

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

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



COUNTY OF ORANGE

TREASURER’S INVESTMENT REPORT

For December 30, 2024

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



INTERDEPARTMENTAL COMMUNICATION

Date: January 16, 2025

To: Chair Doug Chaffee
Vice Chair Katrina Foley
Supervisor Janet Nguyen
Supervisor Vicente Sarmiento
Supervisor Donald P. Wagner

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

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

The Treasurer's Investment Report for the month ended December 31, 2024, is attached, is online at 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 0.75 year. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. On August 1, 2024, Fitch affirmed their highest credit rating for OCTP of AA+ for credit risk and a rating of S1, indicating a very low sensitivity to market risk.

ECONOMIC UPDATE

The U.S. economy continued to experience employment gains and inflation still remains above the Federal Open Market Committee's (FOMC) target of 2%. Job gains were 256,000 in December after increasing 212,000 (revised down) in November, while November's headline inflation increased to 2.7% year over year, higher than October's 2.6%. On December 18, 2024, the FOMC lowered interest rates by 25 basis points to a range of 4.25% to 4.50%. Other recent U.S. economic releases include:

- Gross Domestic Product (third estimate) increased to 3.1% (survey: +2.8%) in the third quarter compared to the second quarter's rise of 3.0%.
- The Unemployment Rate decreased slightly to 4.1% (survey: 4.2%) in December from 4.2% in November.
- The Empire State Manufacturing Index decreased to 0.2 (survey: 10.0) from the prior month's 31.2, while the Philadelphia Fed Index fell to -16.4 (survey: 2.8) from -5.5 in November. The Fed uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury par yield curve remained slightly inverted in December. The 90-day Treasury Bill rate decreased to 4.37% from 4.58%. The 2-year Treasury Note increased to 4.25% from 4.13% while the 10-year Treasury Bond rate increased to 4.58% from 4.18%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for fiscal year 2024-2025 are 4.36% and 4.31%. The daily gross yield for OCTP as of December 31, 2024, is 4.30%. The revised forecasts for the OCTP gross and net yield for fiscal year 2024-2025 are 4.00% and 3.96% respectively, with the current month's investment administrative fee decreasing to 4.0 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 October 2024, November 2024, and December 2024 interest apportionments are expected to be paid in January 2025, February 2025, and March 2025 respectively.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, section 6, and per the Board of Supervisor's (Board) 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 December 2024.

CREDIT UPDATE

During December, there were no credit rating changes, and a Government Money Market Mutual Fund added to increase liquidity options to the Treasurer's Approved Issuer List. Credit analysis occurs for all issuers owned on a daily, monthly, quarterly, and annual basis.

SUBSEQUENT EVENT

On December 17, the Board deleted the agenda item submitted by the Treasurer that contained both the one-year delegation of the authority to invest or reinvest the funds of the county and the funds of the other depositors in the county treasury to the county treasurer ([Gov't Code Section \(GCS\) 53607, 27000.1, 27000.3](#) (a)(b)(c), and [53646\(a\)\(1\)](#)) and the 2025 Investment Policy Statement (IPS) for approval that had been reviewed by the Treasury Oversight Committee (TOC) ([GCS 53646\(a\)\(1\)](#) and [27133](#)) on October 30, 2024.

On January 1, 2025, the Board became the agent of the county who serves as the fiduciary and that is subject to the prudent investor standard ([GCS 27000.3\(b\)](#)) except for funds deposited in the county treasury at the discretion of the local agency (county treasurer still serves as the local agency's fiduciary subject to the prudent investor standard ([GCS 27000.3\(b\)](#)). We have been informed by County Counsel that, as a general rule, with respect to an Investment Policy Statement (IPS) (as defined in [GCS 53646](#)), that it is optional as "the treasurer may annually render to the board of supervisors and any oversight committee a statement of investment policy" per ([GCS 53646\(a\)](#)). As stated above, the IPS submitted by the Treasurer to the Board was deleted on December 17, 2024.

I certify that this report includes the OCTP, the Specific Investment Accounts and the Bond Proceeds Account as of December 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 ⁽¹⁾
FOR THE MONTH AND QUARTER ENDED DECEMBER 31, 2024

OCTP INVESTMENT STATISTICS

DESCRIPTION	CURRENT BALANCES	Duration	Daily Yield as of 12/31/2024	MONTHLY Gross Yield	QUARTERLY Gross Yield	Current NAV
Orange County Treasurer's Pool (OCTP)	Market Value ⁽³⁾ \$	16,607,935,486	0.75	4.301%	4.282%	4.324%
	Cost (Capital) \$	16,539,075,370				
	Monthly Avg Balance \$	16,035,687,692				
	QUARTERLY AVG Balance \$	14,694,316,460				
	Book Value \$	16,608,675,519				
						1.0000

SPECIFIC INVESTMENT ACCOUNTS STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	QUARTERLY Gross Yield	MARKET Value ⁽³⁾	Book Value	Current NAV	
Pension Prepayment-CEO (PP-CEO)	Market Value ⁽³⁾ \$	547,474,227	PP-CEO	5.105%	5.105%	513,975,429	512,079,390	1.0037
Fountain Valley School District Fund 40 (FVSD)	Cost (Capital) \$	532,390,205	FVSD	2.901%	2.907%	33,498,798	33,892,011	0.9884
	Monthly Avg Balance \$	532,390,205						
	QUARTERLY AVG Balance \$	532,390,205						
	Book Value \$	545,971,401						

BOND PROCEEDS ACCOUNT STATISTICS ⁽²⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	QUARTERLY Gross Yield	MARKET Value ⁽³⁾	Book Value	Current NAV	
CCCD Series 2017E Bonds (CCCD)	Market Value ⁽³⁾ \$	22,757,879	CCCD	3.075%	3.100%	22,757,879	24,321,158	0.9357
	Cost (Capital) \$	25,362,332						
	Monthly Avg Balance \$	25,351,097						
	QUARTERLY AVG Balance \$	25,303,466						
	Book Value \$	24,321,158						

OCIF TOTALS

INVESTMENTS & CASH		YEAR-TO-DATE EARNINGS	
OCTP Investments at Cost	\$ 16,539,075,370	OCTP	\$ 320,148,828
OCTP Cash	15,752,403	OCIP	143,245,666
		OCEIP	176,903,162
Specific Investment Accounts at Cost	532,390,205	Specific Investment Accounts	13,330,001
Bond Proceeds Account at Cost	25,362,332	Bond Proceeds Account	403,905
Total Assets in the County Treasury	\$ 17,112,580,310	Total OCIF Year-To-Date Earnings	\$ 333,882,734

INTEREST RATE YIELD

WEIGHTED AVERAGE MATURITY (WAM)

OCTP - YTD NET YIELD	4.312%	OCTP	286
90-DAY T-BILL YIELD - YTD AVERAGE	4.907%	LGIP (Standard & Poors)	37

(1) Reported in compliance with the 2024 IPS Section XII that requires at least quarterly reporting per Government Code Section (GCS) 53646 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

	DECEMBER 2024	NOVEMBER 2024	INCREASE (DECREASE)	NET CHANGE %	DECEMBER 2023	INCREASE (DECREASE)	NET CHANGE %
End Of Month Market Value ^{1,2}	\$ 16,607,935,486	\$ 14,342,347,238	\$ 2,265,588,248	15.80%	\$ 16,371,516,176	236,419,310	1.44%
End Of Month Book Value ²	\$ 16,608,675,519	\$ 14,341,972,751	\$ 2,266,702,768	15.80%	\$ 16,424,652,838	184,022,681	1.12%
Monthly Average Balance ²	\$ 16,035,687,692	\$ 14,185,273,736	\$ 1,850,413,956	13.04%	\$ 15,953,786,310	81,901,382	0.51%
Year-To-Date Average Balance	\$ 14,410,450,480	\$ 14,085,403,037	\$ 325,047,443	2.31%	\$ 14,234,837,766	175,612,714	1.23%
Monthly Accrued Earnings ³	\$ 58,641,770	\$ 51,634,267	\$ 7,007,503	13.57%	\$ 59,992,997	(1,351,227)	-2.25%
Monthly Net Yield	4.242%	4.323%	-0.081%	-1.86%	4.348%	-0.106%	-2.43%
Year-To-Date Net Yield	4.312%	4.328%	-0.016%	-0.36%	4.059%	0.253%	6.24%
Annual Estimated Gross Yield ⁴	4.000%	3.500%	0.500%	14.29%	4.280%	-0.280%	-6.54%
Weighted Average Maturity (WAM)	286	313	(27)	-8.63%	290	(4)	-1.38%

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

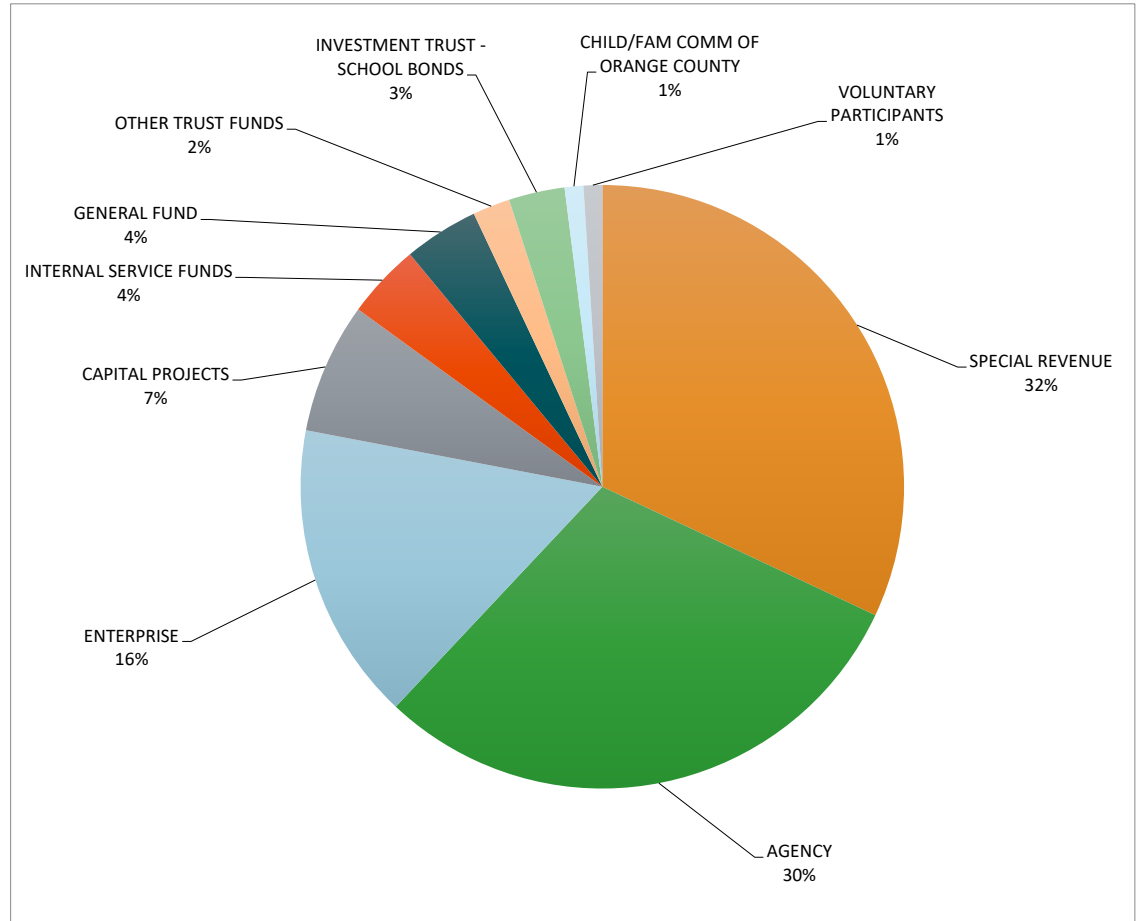
² The OCTP End of Month Market Value, End of Month Book Value and Monthly Average Balance are higher than the prior month due to higher property tax receipts in December.

³ The OCTP Monthly Accrued Earnings are higher than the prior month due to a higher average balance in December than November.

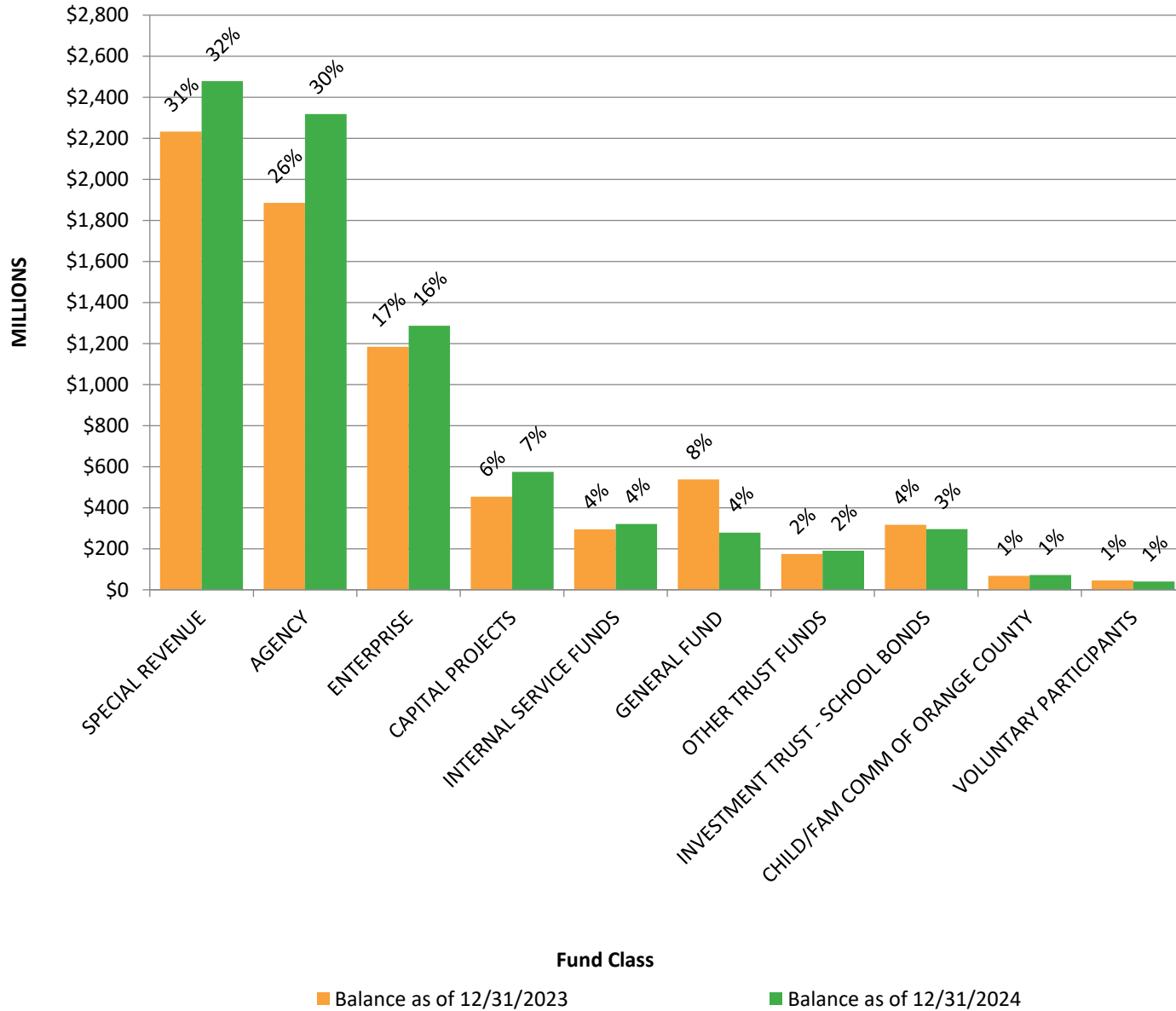
⁴ The Annual Estimated Gross Yield is higher than the prior month due to an update of the forecast. The Annual Estimated Gross Yield for December 2023 is reported at the actual annual gross yields for FY 23-24.

