.36</b>	<b>15,280,107.58</b>	<b>(979,597.78)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(975,922.13)</b>	<b>206,413.54</b>	<b>16,259,705.36</b>	<b>15,280,107.58</b>	<b>(979,597.78)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1286042	9/5/24	2/15/31	91282CBL4	AA+	Aaa	AA+	1,000,000.00	1.1250	3.6952	853,828.13	3,539.42	1,742.53	857,367.55	833,085.94	(24,281.61)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1286043	9/5/24	2/15/33	91282CGM7	AA+	Aaa	AA+	1,800,000.00	3.5000	3.8107	1,759,921.88	740.50	9,758.15	1,760,662.38	1,705,078.12	(55,584.26)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(122,810.28)	14,307.07	1,708,888.94	1,538,906.25	(169,982.69)
<b>Subtotal for TREASURY BOND:</b>							<b>4,300,000.00</b>	<b>3.2965</b>	<b>3.4690</b>	<b>4,445,449.23</b>	<b>(118,530.36)</b>	<b>25,807.75</b>	<b>4,326,918.87</b>	<b>4,077,070.31</b>	<b>(249,848.56)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	68,557.60	9,538.04	1,976,682.60	1,917,656.24	(59,026.36)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1286041	9/5/24	1/31/29	91282CDW8	AA+	Aaa	AA+	1,000,000.00	1.7500	3.6765	922,343.75	2,751.03	2,710.60	925,094.78	906,562.50	(18,532.28)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>3,000,000.00</b>	<b>2.0833</b>	<b>3.1126</b>	<b>2,830,468.75</b>	<b>71,308.63</b>	<b>12,248.64</b>	<b>2,901,777.38</b>	<b>2,824,218.74</b>	<b>(77,558.64)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>7,300,000.00</b>	<b>2.7979</b>	<b>3.3225</b>	<b>7,275,917.98</b>	<b>(47,221.73)</b>	<b>38,056.39</b>	<b>7,228,696.25</b>	<b>6,901,289.05</b>	<b>(327,407.20)</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>23,351,116.42</b>	<b>3.8135</b>	<b>3.2442</b>	<b>25,246,661.89</b>	<b>(1,023,143.86)</b>	<b>244,469.93</b>	<b>24,223,518.03</b>	<b>22,916,513.04</b>	<b>(1,307,004.99)</b>
<b>Net Asset Value (NAV):</b>														<b>0.946044</b>	
<b>Total Investments:</b>							<b>23,351,116.42</b>	<b>3.8135</b>	<b>3.2442</b>	<b>25,246,661.89</b>	<b>(1,023,143.86)</b>	<b>244,469.93</b>	<b>24,223,518.03</b>	<b>22,916,513.04</b>	<b>(1,307,004.99)</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

### Non-Pooled Investments

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## CEO Finance Department Investments with Trustees Summary by Investment Type

Date:  
11/13/2024

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.74%	\$ 96,839,095.45	\$ 96,839,095.45	\$ 389,734.98
FED GOVT OBLI FD-IS	60934N104	4.72%	1,088.81	1,088.81	4.39
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			96,840,184.26	96,840,184.26	389,739.37
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			\$ 96,840,184.26	\$ 96,840,184.26	\$ 389,739.37

**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**SUMMARY BY INVESTMENT TYPE**  
**10/31/2024**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.74%	\$ 96,839,095.45	\$ 96,839,095.45	\$ 389,734.98
FED GOVT OBLI FD-IS	60934N104	4.72%	1,088.81	1,088.81	4.39
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			<u>96,840,184.26</u>	<u>96,840,184.26</u>	<u>389,739.37</u>
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			<u>\$ 96,840,184.26</u>	<u>\$ 96,840,184.26</u>	<u>\$ 389,739.37</u>
			-	-	-