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

FUNDS	BALANCE
SPECIAL REVENUE	2,478,067,200
AGENCY	2,318,615,714
ENTERPRISE	1,286,866,560
CAPITAL PROJECTS	574,970,891
INTERNAL SERVICE FUNDS	320,092,515
GENERAL FUND	279,157,058
OTHER TRUST FUNDS	190,899,546
INVESTMENT TRUST - SCHOOL BONDS	296,172,427
CHILD/FAM COMM OF ORANGE COUNTY	71,867,473
VOLUNTARY PARTICIPANTS	39,838,736
TOTAL	7,856,548,120

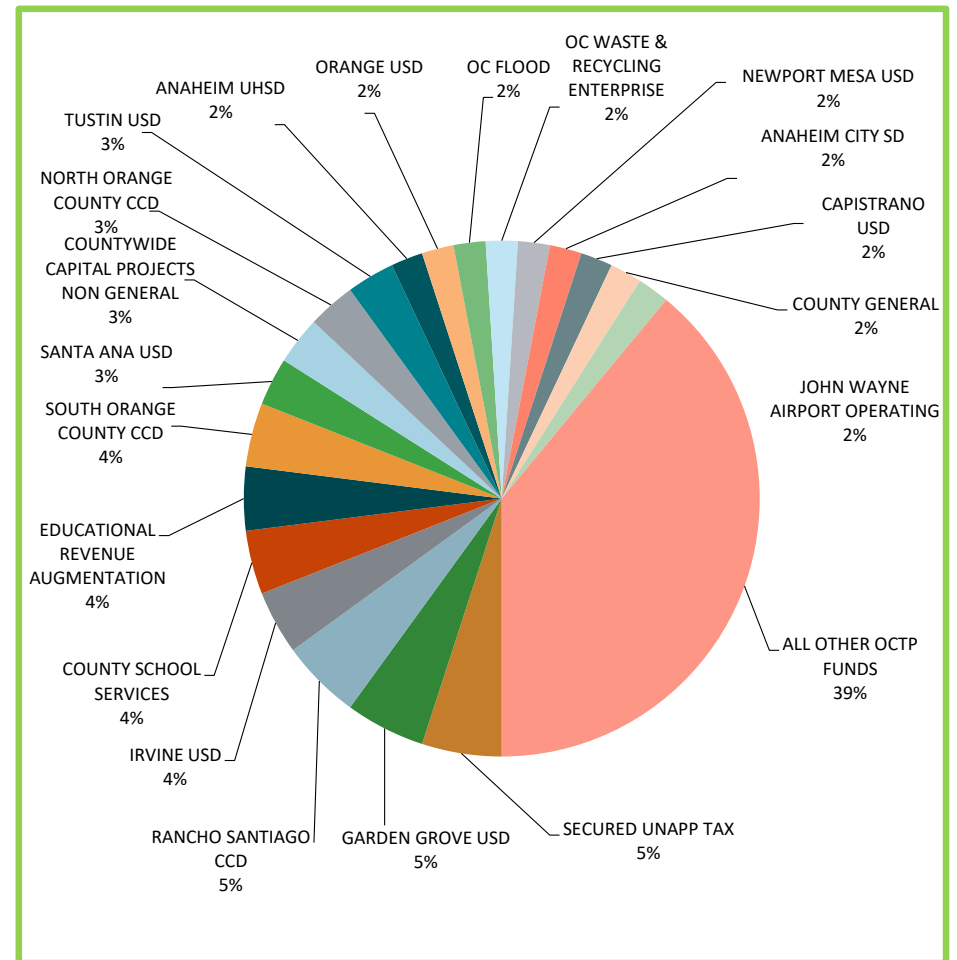


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF DECEMBER 31, 2024**



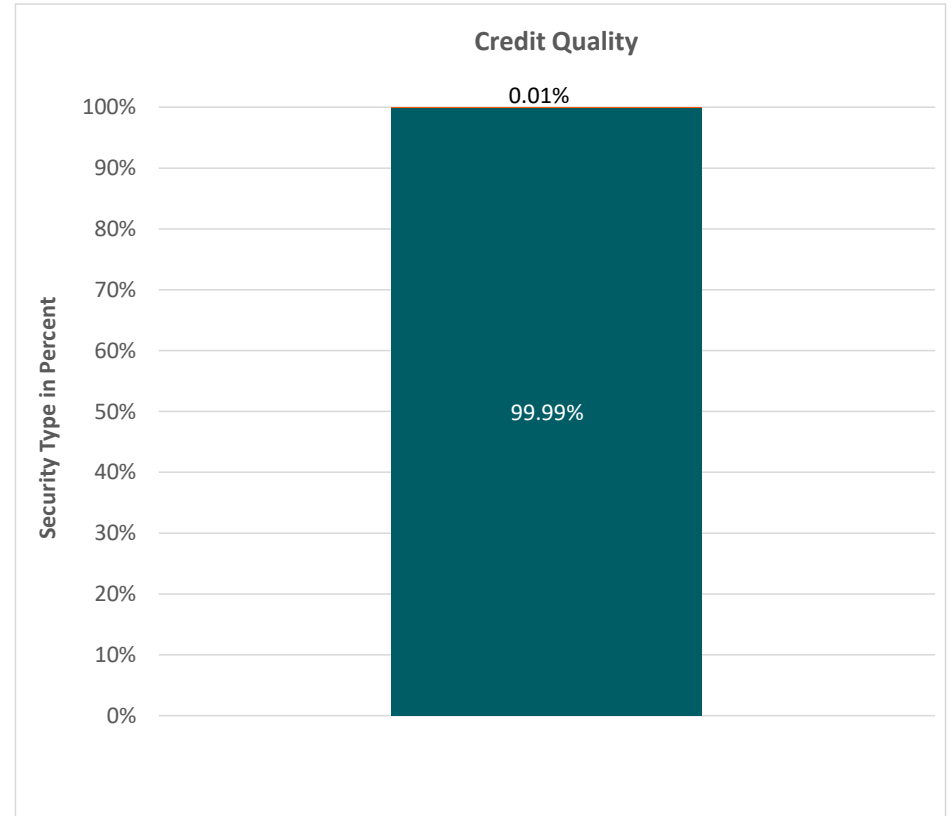
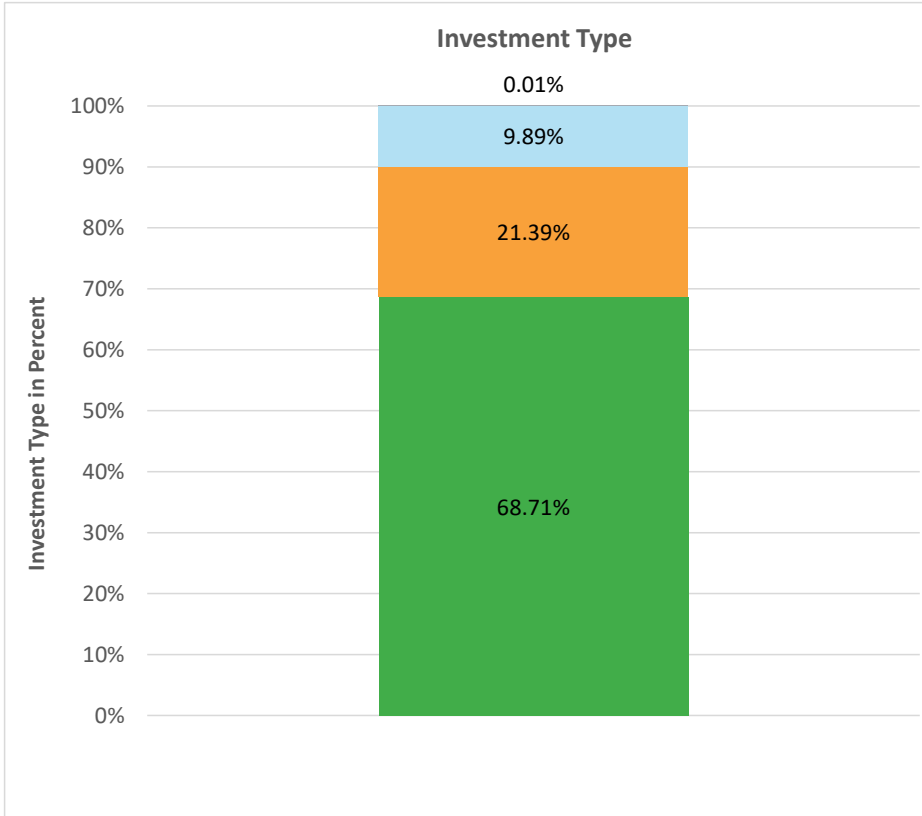
ORANGE COUNTY TREASURER'S POOL TOP 20 POOL PARTICIPANTS AS OF DECEMBER 31, 2024

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
673	SECURED UNAPP TAX	\$ 891,975,280
72	GARDEN GROVE USD	833,844,897 (1)
92	RANCHO SANTIAGO CCD	810,071,217
75	IRVINE USD	712,055,029 (1)
94	COUNTY SCHOOL SERVICES	656,277,776
664	EDUCATIONAL REVENUE AUGMENTATION	583,568,529
96	SOUTH ORANGE COUNTY CCD	581,136,743
84	SANTA ANA USD	532,474,463 (1)
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	500,092,502
88	NORTH ORANGE COUNTY CCD	438,878,791 (1)
87	TUSTIN USD	431,601,544 (1)
64	ANAHEIM UHSD	398,586,337 (1)
80	ORANGE USD	381,050,335 (1)
400	OC FLOOD	371,417,970
299	OC WASTE & RECYCLING ENTERPRISE	344,224,709
78	NEWPORT MESA USD	319,989,492 (1)
04	ANAHEIM CITY SD	297,811,547 (1)
68	CAPISTRANO USD	296,562,918
100	COUNTY GENERAL	279,140,051
280	JOHN WAYNE AIRPORT OPERATING	274,506,435
	ALL OTHER OCTP FUNDS	6,619,561,208 (1)
	TOTAL	<u>\$ 16,554,827,773</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

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



	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 11,409,938	68.71%
U. S. TREASURIES	3,553,247	21.39%
MONEY MARKET MUTUAL FUNDS	1,643,342	9.89%
LOCAL AGENCY INVESTMENT FUND	1,408	0.01%
	\$ 16,607,935	100.00%

	In Thousands	%
US GOVERNMENT	\$ 16,606,527	99.99%
NOT RATED	1,408	0.01%
	\$ 16,607,935	100.00%

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

December 31, 2024

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

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

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

Legend:

NR = Not Rated
WD = Withdrawn

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

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

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

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended December 31, 2024**

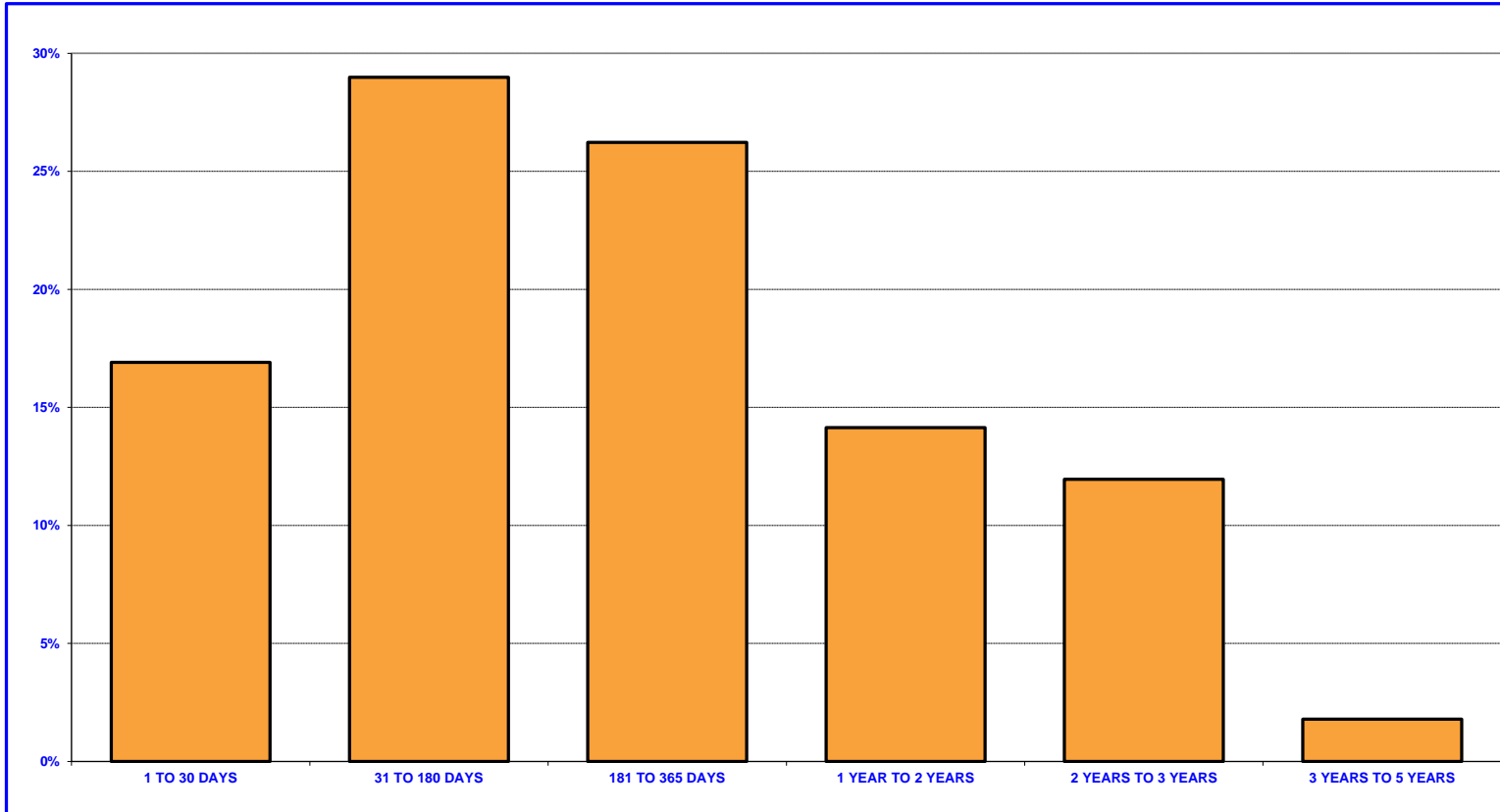
During December, the Allspring Government Money Market Fund was added to the Treasurer's Approved Issuer List.

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

December 31, 2024



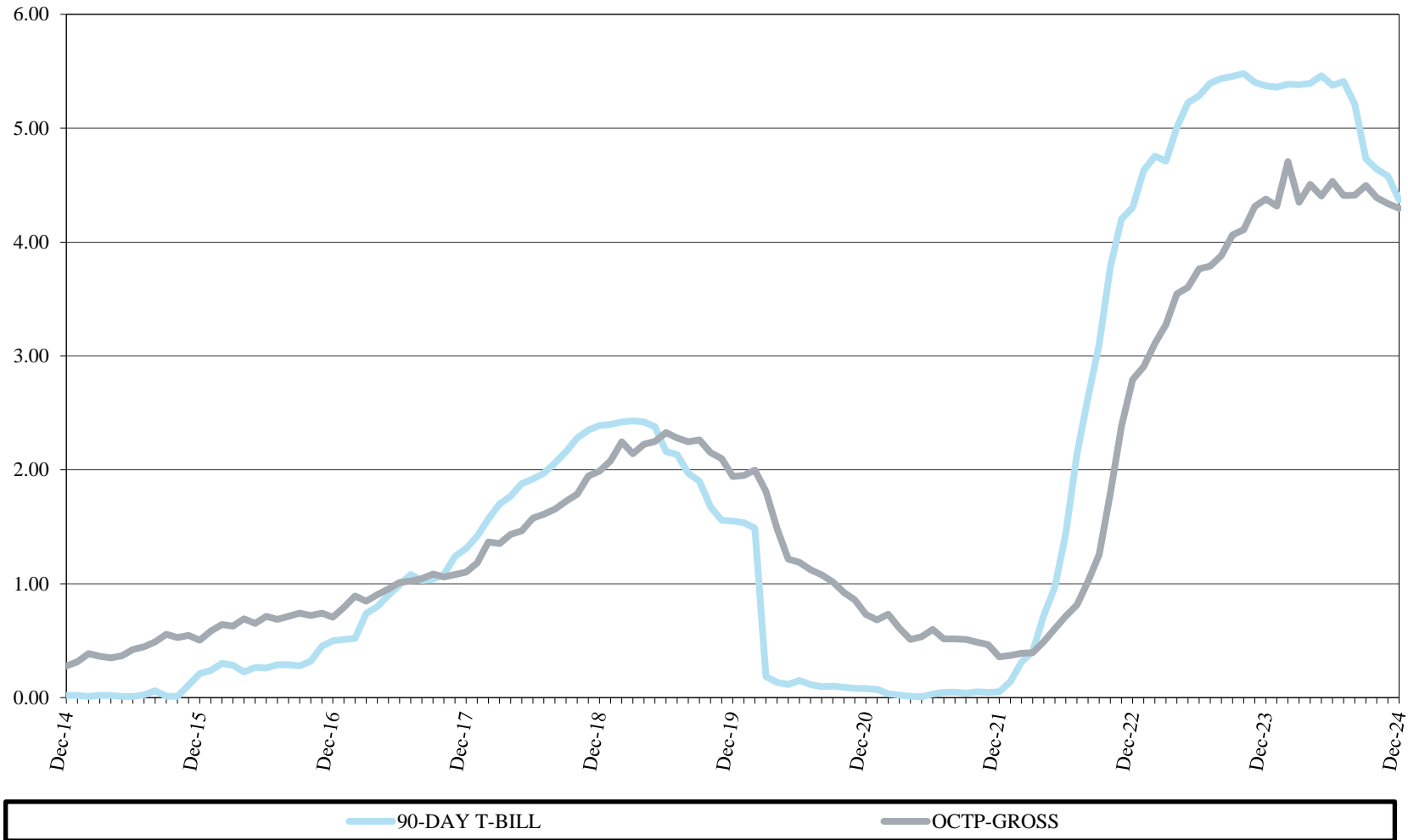
ORANGE COUNTY TREASURER'S POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 2,833,250	16.91%
31 TO 180 DAYS	4,855,000	28.98%
181 TO 365 DAYS	4,395,000	26.23%
1 YEAR TO 2 YEARS	2,370,000	14.14%
2 YEARS TO 3 YEARS	2,003,000	11.95%
3 YEARS TO 5 YEARS	300,000	1.79%
TOTAL	\$ 16,756,250	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 12/31/2024, Floating Rate Notes comprise 0.00% of the Orange County Treasurer's

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

For The Period December 2014 to December 2024



- For the Month Ended December 31, 2024, 90-Day T-Bill – 4.37%; OCTP – Net – 4.24%
- 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 JUNE 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 June 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.

ORANGE COUNTY TREASURER'S POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
December 2024 - Ending Cash				\$ 15,752,403
January	\$ 1,385,601,700	\$ 1,476,994,813	\$ 2,874,847,381	3,501,535
February	917,359,958	\$ 1,092,344,628	\$ 1,483,385,923	529,820,198
March	891,621,875	\$ 1,552,546,118	\$ 1,755,049,417	1,218,938,774
April	1,538,717,028	\$ 3,217,971,400	\$ 2,249,190,610	3,726,436,592
May	925,509,278	\$ 829,595,066	\$ 2,034,293,501	3,447,247,435
June	889,931,472	\$ 916,555,846	\$ 1,592,629,752	3,661,105,001

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY

FOR THE MONTH AND QUARTER ENDED DECEMBER 31, 2024

	Month	Quarter
Treasurer's Accountability at the Beginning of the Period:	\$ 14,860,536,510	\$ 14,297,196,431
OCTP Cash Receipts:		
County	3,508,926,566	6,694,167,545
School and Community College Districts	1,872,814,818	3,675,720,311
Total Cash Receipts	5,381,741,384	10,369,887,856
OCTP Cash Disbursements:		
County	2,392,321,733	4,729,761,790
School and Community College Districts	737,398,687	2,824,859,537
Total Cash Disbursements	3,129,720,420	7,554,621,327
 Net Change in Cost Value of OCTP and Cash	 2,252,020,964	 2,815,266,529
 Net Increase in Specific Investment Accounts and the CCCD Bond Proceeds Account	 22,836	 117,350
Treasurer's Accountability at the End of the Period:	\$ 17,112,580,310	\$ 17,112,580,310
Assets in the Treasury at the End of the Period (Cost):		
Pooled Investments:		
Orange County Treasurer's Pool		\$ 16,539,075,370
Total Pooled Investments		16,539,075,370
Specific Investment Accounts:		
Fountain Valley School District Fund 40		33,423,486
Pension Prepayment - CEO		498,966,719
Total Specific Investment Accounts		532,390,205
Bond Proceeds Account:		
CCCD Series 2017E Bonds		25,362,332
Total Bond Proceeds Account		25,362,332
OCTP Cash:		
Cash in Banks		15,696,496
Cash - Other		55,907
Total Cash		15,752,403
Total Assets in the County Treasury at the End of the Period:		\$ 17,112,580,310

ORANGE COUNTY TREASURER-TAX COLLECTOR
OCTP INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
December 31, 2024

Investment Type	IPS Diversification Limit	Market Value of Investments ⁽²⁾	Percent of Portfolio
U.S. Government Agency Securities	100%	\$ 11,409,938,561	68.71%
U.S. Treasury Securities	100%	3,553,246,853	21.39%
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%	1,643,341,623	9.89%
JPA Investment Pools (JPA)	20%	-	-
Supranationals	30%	-	-
		\$ 16,607,935,486	100.00%

Compliance Category	IPS Limitations	Compliance (Yes/No)
Percentage Limits		
Issuer Limit	5%	Yes
MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	20%	Yes
Government Agencies Issuer	100%	Yes
Diversification Limit	See Above	Yes
Maturity/Duration Limits		
Duration ⁽⁵⁾	1.5 Years	Yes/ 0.75
Final Maturity	5 Years/1826 days	Yes/ 1415
Rating Limits		
Short Term/Long Term	A-1/≥ AA ⁽³⁾	Yes
Authorized Issuer	Approved Issuer List	Yes
Authorized Broker/Dealer	Broker/Dealer List	Yes
Net Asset Value	>0.9975	1.0000

(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
December 31, 2024

Investment Type ⁽¹⁾	IPS Diversification Limit	CEO - PP		FVSD	
		Market Value of Investments ⁽²⁾	% of Portfolio	Market Value of Investments ⁽²⁾	% of Portfolio
U.S. Government Agency Securities	100%	-	0.00%	\$ 10,103,673	30.16%
U.S. Treasury Securities	100%	\$ 513,975,429	100.00%	23,395,125	69.84%
		\$ 513,975,429	100.00%	\$ 33,498,798	100.00%

Compliance Category	IPS Limitations ⁽³⁾	Compliance (Yes, No)	Compliance (Yes, No)
Final Maturity Limits	<i>Limit in Days/Actual</i>	Yes, 547 / 181	Yes, 1826 / 1141
Authorized Issuer	<i>Approved Issuer List</i>	Yes	Yes
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>	Yes	Yes

(1) Local Agency Agreements limit Investment options.

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

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

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
COMPLIANCE SUMMARY FOR THE CCCD BOND PROCEEDS ACCOUNT⁽¹⁾
December 31, 2024**

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

CCCD		
	Market Value of Investments ⁽²⁾	% of Portfolio
	\$ 15,086,737	66.29%
	6,820,355	29.97%
	850,787	3.74%
	\$ 22,757,879	100.00%

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

Compliance (Yes, No)
Yes, 6940 / 4063
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
December 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. (Issued January 15, 2025)
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 reconciliation complete, refunds 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 acknowledgements received from all approved brokers.
IPS Compliance Findings	TTC	Investment/Diversification/Maturity Restrictions	FY 24/25 identified zero compliance incidents as of December 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. TTC submitted 2025 IPS agenda item to the Board of Supervisors on December 17, 2024 as allowed per 27000.3, Board deleted item, so no 2025 IPS is approved, information sent to All Pool Participants on December 31, 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	TOC members in compliance for 2024.
TOC Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 40 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2023, but a TOC member filed their assuming office form in calendar year 2024 after the required deadline.

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 December 31, 2024**

During December, 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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* Market values provided by Northern Trust and exclude accrued interest

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
FUNDS															
NORTHERN TRUST OCTP SWEEP															
							0.00		5.1300		0.00		0.00	0.00	0.00
LAIF - EXTENDED FUND															
		01/01/2025					1,408,449.29		4.4340	1,408,449.29			1,408,449.29	1,408,449.29	0.00
OC Treasurer Extended Fund															
		01/01/2025					843,853,375.45		4.4190	843,853,375.45			843,853,375.45	843,853,375.45	0.00
OC Treasurer X FUND MMF															
		01/01/2025					799,488,247.67		4.4187	799,488,247.67			799,488,247.67	799,488,247.67	0.00
Subtotal for FUNDS:							1,644,750,072.41		4.4189	1,644,750,072.41			1,644,750,072.41	1,644,750,072.41	0.00
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1292859	10/24/24	01/02/2025	313385AB2	A-1+	P-1	NR	50,000,000.00		4.5804	49,558,611.11	435,083.33	0.00	49,993,694.44	49,988,305.50	(5,388.94)
FHLB DISC CORP / FTN FINANCIAL															
1292860	10/24/24	01/02/2025	313385AB2	A-1+	P-1	NR	50,000,000.00		4.5804	49,558,611.11	435,083.33	0.00	49,993,694.44	49,988,305.50	(5,388.94)
FHLB DISC CORP / Mizuho Securities USA Inc															
1291919	10/17/24	01/09/2025	313385AJ5	A-1+	P-1	NR	50,000,000.00		4.5784	49,471,500.00	478,166.67	0.00	49,949,666.67	49,947,375.00	(2,291.67)
FHLB DISC CORP / Mizuho Securities USA Inc															
1291920	10/17/24	01/09/2025	313385AJ5	A-1+	P-1	NR	50,000,000.00		4.5784	49,471,500.00	478,166.67	0.00	49,949,666.67	49,947,375.00	(2,291.67)
FHLB DISC CORP / Mizuho Securities USA Inc															
1291923	10/17/24	01/09/2025	313385AJ5	A-1+	P-1	NR	50,000,000.00		4.5784	49,471,500.00	478,166.67	0.00	49,949,666.67	49,947,375.00	(2,291.67)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1297811	12/3/24	01/15/2025	313385AQ9	A-1+	P-1	NR	50,000,000.00		4.4131	49,737,819.44	176,819.45	0.00	49,914,638.89	49,912,291.50	(2,347.39)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1290907	10/10/24	01/31/2025	313385BG0	A-1+	P-1	NR	50,000,000.00		4.5439	49,296,888.89	516,444.44	0.00	49,813,333.33	49,818,736.00	5,402.67
FREDDIE DISCOUNT / GREAT PACIFIC SECURITIES															
1290978	10/11/24	01/31/2025	313397BG5	A-1+	P-1	F-1+	50,000,000.00		4.5588	49,300,777.78	511,930.55	0.00	49,812,708.33	49,818,736.00	6,027.67
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
1291653	10/16/24	01/31/2025	313397BG5	A-1+	P-1	F1+	50,000,000.00		4.5302	49,335,708.33	478,041.67	0.00	49,813,750.00	49,818,736.00	4,986.00
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1290906	10/10/24	02/28/2025	313385CL8	A-1+	P-1	NR	50,000,000.00		4.4823	49,137,354.17	507,798.61	0.00	49,645,152.78	49,653,784.50	8,631.72
FHLB DISC CORP / BANK OF AMERICA															
1297810	12/3/24	02/28/2025	313385CL8	A-1+	P-1	NR	50,000,000.00		4.3911	49,474,979.17	175,006.94	0.00	49,649,986.11	49,653,784.50	3,798.39
FHLB DISC CORP / TD SECURITIES															

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)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
1291711	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	458,638.89	0.00	49,571,534.72	49,578,500.00	6,965.28
FHLB DISC CORP / TD SECURITIES															
1291712	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	458,638.89	0.00	49,571,534.72	49,578,500.00	6,965.28
FHLB DISC CORP / TD SECURITIES															
1291713	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	458,638.89	0.00	49,571,534.72	49,578,500.00	6,965.28
FHLB DISC CORP / CASTLE OAK SECURITIES															
1292666	10/23/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4341	48,939,111.11	421,944.44	0.00	49,361,055.55	49,380,291.50	19,235.95
FHLB DISC CORP / CASTLE OAK SECURITIES															
1292667	10/23/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4341	48,939,111.11	421,944.44	0.00	49,361,055.55	49,380,291.50	19,235.95
FHLB DISC CORP / FTN FINANCIAL															
1294753	11/7/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.3895	49,037,354.17	328,854.17	0.00	49,366,208.34	49,380,291.50	14,083.16
FHLB DISC CORP / FTN FINANCIAL															
1294754	11/7/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.3895	49,037,354.17	328,854.17	0.00	49,366,208.34	49,380,291.50	14,083.16
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1295165	11/12/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.3920	49,066,166.67	299,305.55	0.00	49,365,472.22	49,380,291.50	14,819.28
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1295166	11/12/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.3920	49,066,166.67	299,305.55	0.00	49,365,472.22	49,380,291.50	14,819.28
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1297150	11/26/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4156	49,144,055.56	217,000.00	0.00	49,361,055.56	49,380,291.50	19,235.94
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1297154	11/26/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4156	49,144,055.56	217,000.00	0.00	49,361,055.56	49,380,291.50	19,235.94
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1297155	11/26/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4156	49,144,055.56	217,000.00	0.00	49,361,055.56	49,380,291.50	19,235.94
FHLB DISC CORP / RBC															
1297396	11/27/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4202	49,149,104.16	211,215.28	0.00	49,360,319.44	49,380,291.50	19,972.06
FHLB DISC CORP / RBC															
1297398	11/27/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4202	49,149,104.17	211,215.28	0.00	49,360,319.45	49,380,291.50	19,972.05
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1297393	11/27/24	04/30/2025	313385EZ5	A-1+	P-1	NR	50,000,000.00		4.4013	49,076,000.00	210,000.00	0.00	49,286,000.00	49,305,000.00	19,000.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1297394	11/27/24	04/30/2025	313385EZ5	A-1+	P-1	NR	50,000,000.00		4.4013	49,076,000.00	210,000.00	0.00	49,286,000.00	49,305,000.00	19,000.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1297395	11/27/24	04/30/2025	313385EZ5	A-1+	P-1	NR	50,000,000.00		4.4013	49,076,000.00	210,000.00	0.00	49,286,000.00	49,305,000.00	19,000.00