**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**10/31/2024**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	*	INTEREST	BOOK VALUE	MARKET VALUE	ACCRUED
							RATE			INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>										
2014 SOCPFA SERIES B	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf		4.74%	\$ 370,959.61	\$ 370,959.61	\$ 1,495.16
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						9,983,625.13	9,983,625.13	40,255.23
2017-1 NEWPORT COAST	U.S. BANK	31846V567						947,984.34	947,984.34	3,820.87
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						8,221,952.24	8,221,952.24	33,152.28
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						1,922,281.61	1,922,281.61	7,762.85
2018 SOCPFA SERIES A	U.S. BANK	31846V567						29,646.32	29,646.32	119.50
NEWPORT COAST - Group 4	U.S. BANK	31846V567						450,108.19	450,108.19	1,814.17
OBLIGATION NOTES	U.S. BANK	31846V567						265,003.87	265,003.87	406.02
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						5,971.89	5,971.89	24.07
CFD 2021-1 Rienda	U.S. BANK	31846V567						26,491,298.77	26,491,298.77	106,792.55
2023 SOCPFA SERIES A	U.S. BANK	31846V567						2,625,364.53	2,625,364.53	10,581.58
CFD 2023-1 Rienda	U.S. BANK	31846V567						45,497,489.10	45,497,489.10	183,400.23
2014 & 2023 SOCPFA SERIES A & B	U.S. BANK	31846V567						27,409.85	27,409.85	110.47
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>										
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf		4.72%	1,088.81	1,088.81	4.39
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>								<b>\$ 96,840,184.26</b>	<b>\$ 96,840,184.26</b>	<b>\$ 389,739.37</b>

\* 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	-
Capistrano Unified	10/11/2024	1/31/2025	4.417%		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	-
<b>Total Temporary Transfers</b>					<b>\$ 952,700,000</b>	<b>\$ 927,700,000</b>	<b>25,000,000</b>

\* 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-Oct-2024 To 31-Oct-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
<b>Fund:</b>	<b>Extended Fund</b>											
1227370	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				5.2250 / 5.2316					
				10/2/2024	10/2/2024	INT		0.00	0.00	0.00	(674,895.83)	674,895.83
				10/2/2024	10/2/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1265187	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.5550 / 4.5572					
				1/11/2027	10/5/2024	INT		0.00	0.00	0.00	(1,138,750.00)	1,138,750.00
1227373	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.2100 / 5.2164					
				10/7/2024	10/7/2024	INT		0.00	0.00	0.00	(709,138.89)	709,138.89
				10/7/2024	10/7/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1230332	FED HM LN BK BD	/RBC	AGNF1				5.3100 / 5.3173					
				10/7/2024	10/7/2024	INT		0.00	0.00	0.00	(1,327,500.00)	1,327,500.00
				10/7/2024	10/7/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1242730	FED FARM CR BK	/RBC	AGNF1				5.3600 / 5.3617					
				4/7/2025	10/7/2024	INT		0.00	0.00	0.00	(1,340,000.00)	1,340,000.00
1242731	FED FARM CR BK	/RBC	AGNF1				5.3600 / 5.3617					
				4/7/2025	10/7/2024	INT		0.00	0.00	0.00	(1,340,000.00)	1,340,000.00
1262086	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				4.4600 / 4.4611					
				10/7/2026	10/7/2024	INT		0.00	0.00	0.00	(1,115,000.00)	1,115,000.00
1266744	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.8300 / 4.8305					
				4/7/2027	10/7/2024	INT		0.00	0.00	0.00	(1,140,416.67)	1,140,416.67
1266746	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.8200 / 4.8205					
				4/7/2027	10/7/2024	INT		0.00	0.00	0.00	(1,138,055.56)	1,138,055.56
1290427	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDNS				4.6904 / 4.6904					
				11/27/2024	10/8/2024	PURC		50,000,000.00	49,676,388.90	0.00	0.00	(49,676,388.89)
1290428	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDNS				4.6904 / 4.6904					
				11/27/2024	10/8/2024	PURC		50,000,000.00	49,676,388.90	0.00	0.00	(49,676,388.89)
1290429	FNMA DISCOUNT	/FTN FINANCIAL	AGDNS				4.6529 / 4.6529					
				12/19/2024	10/8/2024	PURC		50,000,000.00	49,539,000.00	0.00	0.00	(49,539,000.00)
1290430	FNMA DISCOUNT	/FTN FINANCIAL	AGDNS				4.6529 / 4.6529					
				12/19/2024	10/8/2024	PURC		50,000,000.00	49,539,000.00	0.00	0.00	(49,539,000.00)
1262085	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				4.4600 / 4.4612					