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)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1298063	12/4/24	05/27/2025	313385GC4	A-1+	P-1	NR	50,000,000.00		4.3235	48,976,541.67	164,694.44	0.00	49,141,236.11	49,157,812.50	16,576.39
FHLB DISC CORP / RBC															
1290908	10/10/24	05/30/2025	313385GF7	A-1+	P-1	NR	50,000,000.00		4.3063	48,649,888.89	483,013.89	0.00	49,132,902.78	49,140,625.00	7,722.22
FHLB DISC CORP / RBC															
1290977	10/11/24	05/30/2025	313385GF7	A-1+	P-1	NR	50,000,000.00		4.3058	48,655,708.33	477,194.45	0.00	49,132,902.78	49,140,625.00	7,722.22
FHLB DISC CORP / BNY Mellon Capital Market															
1292428	10/22/24	05/30/2025	313385GF7	A-1+	P-1	NR	50,000,000.00		4.3264	48,712,083.33	415,645.83	0.00	49,127,729.16	49,140,625.00	12,895.84
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1298066	12/4/24	06/02/2025	313385GJ9	A-1+	P-1	NR	50,000,000.00		4.3266	48,941,250.00	164,694.44	0.00	49,105,944.44	49,127,687.50	21,743.06
FHLB DISC CORP / DEUTSCHE															
1298062	12/4/24	06/23/2025	313385HF6	A-1+	P-1	NR	50,000,000.00		4.3009	48,827,500.00	163,333.33	0.00	48,990,833.33	49,007,958.50	17,125.17
FHLB DISC CORP / BNY Mellon Capital Market															
1297812	12/3/24	06/30/2025	313385HN9	A-1+	P-1	NR	50,000,000.00		4.3417	48,770,673.61	170,576.39	0.00	48,941,250.00	48,968,048.50	26,798.50
FHLB DISC CORP / BNY Mellon Capital Market															
1297813	12/3/24	06/30/2025	313385HN9	A-1+	P-1	NR	50,000,000.00		4.3417	48,770,673.61	170,576.39	0.00	48,941,250.00	48,968,048.50	26,798.50
FHLB DISC CORP / BNY Mellon Capital Market															
1297814	12/3/24	06/30/2025	313385HN9	A-1+	P-1	NR	50,000,000.00		4.3417	48,770,673.61	170,576.39	0.00	48,941,250.00	48,968,048.50	26,798.50
FHLB DISC CORP / DEUTSCHE															
1297816	12/3/24	07/03/2025	313385HR0	A-1+	P-1	NR	50,000,000.00		4.3381	48,754,500.00	170,375.00	0.00	48,924,875.00	48,956,055.50	31,180.50
FHLB DISC CORP / DEUTSCHE															
1298061	12/4/24	07/07/2025	313385HV1	A-1+	P-1	NR	50,000,000.00		4.2870	48,751,805.56	162,555.55	0.00	48,914,361.11	48,933,361.00	18,999.89
FHLB DISC CORP / BANK OF AMERICA															
1298067	12/4/24	07/08/2025	313385HW9	A-1+	P-1	NR	50,000,000.00		4.2875	48,746,000.00	162,555.56	0.00	48,908,555.56	48,927,687.50	19,131.94
FHLB DISC CORP / JEFFERIES & COMPANY															
1298225	12/5/24	07/29/2025	313385JT4	A-1+	P-1	NR	50,000,000.00		4.2713	48,638,083.35	155,812.50	0.00	48,793,895.85	48,808,541.50	14,645.65
FHLB DISC CORP / JEFFERIES & COMPANY															
1298226	12/5/24	07/29/2025	313385JT4	A-1+	P-1	NR	50,000,000.00		4.2713	48,638,083.35	155,812.50	0.00	48,793,895.85	48,808,541.50	14,645.65
FHLB DISC CORP / CASTLE OAK SECURITIES															
1298064	12/4/24	08/01/2025	313385JW7	A-1+	P-1	NR	50,000,000.00		4.2787	48,613,333.33	161,777.78	0.00	48,775,111.11	48,798,916.50	23,805.39
FHLB DISC CORP / CASTLE OAK SECURITIES															
1298065	12/4/24	08/01/2025	313385JW7	A-1+	P-1	NR	50,000,000.00		4.2787	48,613,333.33	161,777.78	0.00	48,775,111.11	48,798,916.50	23,805.39
FHLB DISC CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
1298477	12/6/24	08/01/2025	313385JW7	A-1+	P-1	NR	50,000,000.00		4.2512	48,633,152.80	149,319.44	0.00	48,782,472.24	48,798,916.50	16,444.26
FHLB DISC CORP / JEFFERIES & COMPANY															
1298478	12/6/24	08/01/2025	313385JW7	A-1+	P-1	NR	50,000,000.00		4.2512	48,633,152.80	149,319.44	0.00	48,782,472.24	48,798,916.50	16,444.26
FHLB DISC CORP / TD SECURITIES															
1298473	12/6/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.2281	48,485,277.78	148,055.56	0.00	48,633,333.34	48,641,028.00	7,694.66
FHLB DISC CORP / TD SECURITIES															
1298474	12/6/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.2281	48,485,277.78	148,055.56	0.00	48,633,333.34	48,641,028.00	7,694.66
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1298475	12/6/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.2281	48,485,277.78	148,055.56	0.00	48,633,333.34	48,641,028.00	7,694.66
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1298476	12/6/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.2281	48,485,277.78	148,055.56	0.00	48,633,333.34	48,641,028.00	7,694.66
FHLB DISC CORP / JEFFERIES & COMPANY															
1298599	12/9/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.1682	48,522,451.40	129,215.28	0.00	48,651,666.68	48,641,028.00	(10,638.68)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1299094	12/11/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.1937	48,524,625.00	118,708.33	0.00	48,643,333.33	48,641,028.00	(2,305.33)
FHLB DISC CORP / BANK OF AMERICA															
1299095	12/11/24	09/02/2025	313385LE4	A-1+	P-1	NR	50,000,000.00		4.1957	48,502,013.85	118,708.34	0.00	48,620,722.19	48,626,979.00	6,256.81
FHLB DISC CORP / RBC															
1298598	12/9/24	09/10/2025	313385LN4	A-1+	P-1	NR	50,000,000.00		4.1633	48,458,854.17	128,895.83	0.00	48,587,750.00	48,582,146.00	(5,604.00)
FHLB DISC CORP / RBC															
1299096	12/11/24	09/10/2025	313385LN4	A-1+	P-1	NR	50,000,000.00		4.1890	48,460,583.33	118,416.67	0.00	48,579,000.00	48,582,146.00	3,146.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1298597	12/9/24	09/12/2025	313385LQ7	A-1+	P-1	NR	50,000,000.00		4.1643	48,447,645.83	128,895.83	0.00	48,576,541.66	48,570,937.50	(5,604.16)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1299097	12/11/24	09/12/2025	313385LQ7	A-1+	P-1	NR	50,000,000.00		4.1899	48,449,305.56	118,416.67	0.00	48,567,722.23	48,570,937.50	3,215.27
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1299098	12/11/24	09/22/2025	313385MA1	A-1+	P-1	NR	50,000,000.00		4.1842	48,396,875.00	118,125.00	0.00	48,515,000.00	48,514,896.00	(104.00)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1299287	12/12/24	09/25/2025	313385MD5	A-1+	P-1	NR	50,000,000.00		4.1424	48,401,569.45	111,388.89	0.00	48,512,958.34	48,498,083.50	(14,874.84)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1299288	12/12/24	09/25/2025	313385MD5	A-1+	P-1	NR	50,000,000.00		4.1424	48,401,569.45	111,388.89	0.00	48,512,958.34	48,498,083.50	(14,874.84)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1299291	12/12/24	10/06/2025	313385MQ6	A-1+	P-1	NR	50,000,000.00		4.1370	48,344,444.44	111,111.11	0.00	48,455,555.55	48,443,025.00	25 (12,530.55)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1299289	12/12/24	10/07/2025	313385MR4	A-1+	P-1	NR	50,000,000.00		4.1375	48,338,888.89	111,111.11	0.00	48,450,000.00	48,437,444.50	(12,555.50)
FED FARM CR BK / DEUTSCHE															
1299686	12/16/24	10/07/2025	313313MR6	A-1+	P-1	F1+	50,000,000.00		4.1783	48,344,722.22	89,777.78	0.00	48,434,500.00	48,437,444.50	2,944.50
FHLB DISC CORP / BANK OF AMERICA															
1299290	12/12/24	10/10/2025	313385MU7	A-1+	P-1	NR	50,000,000.00		4.1389	48,322,222.20	111,111.11	0.00	48,433,333.31	48,420,703.00	(12,630.31)
FHLB DISC CORP / BARCLAYS CAPITAL															
1299683	12/16/24	10/10/2025	313385MU7	A-1+	P-1	NR	50,000,000.00		4.1744	48,329,958.34	89,666.67	0.00	48,419,625.01	48,420,703.00	1,077.99
FHLB DISC CORP / BARCLAYS CAPITAL															
1299684	12/16/24	10/10/2025	313385MU7	A-1+	P-1	NR	50,000,000.00		4.1744	48,329,958.33	89,666.67	0.00	48,419,625.00	48,420,703.00	1,078.00
FED FARM CR BK / BANK OF AMERICA															
1299685	12/16/24	10/14/2025	313313MY1	A-1+	P-1	F1+	50,000,000.00		4.1710	48,309,638.85	89,555.56	0.00	48,399,194.41	48,398,380.50	(813.91)
FHLB DISC CORP / DEUTSCHE															
1299835	12/17/24	10/20/2025	313385NE2	A-1+	P-1	NR	50,000,000.00		4.1734	48,281,652.78	83,958.33	0.00	48,365,611.11	48,364,897.00	(714.11)
FHLB DISC CORP / BARCLAYS CAPITAL															
1299832	12/17/24	10/24/2025	313385NJ1	A-1+	P-1	NR	50,000,000.00		4.1754	48,259,263.89	83,958.33	0.00	48,343,222.22	48,342,575.00	(647.22)
FED FARM CR BK / BARCLAYS CAPITAL															
1300008	12/18/24	11/07/2025	313313NY0	A-1+	P-1	F1+	50,000,000.00		4.1924	48,182,000.00	78,555.56	0.00	48,260,555.56	48,272,222.00	11,666.44
FED FARM CR BK / DEUTSCHE															
1300006	12/18/24	11/14/2025	313313PF9	A-1+	P-1	F1+	50,000,000.00		4.1959	48,142,722.22	78,555.56	0.00	48,221,277.78	48,233,333.50	12,055.72
Subtotal for AGENCY DISCOUNT NOTES:							3,550,000,000.00	0.0000	4.3202	3,464,986,090.29	16,471,284.74	0.00	3,481,457,375.03	3,482,059,651.00	602,275.97
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235262	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	1,322,638.89	50,000,000.00	50,001,156.00	1,156.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1235263	8/28/23	01/03/2025	3130AX2V9	AA+	Aaa	NR	50,000,000.00	5.3500	5.3557	50,000,000.00	0.00	1,322,638.89	50,000,000.00	50,001,156.00	1,156.00
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AA+	25,000,000.00	1.1250	1.2020	24,943,750.00	55,988.37	136,718.75	24,999,738.37	24,991,028.00	(8,710.37)
FED FARM CR BK / MORGAN STANLEY															
1235264	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	1,287,888.89	50,000,000.00	50,006,914.00	6,914.00
FED FARM CR BK / MORGAN STANLEY															
1235265	8/28/23	01/08/2025	3133EPUZ6	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3654	50,000,000.00	0.00	1,287,888.89	50,000,000.00	50,006,914.00	6,914.00
FED HM LN BK BD / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	1,273,000.00	50,000,000.00	50,010,430.00	10,430.00
FED HM LN BK BD / TD SECURITIES															
1236866	9/7/23	01/10/2025	3130AXST1	AA+	Aaa	NR	50,000,000.00	5.3400	5.3459	50,000,000.00	0.00	1,268,250.00	50,000,000.00	50,009,185.50	9,185.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1239098	9/26/23	01/13/2025	3133EPXG5	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3869	50,000,000.00	0.00	1,255,333.33	50,000,000.00	50,013,031.50	13,031.50
FED HM LN BK BD / DEUTSCHE															
1235596	8/29/23	01/17/2025	3130AX3C0	AA+	Aaa	NR	50,000,000.00	5.3600	5.3647	50,000,000.00	0.00	1,220,888.89	50,000,000.00	50,019,630.00	19,630.00
FED HM LN BK BD / RBC															
1236867	9/7/23	01/17/2025	3130AX5S3	AA+	Aaa	NR	50,000,000.00	5.3300	5.3353	50,000,000.00	0.00	1,214,055.56	50,000,000.00	50,017,129.00	17,129.00
FED HM LN BK BD / RBC															
1238075	9/15/23	01/17/2025	3130AXAM0	AA+	Aaa	NR	50,000,000.00	5.3050	5.3109	50,000,000.00	0.00	1,208,361.11	50,000,000.00	50,016,619.50	16,619.50
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1239099	9/26/23	01/21/2025	3130AXD96	AA+	Aaa	NR	50,000,000.00	5.3750	5.3814	50,000,000.00	0.00	1,194,444.44	50,000,000.00	50,022,936.50	22,936.50
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	21,217.78	7,750,000.00	7,729,781.10	(20,218.90)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	15,742.22	5,750,000.00	5,734,998.88	(15,001.12)
FED FARM CR BK / CASTLE OAK SECURITIES															
1238076	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	1,109,430.56	50,000,000.00	50,030,071.00	30,071.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1238077	9/15/23	01/30/2025	3133EPWH4	AA+	Aaa	AA+	50,000,000.00	5.2900	5.2949	50,000,000.00	0.00	1,109,430.56	50,000,000.00	50,030,071.00	30,071.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1238268	9/18/23	01/30/2025	3130AXAY4	AA+	Aaa	NR	50,000,000.00	5.3250	5.3302	50,000,000.00	0.00	1,116,770.83	50,000,000.00	50,032,086.00	32,086.00
FED HM LN BK BD / TD SECURITIES															
1238270	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	1,093,555.56	50,000,000.00	50,029,289.00	29,289.00
FED HM LN BK BD / TD SECURITIES															
1238271	9/18/23	02/03/2025	3130AXB23	AA+	Aaa	NR	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	1,093,555.56	50,000,000.00	50,029,289.00	29,289.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1238269	9/18/23	02/07/2025	3130AXB56	AA+	Aaa	NR	50,000,000.00	5.3150	5.3196	50,000,000.00	0.00	1,063,000.00	50,000,000.00	50,033,770.50	33,770.50
FED HM LN BK BD / FTN FINANCIAL															
1239394	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	1,079,000.00	50,000,000.00	50,037,571.50	37,571.50
FED HM LN BK BD / FTN FINANCIAL															
1239395	9/27/23	02/07/2025	3130AXDM7	AA+	Aaa	NR	50,000,000.00	5.3950	5.4005	50,000,000.00	0.00	1,079,000.00	50,000,000.00	50,037,571.50	37,571.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1241615	10/12/23	02/07/2025	3130AXHN1	AA+	Aaa	NR	50,000,000.00	5.3100	5.3163	50,000,000.00	0.00	1,062,000.00	50,000,000.00	50,033,532.50	33,532.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1242012	10/16/23	02/10/2025	3130AXJM1	AA+	Aaa	NR	50,000,000.00	5.3300	5.3364	50,000,000.00	0.00	1,043,791.67	50,000,000.00	50,038,084.50	38,084.50
FED HM LN BK BD / TD SECURITIES															
1239837	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	1,025,597.22	50,000,000.00	50,046,337.00	46,337.00
FED HM LN BK BD / TD SECURITIES															
1239838	9/29/23	02/14/2025	3130AXDZ8	AA+	Aaa	NR	50,000,000.00	5.3900	5.3950	50,000,000.00	0.00	1,025,597.22	50,000,000.00	50,046,337.00	46,337.00
FED HM LN BK BD / FTN FINANCIAL															
1241872	10/13/23	02/18/2025	3130AXJ74	AA+	Aaa	NR	50,000,000.00	5.3400	5.3454	50,000,000.00	0.00	578,500.00	50,000,000.00	50,050,730.00	50,730.00
FED HM LN BK BD / RBC															
1241866	10/13/23	02/28/2025	3130AXJG4	AA+	Aaa	NR	50,000,000.00	5.3350	5.3399	50,000,000.00	0.00	911,395.83	50,000,000.00	50,060,462.00	60,462.00
FED HM LN BK BD / RBC															
1241867	10/13/23	02/28/2025	3130AXJC3	AA+	Aaa	NR	50,000,000.00	5.3400	5.3450	50,000,000.00	0.00	912,250.00	50,000,000.00	50,060,842.00	60,842.00
FED FARM CR BK / MORGAN STANLEY															
1241868	10/13/23	02/28/2025	3133EPYV1	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3249	50,000,000.00	0.00	908,833.33	50,000,000.00	50,061,915.50	61,915.50
FED FARM CR BK / DEUTSCHE															
1242010	10/16/23	03/04/2025	3133EPYY5	AA+	Aaa	AA+	50,000,000.00	5.3100	5.3146	50,000,000.00	0.00	862,875.00	50,000,000.00	50,080,525.50	80,525.50
FED HM LN BK BD / DEUTSCHE															
1242474	10/18/23	03/07/2025	3130AXKH0	AA+	Aaa	NR	50,000,000.00	5.3750	5.3797	50,000,000.00	0.00	851,041.67	50,000,000.00	50,087,343.00	87,343.00
FED FARM CR BK / TD SECURITIES															
1242191	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(2,415.04)	820,166.67	50,000,383.96	50,088,904.00	88,520.04
FED FARM CR BK / TD SECURITIES															
1242192	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(2,415.04)	820,166.67	50,000,383.96	50,088,904.00	88,520.04
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1242477	10/18/23	03/10/2025	3130AXKL1	AA+	Aaa	NR	50,000,000.00	5.3650	5.3694	50,000,000.00	0.00	827,104.17	50,000,000.00	50,090,376.00	90,376.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1242475	10/18/23	03/14/2025	3130AXKJ6	AA+	Aaa	NR	50,000,000.00	5.3550	5.3588	50,000,000.00	0.00	542,937.50	50,000,000.00	50,096,820.00	96,820.00
FED HM LN BK BD / MORGAN STANLEY															
1242672	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	801,013.89	50,000,000.00	50,098,073.00	98,073.00
FED HM LN BK BD / MORGAN STANLEY															
1242673	10/19/23	03/14/2025	3130AXLA4	AA+	Aaa	NR	50,000,000.00	5.3900	5.3941	50,000,000.00	0.00	801,013.89	50,000,000.00	50,098,073.00	98,073.00
FED HM LN BK BD / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	774,222.22	50,000,000.00	50,098,732.00	98,732.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1242674	10/19/23	03/24/2025	3130AXLC0	AA+	Aaa	NR	50,000,000.00	5.3800	5.3831	50,000,000.00	0.00	724,805.56	50,000,000.00	50,114,413.50	114,413.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242670	10/19/23	03/28/2025	3133EP2P3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	694,916.67	50,000,000.00	50,118,785.50	118,785.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242671	10/19/23	03/28/2025	3133EP2P3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	694,916.67	50,000,000.00	50,118,785.50	118,785.50
FED FARM CR BK / RBC															
1242730	10/20/23	04/07/2025	3133EP2R9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	625,333.33	50,000,000.00	50,122,699.50	122,699.50
FED FARM CR BK / RBC															
1242731	10/20/23	04/07/2025	3133EP2R9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	625,333.33	50,000,000.00	50,122,699.50	122,699.50
FED FARM CR BK / FTN FINANCIAL															
1242733	10/20/23	04/10/2025	3133EP2T5	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3613	50,000,000.00	0.00	603,000.00	50,000,000.00	50,126,756.50	126,756.50
FED HM LN BK BD / RBC															
1245006	11/6/23	04/10/2025	3130AXR26	AA+	Aaa	NR	50,000,000.00	5.0750	5.0778	50,000,000.00	0.00	570,937.50	50,000,000.00	50,090,569.00	90,569.00
FED HM LN BK BD / FTN FINANCIAL															
1245166	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	382,125.00	50,000,000.00	50,096,460.50	96,460.50
FED HM LN BK BD / FTN FINANCIAL															
1245167	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	382,125.00	50,000,000.00	50,096,460.50	96,460.50
FED FARM CR BK / FTN FINANCIAL															
1242732	10/20/23	04/15/2025	3133EP2S7	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3607	50,000,000.00	0.00	565,777.78	50,000,000.00	50,133,543.00	133,543.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1245443	11/8/23	04/21/2025	3130AXRT7	AA+	Aaa	NR	50,000,000.00	5.1100	5.1120	50,000,000.00	0.00	496,805.56	50,000,000.00	50,107,144.50	107,144.50
FED HM LN BK BD / RBC															
1245441	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	467,958.33	50,000,000.00	50,110,769.50	110,769.50
FED HM LN BK BD / RBC															
1245442	11/8/23	04/25/2025	3130AXRU4	AA+	Aaa	NR	50,000,000.00	5.1050	5.1065	50,000,000.00	0.00	467,958.33	50,000,000.00	50,110,769.50	110,769.50
FED FARM CR BK / BARCLAYS CAPITAL															
1246109	11/14/23	05/05/2025	3133EPE43	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2511	50,000,000.00	0.00	408,333.33	50,000,000.00	50,147,865.00	147,865.00
FED FARM CR BK / TD SECURITIES															
1246112	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	393,750.00	50,000,000.00	50,150,412.50	150,412.50
FED FARM CR BK / TD SECURITIES															
1246113	11/14/23	05/07/2025	3133EPE50	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2509	50,000,000.00	0.00	393,750.00	50,000,000.00	50,150,412.50	150,412.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / TD SECURITIES															
1246110	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	379,166.67	50,000,000.00	50,152,965.00	152,965.00
FED FARM CR BK / TD SECURITIES															
1246111	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	379,166.67	50,000,000.00	50,152,965.00	152,965.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1250557	12/18/23	05/12/2025	3130AY7B6	AA+	Aaa	NR	50,000,000.00	4.6500	4.6531	50,000,000.00	0.00	316,458.33	50,000,000.00	50,049,050.00	49,050.00
FED HM LN BK BD / FTN FINANCIAL															
1250947	12/20/23	05/12/2025	3130AYAR7	AA+	Aaa	NR	50,000,000.00	4.6700	4.6732	50,000,000.00	0.00	71,347.22	50,000,000.00	50,056,392.00	56,392.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1250347	12/15/23	05/19/2025	3130AY6D3	AA+	Aaa	NR	50,000,000.00	4.6150	4.6173	50,000,000.00	0.00	269,208.33	50,000,000.00	50,046,144.50	46,144.50
FED HM LN BK BD / BNY Mellon Capital Market															
1250597	12/19/23	05/23/2025	3130AYAB2	AA+	Aaa	NR	50,000,000.00	4.6700	4.6724	50,000,000.00	0.00	246,472.22	50,000,000.00	50,058,602.50	58,602.50
FED HM LN BK BD / BNY Mellon Capital Market															
1250600	12/19/23	05/23/2025	3130AYAB2	AA+	Aaa	NR	50,000,000.00	4.6700	4.6724	50,000,000.00	0.00	246,472.22	50,000,000.00	50,058,602.50	58,602.50
FED HM LN BK BD / RBC															
1253204	1/9/24	05/30/2025	3130AYFN1	AA+	Aaa	NR	50,000,000.00	4.5700	4.5732	50,000,000.00	0.00	196,763.89	50,000,000.00	50,042,441.00	42,441.00
FED HM LN BK BD / BANK OF AMERICA															