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

Transaction Date From 01-Oct-2024 To 31-Oct-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
<b>Fund:</b>	<b>Extended Fund</b>											
1266745	FED FARM CR BK	/BANK OF AMERICA	AGNF1	10/9/2026	10/9/2024	INT	4.8300 / 4.8304	0.00	0.00	0.00	(1,115,000.00)	1,115,000.00
1228521	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	4/9/2027	10/9/2024	INT	5.4300 / 5.4371	0.00	0.00	0.00	(1,153,833.33)	1,153,833.33
1228522	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	10/10/2024	10/10/2024	INT	5.4300 / 5.4371	0.00	0.00	0.00	(701,375.00)	701,375.00
				10/10/2024	10/10/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
				10/10/2024	10/10/2024	INT		0.00	0.00	0.00	(701,375.00)	701,375.00
				10/10/2024	10/10/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1241228	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				5.1250 / 5.1250					
1242733	FED FARM CR BK	/FTN FINANCIAL	AGNF1	10/10/2025	10/10/2024	INT	5.3600 / 5.3613	0.00	0.00	0.00	(1,281,250.00)	1,281,250.00
1245006	FED HM LN BK BD	/RBC	AGNF1	4/10/2025	10/10/2024	INT	5.0750 / 5.0778	0.00	0.00	0.00	(1,340,000.00)	1,340,000.00
1290906	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDNS	4/10/2025	10/10/2024	INT	4.4823 / 4.4823	0.00	0.00	0.00	(1,268,750.00)	1,268,750.00
1290907	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDNS	2/28/2025	10/10/2024	PURC	4.5439 / 4.5439	50,000,000.00	49,137,354.15	0.00	0.00	(49,137,354.17)
1290908	FHLB DISC CORP	/RBC	AGDNS	1/31/2025	10/10/2024	PURC	4.3063 / 4.3063	50,000,000.00	49,296,888.90	0.00	0.00	(49,296,888.89)
1228523	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	5/30/2025	10/10/2024	PURC	5.4100 / 5.4170	50,000,000.00	48,649,888.90	0.00	0.00	(48,649,888.89)
1228524	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	10/11/2024	10/11/2024	INT	5.4100 / 5.4170	0.00	0.00	0.00	(706,305.56)	706,305.56
				10/11/2024	10/11/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
				10/11/2024	10/11/2024	INT		0.00	0.00	0.00	(706,305.56)	706,305.56
				10/11/2024	10/11/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1290977	FHLB DISC CORP	/RBC	AGDNS	4/30/2025	10/11/2024	PURC	4.3058 / 4.3058	50,000,000.00	48,655,708.35	0.00	0.00	(48,655,708.33)

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

Transaction Date From 01-Oct-2024 To 31-Oct-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
<b>Fund:</b>	<b>Extended Fund</b>											
1290978	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDNS				4.5588 / 4.5588					
				1/31/2025	10/11/2024	PURC		50,000,000.00	49,300,777.80	0.00	0.00	(49,300,777.78)
1290979	US TREASURY N/B	/MORGAN STANLEY	USTBILL				4.6879 / 4.6879					
				11/26/2024	10/11/2024	PURC		50,000,000.00	49,702,277.80	0.00	0.00	(49,702,277.78)
1241872	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3400 / 5.3454					
				2/18/2025	10/13/2024	INT		0.00	0.00	0.00	(1,335,000.00)	1,335,000.00
1056549	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				1.6250 / 1.4722					
				10/15/2024	10/15/2024	INT		0.00	0.00	0.00	(37,415.63)	37,415.63
				10/15/2024	10/15/2024	MAT		(4,605,000.00)	(4,636,746.13)	0.00	31,746.13	4,605,000.00
1056550	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.4705					
				10/15/2024	10/15/2024	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
				10/15/2024	10/15/2024	MAT		(5,000,000.00)	(5,034,839.55)	0.00	34,839.55	5,000,000.00
1056551	FANNIE MAE	/TD SECURITIES	AGNF1				1.6250 / 1.5218					
				10/15/2024	10/15/2024	INT		0.00	0.00	0.00	(325,000.00)	325,000.00
				10/15/2024	10/15/2024	MAT		(40,000,000.00)	(40,185,778.80)	0.00	185,778.80	40,000,000.00
1228329	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				0.6250 / 5.3527					
				10/15/2024	10/15/2024	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				10/15/2024	10/15/2024	MAT		(50,000,000.00)	(47,121,093.75)	0.00	(2,878,906.25)	50,000,000.00
1242732	FED FARM CR BK	/FTN FINANCIAL	AGNF1				5.3600 / 5.3607					
				4/15/2025	10/15/2024	INT		0.00	0.00	0.00	(1,340,000.00)	1,340,000.00
1249205	US TREASURY N/B	/MORGAN STANLEY	TRBDI				4.2500 / 4.6360					
				10/15/2025	10/15/2024	INT		0.00	0.00	0.00	(1,062,500.00)	1,062,500.00
1249263	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				3.7500 / 4.4336					
				4/15/2026	10/15/2024	INT		0.00	0.00	0.00	(937,500.00)	937,500.00
1262667	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				4.6000 / 4.6013					
				10/15/2026	10/15/2024	INT		0.00	0.00	0.00	(1,150,000.00)	1,150,000.00
1267095	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				4.8300 / 4.8302					