1253441	1/10/24	05/30/2025	3130AYG91	AA+	Aaa	NR	50,000,000.00	4.6100	4.6134	50,000,000.00	0.00	198,486.11	50,000,000.00	50,050,488.00	50,488.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250948	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	161,458.33	50,000,000.00	50,051,802.00	51,802.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250949	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	161,458.33	50,000,000.00	50,051,802.00	51,802.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1252685	1/5/24	06/06/2025	3130AYEL6	AA+	Aaa	NR	50,000,000.00	4.6100	4.6126	50,000,000.00	0.00	160,069.44	50,000,000.00	50,043,431.00	43,431.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250722	12/19/23	06/09/2025	3130AYA89	AA+	Aaa	NR	50,000,000.00	4.6550	4.6559	50,000,000.00	0.00	77,583.33	50,000,000.00	50,055,688.50	55,688.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250592	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	77,583.33	50,000,000.00	50,056,120.00	56,120.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250596	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	77,583.33	50,000,000.00	50,056,120.00	56,120.00
FED HM LN BK BD / BARCLAYS CAPITAL															
1252684	1/5/24	06/13/2025	3130AYEHS	AA+	Aaa	NR	50,000,000.00	4.6000	4.6020	50,000,000.00	0.00	115,000.00	50,000,000.00	50,044,636.50	44,636.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	6,562.50	25,000,000.00	24,591,086.50	(408,913.50)
FED HM LN BK BD / BNY Mellon Capital Market															
1253203	1/9/24	06/16/2025	3130AYFL5	AA+	Aaa	NR	50,000,000.00	4.5800	4.5821	50,000,000.00	0.00	95,416.67	50,000,000.00	50,041,622.50	41,622.50
FED FARM CR BK / TD SECURITIES															
1252686	1/5/24	06/20/2025	3133EPU86	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6014	50,000,000.00	0.00	70,277.78	50,000,000.00	50,052,442.00	52,442.00
FED FARM CR BK / TD SECURITIES															
1252687	1/5/24	06/20/2025	3133EPU86	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6014	50,000,000.00	0.00	70,277.78	50,000,000.00	50,052,442.00	52,442.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1253862	1/12/24	07/03/2025	3130AYHY5	AA+	Aaa	NR	50,000,000.00	4.5300	4.5308	50,000,000.00	0.00	1,119,916.67	50,000,000.00	50,056,665.50	56,665.50
FED HM LN BK BD / BNY Mellon Capital Market															
1253861	1/12/24	07/08/2025	3130AYHT6	AA+	Aaa	NR	50,000,000.00	4.5300	4.5304	50,000,000.00	0.00	1,088,458.33	50,000,000.00	50,058,017.00	58,017.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254236	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	1,045,000.00	50,000,000.00	50,032,379.00	32,379.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254237	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	1,045,000.00	50,000,000.00	50,032,379.00	32,379.00
FED HM LN BK BD / DEUTSCHE															
1254408	1/18/24	07/10/2025	3130AYKW5	AA+	Aaa	NR	50,000,000.00	4.5200	4.5207	50,000,000.00	0.00	1,073,500.00	50,000,000.00	50,056,012.00	56,012.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254407	1/18/24	07/18/2025	3130AYKC9	AA+	Aaa	NR	50,000,000.00	4.4000	4.4000	50,000,000.00	0.00	996,111.11	50,000,000.00	50,033,501.00	33,501.00
FED HM LN BK BD / FTN FINANCIAL															
1254625	1/19/24	07/18/2025	3130AYM52	AA+	Aaa	NR	50,000,000.00	4.5100	4.5101	50,000,000.00	0.00	1,021,013.89	50,000,000.00	50,050,645.00	50,645.00
FED HM LN BK BD / DEUTSCHE															
1254409	1/18/24	07/21/2025	3130AYKZ8	AA+	Aaa	NR	50,000,000.00	4.5150	4.5147	50,000,000.00	0.00	997,062.50	50,000,000.00	50,057,639.00	57,639.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1254624	1/19/24	07/29/2025	3133EPY41	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4909	50,000,000.00	0.00	947,888.89	50,000,000.00	50,067,863.50	67,863.50
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1255248	1/24/24	08/01/2025	3130AYNV4	AA+	Aaa	NR	50,000,000.00	4.5700	4.5693	50,000,000.00	0.00	952,083.33	50,000,000.00	50,075,801.00	75,801.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1255288	1/25/24	08/07/2025	3130AYPG5	AA+	Aaa	NR	50,000,000.00	4.5400	4.5388	50,000,000.00	0.00	908,000.00	50,000,000.00	50,063,860.00	63,860.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1256332	1/31/24	08/07/2025	3133EP2D6	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5507	50,000,000.00	0.00	910,000.00	50,000,000.00	50,074,943.50	74,943.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1256819	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	905,666.67	50,000,000.00	50,075,407.50	75,407.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
1256820	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	905,666.67	50,000,000.00	50,075,407.50	75,407.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1257039	2/6/24	08/12/2025	3130AYURS	AA+	Aaa	NR	50,000,000.00	4.6450	4.6444	50,000,000.00	0.00	896,743.06	50,000,000.00	50,102,158.00	102,158.00
FED FARM CR BK / FTN FINANCIAL															
1256818	2/5/24	08/18/2025	3133EP2J3	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5512	50,000,000.00	0.00	840,486.11	50,000,000.00	50,068,935.00	68,935.00
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AA+	25,000,000.00	0.3750	0.7622	24,575,925.00	362,324.19	32,812.50	24,938,249.19	24,374,003.00	(564,246.19)
FED HM LN BK BD / RBC															
1256817	2/5/24	08/25/2025	3130AYTJ5	AA+	Aaa	NR	50,000,000.00	4.5500	4.5517	50,000,000.00	0.00	796,250.00	50,000,000.00	50,078,439.00	78,439.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1256821	2/5/24	09/08/2025	3130AYTSS	AA+	Aaa	NR	50,000,000.00	4.5300	4.5325	50,000,000.00	0.00	710,958.33	50,000,000.00	50,076,492.50	76,492.50
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AA+	10,000,000.00	0.3750	0.7054	9,851,527.20	124,854.18	10,208.33	9,976,381.38	9,725,077.50	(251,303.88)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1241228	10/10/23	10/10/2025	3133EPYK5	AA+	Aaa	AA+	50,000,000.00	5.1250	5.1250	50,000,000.00	0.00	576,562.50	50,000,000.00	50,306,912.00	306,912.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	68,000.00	20,000,000.00	19,435,138.40	(564,861.60)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AA+	50,000,000.00	0.5000	0.7129	49,511,000.00	400,143.71	37,500.00	49,911,143.71	48,437,958.00	(1,473,185.71)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0900	24,960,963.44	30,470.20	32,083.33	24,991,433.64	24,303,713.25	(687,720.39)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AA+	25,000,000.00	1.0500	1.0902	24,960,750.00	30,636.81	32,083.33	24,991,386.81	24,303,713.25	(687,673.56)
FED FARM CR BK / CASTLE OAK SECURITIES															
1300229	12/19/24	01/02/2026	3133ERN80	AA+	Aaa	AA+	50,000,000.00	4.2300	4.2315	50,000,000.00	0.00	70,500.00	50,000,000.00	49,980,498.50	(19,501.50)
FED FARM CR BK / CASTLE OAK SECURITIES															
1300230	12/19/24	01/02/2026	3133ERN80	AA+	Aaa	AA+	50,000,000.00	4.2300	4.2315	50,000,000.00	0.00	70,500.00	50,000,000.00	49,980,498.50	(19,501.50)
FED FARM CR BK / RBC															
1300231	12/19/24	01/08/2026	3133ERN98	AA+	Aaa	AA+	50,000,000.00	4.2300	4.2320	50,000,000.00	0.00	70,500.00	50,000,000.00	49,980,499.50	(19,500.50)
FED FARM CR BK / RBC															
1300232	12/19/24	01/08/2026	3133ERN98	AA+	Aaa	AA+	50,000,000.00	4.2300	4.2320	50,000,000.00	0.00	70,500.00	50,000,000.00	49,980,499.50	(19,500.50)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	892,152.78	50,000,000.00	50,074,814.50	74,814.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254807	1/22/24	02/27/2026	3130AYMT0	AA+	Aaa	NR	50,000,000.00	4.3400	4.3418	50,000,000.00	0.00	747,444.44	50,000,000.00	50,015,855.00	15,855.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1259641	2/27/24	03/06/2026	3130B0BA6	AA+	Aaa	NR	50,000,000.00	4.6800	4.6793	50,000,000.00	0.00	747,500.00	50,000,000.00	50,216,967.50	216,967.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1261922	3/13/24	03/13/2026	3133EP5K7	AA+	Aaa	AA+	50,000,000.00	4.5000	4.5019	49,998,240.00	704.00	675,000.00	49,998,944.00	50,090,795.00	91,851.00
FED HM LN BK BD / RBC															
1263583	3/27/24	05/07/2026	3130B0NQ8	AA+	Aaa	NR	50,000,000.00	4.6100	4.6123	50,000,000.00	0.00	345,750.00	50,000,000.00	50,202,678.50	202,678.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1263887	3/28/24	05/08/2026	3130B0P86	AA+	Aaa	NR	50,000,000.00	4.5750	4.5770	50,000,000.00	0.00	590,937.50	50,000,000.00	50,181,938.50	181,938.50
FED HM LN BK BD / FTN FINANCIAL															
1263889	3/28/24	07/08/2026	3130B0NZ8	AA+	Aaa	NR	50,000,000.00	4.5350	4.5379	50,000,000.00	0.00	1,089,659.72	50,000,000.00	50,196,205.00	196,205.00
FED FARM CR BK / BARCLAYS CAPITAL															
1262665	3/19/24	09/08/2026	3133EP6D2	AA+	Aaa	AA+	20,000,000.00	4.6100	4.6106	20,000,000.00	0.00	289,405.56	20,000,000.00	20,109,855.00	109,855.00
FED FARM CR BK / BARCLAYS CAPITAL															
1262666	3/19/24	09/08/2026	3133EP6D2	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6106	50,000,000.00	0.00	723,513.89	50,000,000.00	50,274,637.50	274,637.50
FED FARM CR BK / TD SECURITIES															
1263888	3/28/24	09/11/2026	3133EP7K5	AA+	Aaa	AA+	50,000,000.00	4.4700	4.4709	50,000,000.00	0.00	682,916.67	50,000,000.00	50,138,442.00	138,442.00
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262086	3/14/24	10/07/2026	3133EP5V3	AA+	Aaa	AA+	50,000,000.00	4.4600	4.4611	50,000,000.00	0.00	520,333.33	50,000,000.00	50,128,547.50	128,547.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262085	3/14/24	10/09/2026	3133EP5W1	AA+	Aaa	AA+	50,000,000.00	4.4600	4.4612	50,000,000.00	0.00	507,944.44	50,000,000.00	50,128,405.00	128,405.00
FED FARM CR BK / Mizuho Securities USA Inc															
1262667	3/19/24	10/15/2026	3133EP6J9	AA+	Aaa	AA+	50,000,000.00	4.6000	4.6013	50,000,000.00	0.00	485,555.56	50,000,000.00	50,271,665.50	271,665.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1267657	4/24/24	11/06/2026	3130B14S3	AA+	Aaa	NR	50,000,000.00	4.8600	4.8607	50,000,000.00	0.00	452,250.00	50,000,000.00	50,519,837.00	519,837.00
FED FARM CR BK / DEUTSCHE															
1267811	4/25/24	11/06/2026	3133ERDC2	AA+	Aaa	AA+	50,000,000.00	4.8800	4.8807	50,000,000.00	0.00	372,777.78	50,000,000.00	50,499,647.50	499,647.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1267249	4/22/24	11/10/2026	3133ERCRO	AA+	Aaa	AA+	50,000,000.00	4.9000	4.9011	50,000,000.00	0.00	347,083.33	50,000,000.00	50,519,192.50	519,192.50
FED FARM CR BK / TD SECURITIES															
1267094	4/19/24	11/13/2026	3133ERCJ8	AA+	Aaa	AA+	50,000,000.00	4.8900	4.8914	50,000,000.00	0.00	326,000.00	50,000,000.00	50,511,824.50	511,824.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / JEFFERIES & COMPANY															
1267463	4/23/24	11/17/2026	3133ERC1	AA+	Aaa	AA+	50,000,000.00	4.9000	4.9014	50,000,000.00	0.00	299,444.44	50,000,000.00	50,522,681.50	522,681.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1264499	4/2/24	11/20/2026	3133EP7L3	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5921	50,000,000.00	0.00	261,375.00	50,000,000.00	50,266,974.50	266,974.50
FED FARM CR BK / BARCLAY CAPITAL															
1267093	4/19/24	12/04/2026	3133ERCK5	AA+	Aaa	AA+	50,000,000.00	4.8800	4.8822	50,000,000.00	0.00	183,000.00	50,000,000.00	50,516,780.00	516,780.00
FED FARM CR BK / MORGAN STANLEY															
1265598	4/10/24	01/04/2027	3133ERBD2	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6125	50,000,000.00	0.00	1,133,291.67	50,000,000.00	50,337,521.00	337,521.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1259108	2/22/24	01/08/2027	3130806J3	AA+	Aaa	NR	50,000,000.00	4.4150	4.4166	50,000,000.00	0.00	1,060,826.39	50,000,000.00	50,113,248.00	113,248.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1259497	2/26/24	01/08/2027	3133EP4G7	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4918	50,000,000.00	0.00	1,078,847.22	50,000,000.00	50,175,165.00	175,165.00
FED HM LN BK BD / BARCLAY CAPITAL															
1265229	4/8/24	01/08/2027	313080T33	AA+	Aaa	NR	50,000,000.00	4.5750	4.5775	50,000,000.00	0.00	1,099,270.83	50,000,000.00	50,294,893.00	294,893.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1265187	4/5/24	01/11/2027	313080SC4	AA+	Aaa	NR	50,000,000.00	4.5550	4.5572	50,000,000.00	0.00	544,069.44	50,000,000.00	50,276,560.50	276,560.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1255775	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	25,000,000.00	4.1250	4.2072	24,943,750.00	17,518.76	475,520.83	24,961,268.76	24,916,745.50	(44,523.26)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1255777	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	28,000,000.00	4.1250	4.2072	27,937,000.00	19,621.01	532,583.33	27,956,621.01	27,906,754.96	(49,866.05)
FED FARM CR BK / BANK OF AMERICA															
1266747	4/17/24	01/15/2027	3133ERBV2	AA+	Aaa	AA+	50,000,000.00	4.8600	4.8628	50,000,000.00	0.00	1,120,500.00	50,000,000.00	50,561,621.50	561,621.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1266748	4/17/24	01/19/2027	3133ERBU4	AA+	Aaa	AA+	50,000,000.00	4.8600	4.8628	50,000,000.00	0.00	1,093,500.00	50,000,000.00	50,563,571.00	563,571.00
FED FARM CR BK / TD SECURITIES															
1265803	4/11/24	01/25/2027	3133ERBL4	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8327	50,000,000.00	0.00	1,046,500.00	50,000,000.00	50,537,152.50	537,152.50
FED FARM CR BK / BNY Mellon Capital Market															
1259496	2/26/24	01/29/2027	3133EP4E2	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4811	50,000,000.00	0.00	945,777.78	50,000,000.00	50,184,649.50	184,649.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265590	4/10/24	02/01/2027	3133ERBE0	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	956,250.00	50,000,000.00	50,322,685.00	322,685.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265597	4/10/24	02/01/2027	3133ERBE0	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	956,250.00	50,000,000.00	50,322,685.00	322,685.00
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	908,444.44	50,000,000.00	50,184,161.50	184,161.50
FED FARM CR BK / TD SECURITIES															
1265226	4/8/24	02/05/2027	3133ERAM3	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5422	50,000,000.00	0.00	920,611.11	50,000,000.00	50,273,848.00	273,848.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1265599	4/10/24	02/09/2027	3133ERBF7	AA+	Aaa	AA+	50,000,000.00	4.5950	4.5972	50,000,000.00	0.00	906,236.11	50,000,000.00	50,329,083.50	329,083.50
FED HM LN BK BD / BNY Mellon Capital Market															
1265227	4/8/24	02/10/2027	3130B0SW0	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	892,020.83	50,000,000.00	50,282,767.50	282,767.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259494	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	871,111.11	50,000,000.00	50,184,183.00	184,183.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259495	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	871,111.11	50,000,000.00	50,184,183.00	184,183.00
FED HM LN BK BD / BNY Mellon Capital Market															
1265228	4/8/24	02/12/2027	3130B0SV2	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	879,368.06	50,000,000.00	50,283,228.50	283,228.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1265406	4/9/24	02/16/2027	3133ERAV3	AA+	Aaa	AA+	50,000,000.00	4.6300	4.6321	50,000,000.00	0.00	868,125.00	50,000,000.00	50,365,540.50	365,540.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1265407	4/9/24	02/22/2027	3133ERAW1	AA+	Aaa	AA+	50,000,000.00	4.6300	4.6319	50,000,000.00	0.00	829,541.67	50,000,000.00	50,366,919.50	366,919.50
FED FARM CR BK / DEUTSCHE															
1265225	4/8/24	02/26/2027	3133ERAL5	AA+	Aaa	AA+	50,000,000.00	4.5300	4.5317	50,000,000.00	0.00	786,458.33	50,000,000.00	50,266,132.50	266,132.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1265411	4/9/24	03/02/2027	3133ERAR2	AA+	Aaa	AA+	50,000,000.00	4.6200	4.6216	50,000,000.00	0.00	763,583.33	50,000,000.00	50,359,950.00	359,950.00
FED HM LN BK BD / BNY Mellon Capital Market															
1264595	4/2/24	03/05/2027	3130B0Q93	AA+	Aaa	NR	50,000,000.00	4.5200	4.5212	50,000,000.00	0.00	728,222.22	50,000,000.00	50,188,015.00	188,015.00
FED HM LN BK BD / BNY Mellon Capital Market															
1264596	4/2/24	03/05/2027	3130B0Q93	AA+	Aaa	NR	50,000,000.00	4.5200	4.5212	50,000,000.00	0.00	728,222.22	50,000,000.00	50,188,015.00	188,015.00
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1265410	4/9/24	03/08/2027	3133ERAS0	AA+	Aaa	AA+	50,000,000.00	4.6200	4.6214	50,000,000.00	0.00	725,083.33	50,000,000.00	50,361,272.50	361,272.50
FED FARM CR BK / Mizuho Securities USA Inc															
1264810	4/3/24	03/10/2027	3133ERAA9	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	699,916.67	50,000,000.00	50,278,948.50	278,948.50
FED FARM CR BK / Mizuho Securities USA Inc															
1264811	4/3/24	03/10/2027	3133ERAA9	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	699,916.67	50,000,000.00	50,278,948.50	278,948.50
FED HM LN BK BD / FTN FINANCIAL															
1264594	4/2/24	03/12/2027	3130B0Q28	AA+	Aaa	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	684,277.78	50,000,000.00	50,254,306.00	254,306.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / JEFFERIES & COMPANY															
1265185	4/5/24	03/15/2027	313080S91	AA+	Aaa	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	665,444.44	50,000,000.00	50,254,919.00	254,919.00
FED FARM CR BK / RBC															
1265409	4/9/24	03/15/2027	3133ERAT8	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6111	50,000,000.00	0.00	678,694.44	50,000,000.00	50,352,416.50	352,416.50
FED FARM CR BK / RBC															
1265408	4/9/24	03/22/2027	3133ERAU5	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6108	50,000,000.00	0.00	633,875.00	50,000,000.00	50,351,072.00	351,072.00
FED HM LN BK BD / DEUTSCHE															
1265184	4/5/24	03/25/2027	313080S83	AA+	Aaa	NR	50,000,000.00	4.5050	4.5055	50,000,000.00	0.00	600,666.67	50,000,000.00	50,241,211.00	241,211.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1265186	4/5/24	03/30/2027	313080S86	AA+	Aaa	NR	50,000,000.00	4.5150	4.5152	50,000,000.00	0.00	570,645.83	50,000,000.00	50,252,763.50	252,763.50
FED FARM CR BK / FTN FINANCIAL															
1266744	4/17/24	04/07/2027	3133ERBZ3	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8305	50,000,000.00	0.00	563,500.00	50,000,000.00	50,570,106.00	570,106.00
FED FARM CR BK / FTN FINANCIAL															
1266746	4/17/24	04/07/2027	3133ERBT7	AA+	Aaa	AA+	50,000,000.00	4.8200	4.8205	50,000,000.00	0.00	562,333.33	50,000,000.00	50,559,427.00	559,427.00
FED FARM CR BK / BANK OF AMERICA															
1266745	4/17/24	04/09/2027	3133ERCA7	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8304	50,000,000.00	0.00	550,083.33	50,000,000.00	50,571,038.00	571,038.00
FED FARM CR BK / JP MORGAN CHASE & CO															
1267095	4/19/24	04/15/2027	3133ERCL3	AA+	Aaa	AA+	50,000,000.00	4.8300	4.8302	50,000,000.00	0.00	509,833.33	50,000,000.00	50,573,838.50	573,838.50
Subtotal for GOVT AGENCY-FIX-30/360:							7,791,500,000.00	4.7284	4.7347	7,790,188,503.64	1,037,431.15	109,127,570.37	7,791,225,934.79	7,809,952,357.85	18,726,423.06
GOV'T AGY - CALLABLE															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	31,944.44	20,000,000.00	19,880,268.00	(119,732.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	24,150.00	20,000,000.00	19,764,973.40	(235,026.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	46,844.44	40,000,000.00	39,524,977.60	(475,022.40)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	11,716.67	15,000,000.00	14,535,375.75	(464,624.25)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	18,104.17	25,000,000.00	24,220,957.25	(779,042.75)
Subtotal for GOV'T AGY - CALLABLE:							120,000,000.00	0.6779	0.6779	120,000,000.00	0.00	132,759.72	120,000,000.00	117,926,552.00	(2,073,448.00)
Subtotal for GOVERNMENT AGENCY:							11,461,500,000.00	3.2215	4.5638	11,375,174,593.93	17,508,715.89	109,260,330.09	11,392,683,309.82	11,409,938,560.85	36 17,255,251.03

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1248618	12/4/23	05/15/2025	912828XB1	AA+	Aaa	AA+	50,000,000.00	2.1250	4.8836	48,093,750.00	1,422,466.86	137,948.90	49,516,216.86	49,608,203.00	91,986.14
US TREASURY N/B / BARCLAYS CAPITAL															
1248617	12/4/23	07/15/2025	91282CEY3	AA+	Aaa	AA+	50,000,000.00	3.0000	4.7343	48,666,015.63	892,342.69	692,934.78	49,558,358.32	49,677,343.50	118,985.18
US TREASURY N/B / Mizuho Securities USA Inc															
1248619	12/4/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.6927	48,732,421.88	805,525.45	590,183.42	49,537,947.33	49,653,125.00	115,177.67
US TREASURY N/B / MORGAN STANLEY															
1248654	12/5/23	08/15/2025	91282CFE6	AA+	Aaa	AA+	50,000,000.00	3.1250	4.7395	48,697,265.63	827,099.53	590,183.42	49,524,365.16	49,653,125.00	128,759.84
US TREASURY N/B / JP MORGAN CHASE & CO															
1298471	12/6/24	08/15/2025	912828K74	A-1+	NR	F1+	50,000,000.00	2.0000	4.3326	49,210,937.50	81,411.21	70,652.17	49,292,348.71	49,305,859.50	13,510.79
US TREASURY N/B / MORGAN STANLEY															
1248655	12/5/23	09/15/2025	91282CFK2	AA+	Aaa	AA+	50,000,000.00	3.5000	4.7227	48,966,796.88	624,690.50	522,099.45	49,591,487.38	49,733,886.50	142,399.12
US TREASURY N/B / MORGAN STANLEY															
1299093	12/11/24	09/15/2025	91282CFK2	A-1+	NR	F1+	50,000,000.00	3.5000	4.2859	49,707,031.25	22,130.73	101,519.34	49,729,161.98	49,733,886.50	4,724.52
US TREASURY N/B / MORGAN STANLEY															
1249205	12/7/23	10/15/2025	91282CFP1	AA+	Aaa	AA+	50,000,000.00	4.2500	4.6360	49,658,203.13	197,112.94	455,357.14	49,855,316.07	50,012,500.00	157,183.93
US TREASURY N/B / JEFFERIES & COMPANY															
1249206	12/7/23	01/15/2026	91282CGE5	AA+	Aaa	AA+	50,000,000.00	3.8750	4.5337	49,343,750.00	333,238.64	895,040.76	49,676,988.64	49,832,422.00	155,433.36
US TREASURY N/B / MORGAN STANLEY															
1254403	1/18/24	02/15/2026	912828P46	AA+	Aaa	AA+	50,000,000.00	1.6250	4.3008	47,369,140.63	1,209,710.04	306,895.38	48,578,850.67	48,570,312.50	(8,538.17)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1249263	12/8/23	04/15/2026	91282CGV7	AA+	Aaa	AA+	50,000,000.00	3.7500	4.4336	49,242,187.50	344,059.23	401,785.71	49,586,246.73	49,681,640.50	95,393.77
US TREASURY N/B / MORGAN STANLEY															
1249450	12/11/23	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.5166	46,708,984.38	1,437,497.79	105,490.33	48,146,482.17	48,257,812.50	111,330.33
US TREASURY N/B / MORGAN STANLEY															
1254405	1/18/24	05/15/2026	912828R36	AA+	Aaa	AA+	50,000,000.00	1.6250	4.2373	47,136,718.75	1,178,402.31	105,490.33	48,315,121.06	48,257,812.50	(57,308.56)
US TREASURY N/B / TD SECURITIES															
1249451	12/11/23	06/15/2026	91282CHH7	AA+	Aaa	AA+	50,000,000.00	4.1250	4.5006	49,558,593.75	186,285.95	96,325.55	49,744,879.70	49,912,109.50	167,229.80
US TREASURY N/B / MORGAN STANLEY															
1265805	4/11/24	07/15/2026	91282CHM6	AA+	Aaa	AA+	50,000,000.00	4.5000	4.8863	49,587,890.63	132,374.52	1,039,402.17	49,720,265.15	50,177,734.50	457,469.35
US TREASURY N/B / JP MORGAN CHASE & CO															
1254805	1/22/24	08/15/2026	912828A7	AA+	Aaa	AA+	50,000,000.00	1.5000	4.2310	46,712,890.63	1,211,594.80	283,288.04	47,924,485.43	47,861,328.00	(63,157.43)
US TREASURY N/B / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1265804	4/11/24	09/15/2026	91282CHY0	AA+	Aaa	AA+	50,000,000.00	4.6250	4.8461	49,748,046.88	75,273.48	689,917.13	49,823,320.36	50,294,922.00	471,601.64
US TREASURY N/B / MORGAN STANLEY															
1259944	2/28/24	11/15/2026	912828U24	AA+	Aaa	AA+	50,000,000.00	2.0000	4.5075	46,832,031.25	984,595.74	129,834.25	47,816,626.99	47,984,375.00	167,748.01
US TREASURY N/B / JEFFERIES & COMPANY															
1259106	2/22/24	01/15/2027	91282CJT9	AA+	Aaa	AA+	50,000,000.00	4.0000	4.4197	49,433,593.75	168,101.67	923,913.04	49,601,695.42	49,750,000.00	148,304.58
US TREASURY N/B / MORGAN STANLEY															
1259107	2/22/24	02/15/2027	912828V98	AA+	Aaa	AA+	50,000,000.00	2.2500	4.4043	47,021,484.38	858,819.01	424,932.07	47,880,303.39	47,978,515.50	98,212.11
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1247294	11/22/23	02/15/2028	9128283W8	AA+	Aaa	AA+	50,000,000.00	2.7500	4.4653	46,724,609.38	860,160.80	519,361.41	47,584,770.18	47,736,328.00	151,557.82
US TREASURY N/B / MORGAN STANLEY															
1247300	11/22/23	05/15/2028	9128284N7	AA+	Aaa	AA+	50,000,000.00	2.8750	4.4572	46,818,359.38	789,575.85	186,636.74	47,607,935.23	47,753,906.00	145,970.77
US TREASURY N/B / Mizuho Securities USA Inc															
1247907	11/29/23	11/15/2028	9128285M8	AA+	Aaa	AA+	50,000,000.00	3.1250	4.4192	47,144,531.25	628,423.62	202,866.02	47,772,954.87	47,837,890.50	64,935.63
Subtotal for TREASURY BOND:							1,150,000,000.00	2.9946	4.5299	1,111,115,234.44	15,270,893.36	9,472,057.55	1,126,386,127.80	1,129,265,038.00	2,878,910.20
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AA+	50,000,000.00	1.1250	1.4116	49,568,359.38	409,446.33	191,125.69	49,977,805.71	49,745,703.00	(232,102.71)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6542	49,693,359.38	288,125.68	63,873.63	49,981,485.06	49,552,734.50	(428,750.56)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AA+	50,000,000.00	0.5000	0.6505	49,703,125.00	278,802.58	63,873.63	49,981,927.58	49,552,734.50	(429,193.08)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5232	49,708,984.38	267,148.73	32,113.26	49,976,133.11	49,365,234.50	(610,898.61)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AA+	50,000,000.00	0.3750	0.5449	49,669,921.88	302,724.85	32,113.26	49,972,646.73	49,365,234.50	(607,412.23)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5692	49,347,656.25	574,683.78	345.30	49,922,340.03	49,043,457.00	(878,883.03)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6095	49,271,484.38	641,151.99	345.30	49,912,636.37	49,043,457.00	(869,179.37)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5892	49,292,968.75	610,347.13	52,309.78	49,903,315.88	48,862,793.00	(1,040,522.88)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AA+	50,000,000.00	0.2500	0.5909	49,296,875.00	605,967.58	52,309.78	49,902,842.58	48,862,793.00	(1,040,049.58)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1248973	12/6/23	07/31/2025	912828Y79	AA+	Aaa	AA+	50,000,000.00	2.8750	4.7169	48,550,781.25	942,112.35	601,562.50	49,492,893.60	49,610,840.00	117,946.40
US TREASURY N/B / MORGAN STANLEY															
1297815	12/3/24	07/31/2025	91282CAB7	A-1+	NR	F1+	50,000,000.00	0.2500	4.4241	48,656,250.00	162,369.79	9,850.54	48,818,619.79	48,862,793.00	44,173.21
US TREASURY N/B / MORGAN STANLEY															
1298060	12/4/24	07/31/2025	91282CAB7	A-1+	NR	F1+	50,000,000.00	0.2500	4.3666	48,679,687.50	154,680.96	9,510.87	48,834,368.46	48,862,793.00	28,424.54
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	654,522.71	42,472.38	49,881,085.21	48,696,289.00	(1,184,796.21)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6145	49,226,562.50	654,522.71	42,472.38	49,881,085.21	48,696,289.00	(1,184,796.21)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	678,186.98	31,936.81	49,859,827.61	48,546,484.50	(1,313,343.11)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6323	49,181,640.63	678,186.98	31,936.81	49,859,827.61	48,546,484.50	(1,313,343.11)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6332	49,179,687.50	679,805.57	31,936.81	49,859,493.07	48,546,484.50	(1,313,008.57)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	597,395.83	31,936.81	49,870,833.33	48,546,484.50	(1,324,348.83)
US TREASURY N/B / MORGAN STANLEY															
1298227	12/5/24	09/30/2025	91282CAM3	A-1+	NR	F1+	50,000,000.00	0.2500	4.3280	48,376,953.13	146,562.76	9,271.98	48,523,515.89	48,546,484.50	22,968.61
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	727,117.43	21,408.84	49,832,586.18	48,388,281.00	(1,444,305.18)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6605	49,105,468.75	727,117.43	21,408.84	49,832,586.18	48,388,281.00	(1,444,305.18)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1298228	12/5/24	10/31/2025	91282CAT8	A-1+	NR	F1+	50,000,000.00	0.2500	4.3087	48,220,703.13	145,578.83	9,323.20	48,366,281.96	48,388,281.00	21,999.04
US TREASURY N/B / TD SECURITIES															
1298472	12/6/24	10/31/2025	91282CAT8	A-1+	NR	F1+	50,000,000.00	0.2500	4.3029	48,228,516.00	139,995.70	8,977.90	48,368,511.70	48,388,281.00	19,769.30
US TREASURY N/B / MORGAN STANLEY															
1298596	12/9/24	10/31/2025	91282CAT8	A-1+	NR	F1+	50,000,000.00	0.2500	4.2527	48,265,625.00	122,363.88	7,941.99	48,387,988.88	48,388,281.00	292.12
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AA+	50,000,000.00	0.3750	0.7266	49,207,031.25	621,056.53	517.96	49,828,087.78	48,145,703.00	(1,682,384.78)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	537,868.28	78,464.67	49,836,696.41	47,974,609.50	(1,862,086.91)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.8080	49,027,343.75	743,420.44	78,464.67	49,770,764.19	47,974,609.50	(1,796,154.69)
US TREASURY N/B / Mizuho Securities USA Inc															
1249209	12/7/23	03/31/2026	9128286L9	AA+	Aaa	AA+	100,000,000.00	2.2500	4.4309	95,250,000.00	2,197,928.99	574,862.64	97,447,928.99	97,582,031.00	134,102.01
US TREASURY N/B / MORGAN STANLEY															
1249266	12/8/23	04/30/2026	9128286S4	AA+	Aaa	AA+	100,000,000.00	2.3750	4.4231	95,390,625.00	2,056,814.93	406,767.96	97,447,439.93	97,574,219.00	126,779.07
US TREASURY N/B / MORGAN STANLEY															
1250187	12/14/23	06/30/2026	9128287B0	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4455	46,937,500.00	1,265,877.29	2,589.78	48,203,377.29	48,300,781.00	97,403.71
US TREASURY N/B / JEFFERIES & COMPANY															
1252688	1/5/24	06/30/2026	91282CCJ8	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1810	46,134,765.65	1,542,684.49	1,208.56	47,677,450.14	47,572,265.50	(105,184.64)
US TREASURY N/B / MORGAN STANLEY															
1249652	12/12/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.5408	46,722,656.25	1,315,025.66	392,323.37	48,037,681.91	48,205,078.00	167,396.09
US TREASURY N/B / JP MORGAN CHASE & CO															
1250188	12/14/23	07/31/2026	912828Y95	AA+	Aaa	AA+	50,000,000.00	1.8750	4.4584	46,826,171.88	1,269,531.25	392,323.37	48,095,703.13	48,205,078.00	109,374.87
US TREASURY N/B / JEFFERIES & COMPANY															
1250189	12/14/23	08/31/2026	912828YD6	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4330	46,132,812.50	1,498,486.38	233,598.07	47,631,298.88	47,712,890.50	81,591.62
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1252689	1/5/24	08/31/2026	91282CCW9	AA+	Aaa	AA+	50,000,000.00	0.7500	4.1779	45,740,234.38	1,591,367.55	127,417.13	47,331,601.93	47,214,844.00	(116,757.93)
US TREASURY N/B / MORGAN STANLEY															
1254806	1/22/24	09/30/2026	91282CCZ2	AA+	Aaa	AA+	50,000,000.00	0.8750	4.1688	45,851,562.50	1,457,444.95	111,778.85	47,309,007.45	47,181,640.50	(127,366.95)
US TREASURY N/B / CASTLE OAK SECURITIES															
1259640	2/27/24	11/30/2026	91282CDK4	AA+	Aaa	AA+	50,000,000.00	1.2500	4.5063	45,822,265.63	1,281,946.30	54,945.05	47,104,211.93	47,267,578.00	163,366.07
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1238639	9/20/23	07/31/2028	91282CCR0	AA+	Aaa	AA+	50,000,000.00	1.0000	4.5231	42,388,671.88	2,009,973.47	209,239.13	44,398,645.35	44,505,859.50	107,214.15
US TREASURY N/B / JEFFERIES & COMPANY															
1238644	9/20/23	08/31/2028	91282CCV1	AA+	Aaa	AA+	50,000,000.00	1.1250	4.5246	42,542,968.75	1,935,444.19	191,125.69	44,478,412.94	44,589,844.00	111,431.06
US TREASURY N/B / MORGAN STANLEY															
1247906	11/29/23	10/31/2028	91282CDF5	AA+	Aaa	AA+	50,000,000.00	1.3750	4.4251	43,322,265.63	1,481,877.65	117,748.62	44,804,143.28	44,777,344.00	(26,799.28)
Subtotal for TREASURY BOND - ME:							2,100,000,000.00	0.8304	2.6239	2,014,607,422.35	33,995,666.91	4,373,733.81	2,048,603,089.26	2,027,581,347.50	(21,021,741.76)
US TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1292664	10/23/24	01/02/2025	912797LR6	A-1+	NR	F1+	50,000,000.00		4.5566	49,554,672.22	439,055.56	0.00	49,993,727.78	50,000,000.00	6,272.22