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

Transaction Date From 01-Oct-2024 To 31-Oct-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
<b>Fund:</b>	<b>Extended Fund</b>											
1291653	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDNS	4/15/2027	10/15/2024	INT	4.5302 / 4.5302	0.00	0.00	0.00	(1,180,666.67)	1,180,666.67
1291710	FHLB DISC CORP	/TD SECURITIES	AGDNS	1/31/2025	10/16/2024	PURC	4.7000 / 4.7000	50,000,000.00	49,335,708.35	0.00	0.00	(49,335,708.33)
1291711	FHLB DISC CORP	/TD SECURITIES	AGDNS	11/27/2024	10/17/2024	PURC	4.4235 / 4.4235	50,000,000.00	49,733,784.70	0.00	0.00	(49,733,784.72)
1291712	FHLB DISC CORP	/TD SECURITIES	AGDNS	3/13/2025	10/17/2024	PURC	4.4235 / 4.4235	50,000,000.00	49,112,895.85	0.00	0.00	(49,112,895.83)
1291713	FHLB DISC CORP	/TD SECURITIES	AGDNS	3/13/2025	10/17/2024	PURC	4.4235 / 4.4235	50,000,000.00	49,112,895.85	0.00	0.00	(49,112,895.83)
1291919	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDNS	3/13/2025	10/17/2024	PURC	4.5784 / 4.5784	50,000,000.00	49,112,895.85	0.00	0.00	(49,112,895.83)
1291920	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDNS	1/9/2025	10/17/2024	PURC	4.5784 / 4.5784	50,000,000.00	49,471,500.00	0.00	0.00	(49,471,500.00)
1291923	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDNS	1/9/2025	10/17/2024	PURC	4.5784 / 4.5784	50,000,000.00	49,471,500.00	0.00	0.00	(49,471,500.00)
1242475	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	1/9/2025	10/17/2024	PURC	5.3550 / 5.3588	50,000,000.00	49,471,500.00	0.00	0.00	(49,471,500.00)
1292113	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDNS	3/14/2025	10/18/2024	INT	4.6266 / 4.6266	0.00	0.00	0.00	(1,338,750.00)	1,338,750.00
1245443	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	12/19/2024	10/18/2024	PURC	5.1100 / 5.1120	50,000,000.00	49,604,750.00	0.00	0.00	(49,604,750.00)
1292287	US TREASURY N/B	/Mizuho Securities USA Inc	USTBILL	4/21/2025	10/21/2024	INT	4.5659 / 4.5659	0.00	0.00	0.00	(1,277,500.00)	1,277,500.00
1292288	US TREASURY N/B	/Mizuho Securities USA Inc	USTBILL	1/9/2025	10/21/2024	PURC	4.5664 / 4.5664	50,000,000.00	49,497,777.80	0.00	0.00	(49,497,777.78)