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)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
US TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1292287	10/21/24	01/09/2025	912797LX3	A-1+	NR	F1+	50,000,000.00		4.5659	49,497,777.78	452,000.00	0.00	49,949,777.78	49,959,103.50	9,325.72
US TREASURY N/B / Mizuho Securities USA Inc															
1292288	10/21/24	01/09/2025	912797LX3	A-1+	NR	F1+	50,000,000.00		4.5664	49,497,722.22	452,050.00	0.00	49,949,772.22	49,959,103.50	9,331.28
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1297809	12/3/24	02/25/2025	912797NJ2	A-1+	NR	F1+	50,000,000.00		4.4150	49,490,166.67	176,013.89	0.00	49,666,180.56	49,685,000.00	18,819.44
US TREASURY N/B / JP MORGAN CHASE & CO															
1293063	10/25/24	04/17/2025	912797KSS	A-1+	NR	F1+	50,000,000.00		4.4236	48,953,341.67	409,038.89	0.00	49,362,380.56	49,393,213.00	30,832.44
US TREASURY N/B / JP MORGAN CHASE & CO															
1293383	10/29/24	04/17/2025	912797KSS	A-1+	NR	F1+	100,000,000.00		4.4360	97,948,194.45	772,444.44	0.00	98,720,638.89	98,786,426.00	65,787.11
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1298780	12/10/24	09/04/2025	912797MH7	A-1+	NR	F1+	50,000,000.00		4.1940	48,486,172.22	124,269.44	0.00	48,610,441.66	48,617,621.50	7,179.84
Subtotal for US TREASURY BILL:							400,000,000.00	0.0000	4.4492	393,428,047.23	2,824,872.22	0.00	396,252,919.45	396,400,467.50	147,548.05
Subtotal for U. S. TREASURIES:							3,650,000,000.00	1.4212	3.4244	3,519,150,704.02	52,091,432.49	13,845,791.36	3,571,242,136.51	3,553,246,853.00	(17,995,283.51)
Total Extended Fund :							16,756,250,072.41	2.7866	4.3014	16,539,075,370.36	69,600,148.38	123,106,121.45	16,608,675,518.74	16,607,935,486.26	(740,032.48)
Net Asset Value (NAV):														0.999955	
Total Investments:							16,756,250,072.41	2.7866	4.3014	16,539,075,370.36	69,600,148.38	123,106,121.45	16,608,675,518.74	16,607,935,486.26	(740,032.48)