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

Transaction Date From 01-Oct-2024 To 31-Oct-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
<b>Fund:</b>	<b>Extended Fund</b>											
1230333	FED HM LN BK BD	/RBC	AGNF1	1/9/2025	10/21/2024	PURC	5.3000 / 5.3072	50,000,000.00	49,497,722.20	0.00	0.00	(49,497,722.22)
				10/22/2024	10/22/2024	INT		0.00	0.00	0.00	(1,325,000.00)	1,325,000.00
				10/22/2024	10/22/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1292424	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.6242 / 4.6242					
				12/19/2024	10/22/2024	PURC		50,000,000.00	49,630,250.00	0.00	0.00	(49,630,250.00)
1292425	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.6242 / 4.6242					
				12/19/2024	10/22/2024	PURC		50,000,000.00	49,630,250.00	0.00	0.00	(49,630,250.00)
1292428	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.3264 / 4.3264					
				5/30/2025	10/22/2024	PURC		50,000,000.00	48,712,083.35	0.00	0.00	(48,712,083.33)
1292664	US TREASURY N/B	/MORGAN STANLEY	USTBILL				4.5566 / 4.5566					
				1/2/2025	10/23/2024	PURC		50,000,000.00	49,554,672.20	0.00	0.00	(49,554,672.22)
1292665	US TREASURY N/B	/MORGAN STANLEY	USTBILL				4.6135 / 4.6135					
				12/19/2024	10/23/2024	PURC		100,000,000.00	99,274,833.30	0.00	0.00	(99,274,833.33)
1292666	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDNS				4.4341 / 4.4341					
				4/17/2025	10/23/2024	PURC		50,000,000.00	48,939,111.10	0.00	0.00	(48,939,111.11)
1292667	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDNS				4.4341 / 4.4341					
				4/17/2025	10/23/2024	PURC		50,000,000.00	48,939,111.10	0.00	0.00	(48,939,111.11)
1267657	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.8600 / 4.8607					
				11/6/2026	10/24/2024	INT		0.00	0.00	0.00	(1,215,000.00)	1,215,000.00
1292859	FHLB DISC CORP	/FTN FINANCIAL	AGDNS				4.5804 / 4.5804					
				1/2/2025	10/24/2024	PURC		50,000,000.00	49,558,611.10	0.00	0.00	(49,558,611.11)
1292860	FHLB DISC CORP	/FTN FINANCIAL	AGDNS				4.5804 / 4.5804					
				1/2/2025	10/24/2024	PURC		50,000,000.00	49,558,611.10	0.00	0.00	(49,558,611.11)
1231335	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				5.3600 / 5.3674					
				10/25/2024	10/25/2024	INT		0.00	0.00	0.00	(1,340,000.00)	1,340,000.00
				10/25/2024	10/25/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1232035	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				5.3700 / 5.3774					

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

Transaction Date From 01-Oct-2024 To 31-Oct-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
<b>Fund:</b>	<b>Extended Fund</b>											
				10/25/2024	10/25/2024	INT		0.00	0.00	0.00	(1,342,500.00)	1,342,500.00
				10/25/2024	10/25/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1245441	FED HM LN BK BD	/RBC	AGNF1				5.1050 / 5.1065					
				4/25/2025	10/25/2024	INT		0.00	0.00	0.00	(1,276,250.00)	1,276,250.00
1245442	FED HM LN BK BD	/RBC	AGNF1				5.1050 / 5.1065					
				4/25/2025	10/25/2024	INT		0.00	0.00	0.00	(1,276,250.00)	1,276,250.00
1293062	US TREASURY N/B	/BARCLAYS CAPITAL	USTBILL				4.5869 / 4.5869					
				12/19/2024	10/25/2024	PURC		50,000,000.00	49,652,048.60	0.00	0.00	(49,652,048.61)
1293063	US TREASURY N/B	/JP MORGAN CHASE & CO	USTBILL				4.4236 / 4.4236					
				4/17/2025	10/25/2024	PURC		50,000,000.00	48,953,341.65	0.00	0.00	(48,953,341.67)
1112120	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.6900 / 0.6900					
				4/28/2025	10/28/2024	INT		0.00	0.00	0.00	(69,000.00)	69,000.00
1112327	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.6800 / 0.6800					
				4/29/2025	10/29/2024	INT		0.00	0.00	0.00	(136,000.00)	136,000.00
1293382	US TREASURY N/B	/MORGAN STANLEY	USTBILL				4.5821 / 4.5821					
				12/19/2024	10/29/2024	PURC		100,000,000.00	99,355,062.50	0.00	0.00	(99,355,062.50)
1293383	US TREASURY N/B	/JP MORGAN CHASE & CO	USTBILL				4.4360 / 4.4360					
				4/17/2025	10/29/2024	PURC		100,000,000.00	97,948,194.50	0.00	0.00	(97,948,194.45)
1293425	US TREASURY N/B	/BARCLAYS CAPITAL	USTBILL				4.5840 / 4.5840					
				12/19/2024	10/30/2024	PURC		50,000,000.00	49,683,680.55	0.00	0.00	(49,683,680.56)
1113751	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.5232					
				4/30/2025	10/31/2024	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1115882	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.3750 / 0.5449					
				4/30/2025	10/31/2024	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1116053	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	10/31/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116054	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	10/31/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1142897	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.5000 / 0.5496					

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

Transaction Date From 01-Oct-2024 To 31-Oct-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
<b>Fund: Extended Fund</b>				10/31/2024	10/31/2024	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				10/31/2024	10/31/2024	MAT		(50,000,000.00)	(51,451,171.90)	0.00	1,451,171.90	50,000,000.00
1228328	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.5000 / 5.3311					
				10/31/2024	10/31/2024	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				10/31/2024	10/31/2024	MAT		(50,000,000.00)	(47,591,796.90)	0.00	(2,408,203.10)	50,000,000.00
1247906	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 4.4251					
				10/31/2028	10/31/2024	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
1249266	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.3750 / 4.4231					
				4/30/2026	10/31/2024	INT		0.00	0.00	0.00	(1,187,500.00)	1,187,500.00
<b>Sub Total:</b>								<u>1,200,395,000.00</u>	<u>1,179,965,038.32</u>	<u>0.00</u>	<u>(43,236,481.67)</u>	<u>(1,136,728,556.57)</u>
<b>Fund: 650-Fountain Valley SD40</b>												
1113406	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.7500 / 0.7965					
				4/30/2026	10/31/2024	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
<b>Sub Total:</b>								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(13,125.00)</u>	<u>13,125.00</u>

**Grand Total:**      1,200,395,000.00      1,179,965,038.32      0.00      (43,249,606.67)      (1,136,715,431.57)

County of Orange  
Treasurer-Tax Collector's Office

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**  
For 01-Oct-2024 to 31-Oct-2024

Cashflow Date	Transaction Description	Amount	Deal No.
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (OCTP)</b>			
10/1/2024	ACTUAL CASHFLOW	(2,123,354.65)	1289272
10/2/2024	ACTUAL CASHFLOW	64,725,967.08	1289458
10/3/2024	ACTUAL CASHFLOW	3,936,918.88	1289900
10/4/2024	ACTUAL CASHFLOW	(1,328,905.46)	1289914
10/7/2024	ACTUAL CASHFLOW	32,126,471.23	1290249
10/8/2024	ACTUAL CASHFLOW	(114,665,255.46)	1290425
10/9/2024	ACTUAL CASHFLOW	54,539,559.78	1290645
10/10/2024	ACTUAL CASHFLOW	(177,863,604.90)	1290900
10/11/2024	ACTUAL CASHFLOW	(81,444,581.60)	1290967
10/15/2024	ACTUAL CASHFLOW	170,734,414.03	1291429
10/16/2024	ACTUAL CASHFLOW	10,888,116.15	1291644
10/17/2024	ACTUAL CASHFLOW	(314,286,640.68)	1291921
10/18/2024	ACTUAL CASHFLOW	(69,519,411.14)	1292114
10/21/2024	ACTUAL CASHFLOW	(71,188,610.67)	1292280
10/22/2024	ACTUAL CASHFLOW	(30,296,632.28)	1292426
10/23/2024	ACTUAL CASHFLOW	(227,779,830.33)	1292658
10/24/2024	ACTUAL CASHFLOW	(20,050,802.92)	1292851
10/25/2024	ACTUAL CASHFLOW	(1,374,822.57)	1293037
10/28/2024	ACTUAL CASHFLOW	28,738,049.52	1293162
10/29/2024	ACTUAL CASHFLOW	161,513,939.00	1293369
10/30/2024	ACTUAL CASHFLOW	20,766,886.26	1293613
10/31/2024	ACTUAL CASHFLOW	(197,447,823.83)	1293814
<b>Sub Total Amount Per Account:</b>		<b>(761,399,954.56)</b>	
<b>NORTHERN INSTITUTIONAL TREASURY PORTFOLIO (CCCD)</b>			
10/10/2024	ACTUAL CASHFLOW	(1,035.95)	1290879
<b>Sub Total Amount Per Account:</b>		<b>(1,035.95)</b>	
<b>Total Amount:</b>		<b><u>(761,400,990.51)</u></b>	



# 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)