Report Parameters

Query: Daily Inventory OCTP
 Settlement Date: not greater than 31 Dec 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

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* Market values provided by Northern Trust and exclude accrued interest

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-Pension Prepayment-CEO</u>															
FUNDS															
NORTHERN TRUST PPCEO SWEEP															
						NR	0.00			0.00			0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00			0.00	0.00	0.00
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1274921	6/17/24	6/30/25	912828ZW3	AA+	Aaa	AA+	524,000,000.00	0.2500	5.0419	498,966,718.75	13,112,671.13	3,618.78	512,079,389.88	513,975,429.36	1,896,039.48
Subtotal for TREASURY BOND - ME:							524,000,000.00	0.2500	5.0419	498,966,718.75	13,112,671.13	3,618.78	512,079,389.88	513,975,429.36	1,896,039.48
Subtotal for U. S. TREASURIES:							524,000,000.00	0.2500	5.0419	498,966,718.75	13,112,671.13	3,618.78	512,079,389.88	513,975,429.36	1,896,039.48
Total 100-Pension Prepayment-CEO :							524,000,000.00	0.2500	5.0419	498,966,718.75	13,112,671.13	3,618.78	512,079,389.88	513,975,429.36	1,896,039.48
Net Asset Value (NAV):														1.003703	
<u>650-Fountain Valley SD40</u>															
FUNDS															
NORTHERN TRUST FVSD 40 SWEEP															
						NR	0.00			0.00			0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00			0.00	0.00	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / Mizuho Securities USA Inc															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AA+	3,300,000.00	1.6250	1.6351	3,298,416.00	1,578.68	25,918.75	3,299,994.68	3,298,957.50	(1,037.18)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AA+	3,500,000.00	0.5000	0.4363	3,510,760.09	(9,744.06)	680.56	3,501,016.03	3,441,189.15	(59,826.88)
FANNIE MAE / TD SECURITIES															
1217026	4/18/23	9/24/26	3135G0Q22	AA+	Aaa	AA+	3,500,000.00	1.8750	3.9225	3,271,857.16	113,148.51	17,682.29	3,385,005.67	3,363,526.60	(21,479.07)
Subtotal for GOVT AGENCY-FIX-30/360:							10,300,000.00	1.3277	2.0050	10,081,033.25	104,983.13	44,281.60	10,186,016.38	10,103,673.25	(82,343.13)
Subtotal for GOVERNMENT AGENCY:							10,300,000.00	1.3277	2.0050	10,081,033.25	104,983.13	44,281.60	10,186,016.38	10,103,673.25	(82,343.13)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
1228516	7/7/23	8/15/27	912828ZR0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	106,852.08	29,745.24	3,312,223.17	3,326,503.92	14,280.75
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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* Market values provided by Northern Trust and exclude accrued interest

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
U. S. TREASURIES															
TREASURY BOND															
1273000	6/3/24	2/15/28	9128283W8	AA+	Aaa	AA+	3,465,000.00	2.7500	4.5871	3,250,467.77	33,639.67	35,991.75	3,284,107.44	3,308,127.53	24,020.09
Subtotal for TREASURY BOND:							6,965,000.00	2.4987	4.5522	6,455,838.86	140,491.75	65,736.99	6,596,330.61	6,634,631.45	38,300.84
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1224311	6/9/23	2/28/25	91282CGN5	AA+	Aaa	AA+	3,400,000.00	4.6250	4.7616	3,392,164.06	7,114.54	53,430.25	3,399,278.60	3,400,962.88	1,684.28
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AA+	3,500,000.00	0.3750	0.4193	3,492,343.75	5,999.14	5,492.53	3,498,342.89	3,358,222.67	(140,120.23)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AA+	3,500,000.00	0.7500	0.7965	3,492,070.31	5,820.92	4,495.86	3,497,891.23	3,342,910.17	(154,981.07)
US TREASURY N/B / BANK OF AMERICA															
1214697	3/31/23	3/31/27	912828ZE3	AA+	Aaa	AA+	3,500,000.00	0.6250	3.8080	3,090,253.91	180,052.70	5,588.94	3,270,306.61	3,231,074.21	(39,232.40)
US TREASURY N/B / TD SECURITIES															
1256812	2/5/24	6/30/27	91282CEW7	AA+	Aaa	AA+	3,510,000.00	3.2500	4.0660	3,419,782.03	24,062.97	315.12	3,443,845.00	3,427,323.04	(16,521.96)
Subtotal for TREASURY BOND - ME:							17,410,000.00	1.9103	2.7596	16,886,614.06	223,050.27	69,322.70	17,109,664.33	16,760,492.96	(349,171.37)
Subtotal for U. S. TREASURIES:							24,375,000.00	2.0784	3.2718	23,342,452.92	363,542.02	135,059.69	23,705,994.94	23,395,124.40	(310,870.54)
Total 650-Fountain Valley SD40 :							34,675,000.00	1.8554	2.8955	33,423,486.17	468,525.15	179,341.29	33,892,011.32	33,498,797.65	(393,213.67)
Net Asset Value (NAV):														0.988398	
Total Investments:							558,675,000.00	0.3496	4.9087	532,390,204.92	13,581,196.28	182,960.07	545,971,401.20	547,474,227.01	1,502,825.81

Report Parameters

Query: Daily Inventory SI (PPCEO+FV)
 Settlement Date: not greater than 31 Dec 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

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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		1/1/25		AAAm	NR	NR	850,786.80		4.2914	850,786.80			850,786.80	850,786.80	0.00
Subtotal for FUNDS:							850,786.80		4.2914	850,786.80			850,786.80	850,786.80	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	1,287.22	668.40	384,512.37	374,427.89	(10,084.48)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AA+	225,000.00	3.1250	2.9561	227,778.98	(1,958.74)	312.50	225,820.24	218,864.65	(6,955.59)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AA+	94,000.00	2.8000	2.6533	95,041.52	(690.14)	358.24	94,351.38	90,260.04	(4,091.34)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	6,828.79	288.75	176,770.13	172,241.70	(4,528.43)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AA+	137,000.00	2.7300	2.2650	141,840.21	(3,126.90)	114.28	138,713.31	130,620.07	(8,093.24)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AA+	45,000.00	5.2500	2.8900	53,177.40	(5,389.47)	19.69	47,787.93	46,158.09	(1,629.84)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	1,682.57	26,034.72	1,999,262.57	1,910,967.74	(88,294.83)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	518.02	345.31	84,672.27	82,005.61	(2,666.66)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(309,510.54)	11,979.17	1,693,167.96	1,610,555.78	(82,612.18)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	1,993.42	29,468.89	1,998,573.42	1,865,897.40	(132,676.02)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(309,958.76)	29,812.50	1,778,203.24	1,679,439.20	(98,764.04)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(331,448.63)	57,638.89	2,365,671.37	2,218,054.52	(147,616.85)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AA+	255,000.00	3.0500	3.3488	246,378.45	4,077.56	3,499.88	250,456.01	228,778.24	(21,677.77)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AA+	147,000.00	3.1200	3.3373	143,323.53	1,702.79	675.22	145,026.32	131,023.41	(14,002.91)
FED FARM CR BK / MORGAN STANLEY															

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* Market values provided by Northern Trust and exclude accrued interest

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AA+	500,000.00	3.3500	3.3496	500,023.74	(10.72)	4,559.72	500,013.02	453,492.72	(46,520.30)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AA+	263,000.00	4.4400	3.3596	297,542.42	(14,845.63)	129.75	282,696.79	255,108.40	(27,588.39)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	15,650.91	25,530.00	1,979,110.91	1,784,030.00	(195,080.91)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(56,889.64)	12,816.11	2,090,730.36	1,834,811.04	(255,919.32)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(1,000,087.89)	204,252.02	16,235,539.60	15,086,736.48	(1,148,803.12)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(1,000,087.89)	204,252.02	16,235,539.60	15,086,736.48	(1,148,803.12)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1286042	9/5/24	2/15/31	91282CBL4	AA+	Aaa	AA+	1,000,000.00	1.1250	3.6952	853,828.13	7,327.22	3,607.34	861,155.35	825,156.25	(35,999.10)
US TREASURY N/B / JP MORGAN CHASE & CO															
1286043	9/5/24	2/15/33	91282CGM7	AA+	Aaa	AA+	1,800,000.00	3.5000	3.8107	1,759,921.88	1,532.97	20,201.09	1,761,454.85	1,674,632.81	(86,822.04)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(125,900.80)	25,495.92	1,705,798.42	1,498,535.16	(207,263.26)
Subtotal for TREASURY BOND:							4,300,000.00	3.2965	3.4690	4,445,449.23	(117,040.61)	49,304.35	4,328,408.62	3,998,324.22	(330,084.40)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	70,258.99	16,997.28	1,978,383.99	1,919,140.62	(59,243.37)
US TREASURY N/B / MORGAN STANLEY															
1286041	9/5/24	1/31/29	91282CDW8	AA+	Aaa	AA+	1,000,000.00	1.7500	3.6765	922,343.75	5,695.11	5,611.41	928,038.86	902,890.62	(25,148.24)
Subtotal for TREASURY BOND - ME:							3,000,000.00	2.0833	3.1126	2,830,468.75	75,954.10	22,608.69	2,906,422.85	2,822,031.24	(84,391.61)
Subtotal for U. S. TREASURIES:							7,300,000.00	2.7979	3.3225	7,275,917.98	(41,086.51)	71,913.04	7,234,831.47	6,820,355.46	(414,476.01)
Total 650-CCCD SERIES 2017E :							23,466,786.80	3.8135	3.2373	25,362,332.27	(1,041,174.40)	276,165.06	24,321,157.87	22,757,878.74	(1,563,279.13)
Net Asset Value (NAV):															0.935723
Total Investments:							23,466,786.80	3.8135	3.2373	25,362,332.27	(1,041,174.40)	276,165.06	24,321,157.87	22,757,878.74	(1,563,279.13)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Non-Pooled Investments As of 31-Dec-2024

Run Date: 07-Jan-2025 04:10:18 PM
 Print Date: 07-Jan-2025
 As at date: 07-Jan-2025

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User: SNong

67228

* 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)
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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 Dec 2024
 Bank: equal to NORTHERN INST U.S.TREA PORTFOLIO
 Chart Of Account: not one of 1000-20-3, 1200-100-004-1, 1200-650-204040-1

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
12/31/2024

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.37%	\$ 103,827,323.27	\$ 103,827,323.27	\$ 378,763.60
FED GOVT OBLI FD-IS	60934N104	4.35%	1,097.29	1,097.29	4.11
SUB-TOTAL MONEY MARKET FUNDS			<u>103,828,420.56</u>	<u>103,828,420.56</u>	<u>378,767.71</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 103,828,420.56</u>	<u>\$ 103,828,420.56</u>	<u>\$ 378,767.71</u>

- - -

**COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
12/31/2024**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	*	INTEREST	BOOK VALUE	MARKET VALUE	ACCRUED
							RATE			INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)										
2014 SOCPFA SERIES B	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf		4.37%	\$ 373,855.86	\$ 373,855.86	\$ 1,409.63
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						12,506,624.73	12,506,624.73	42,540.26
2017-1 NEWPORT COAST	U.S. BANK	31846V567						955,385.68	955,385.68	3,602.30
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						10,396,665.17	10,396,665.17	35,121.10
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						2,456,126.98	2,456,126.98	7,976.24
2018 SOCPFA SERIES A	U.S. BANK	31846V567						29,877.80	29,877.80	112.67
NEWPORT COAST - Group 4	U.S. BANK	31846V567						453,622.39	453,622.39	1,710.38
OBLIGATION NOTES	U.S. BANK	31846V567						258,891.70	258,891.70	604.47
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						2,580.19	2,580.19	263.52
CFD 2021-1 Rienda	U.S. BANK	31846V567						28,832,103.30	28,832,103.30	104,587.87
2023 SOCPFA SERIES A	U.S. BANK	31846V567						2,645,861.95	2,645,861.95	9,976.26
CFD 2023-1 Rienda	U.S. BANK	31846V567						44,888,103.67	44,888,103.67	170,754.74
2014 & 2023 SOCPFA SERIES A & B	U.S. BANK	31846V567						27,623.85	27,623.85	104.16
FED GOVT OBLI FD-IS (MONEY MARKET)										
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf		4.35%	1,097.29	1,097.29	4.11
TOTAL OF INVESTMENTS WITH TRUSTEES								\$ 103,828,420.56	\$ 103,828,420.56	\$ 378,767.71

* 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	4.382%		25,000,000		25,000,000
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%		15,000,000	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%		15,000,000	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%		4,000,000	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%		4,000,000	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%		2,000,000	2,000,000	-
La Habra City	3/15/2021	10/31/2021	0.680%		10,000,000	10,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%		3,000,000	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%		20,000,000	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%		40,000,000	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%		70,000,000	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%		45,000,000	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%		35,000,000	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%		1,000,000	1,000,000	-
Total Temporary Transfers					\$ 952,700,000	\$ 927,700,000	25,000,000

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

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

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

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

Transaction Date From 01-Dec-2024 To 31-Dec-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1297809	US TREASURY N/B	/DAIWA CAPITAL MARKETS	USTBILL				4.4150 / 4.4150					
				2/25/2025	12/3/2024	PURC		50,000,000.00	49,490,166.65	0.00	0.00	(49,490,166.67)
1297810	FHLB DISC CORP	/BANK OF AMERICA	AGDNS				4.3911 / 4.3911					
				2/28/2025	12/3/2024	PURC		50,000,000.00	49,474,979.15	0.00	0.00	(49,474,979.17)
1297811	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS				4.4131 / 4.4131					
				1/15/2025	12/3/2024	PURC		50,000,000.00	49,737,819.45	0.00	0.00	(49,737,819.44)
1297812	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.3417 / 4.3417					
				6/30/2025	12/3/2024	PURC		50,000,000.00	48,770,673.60	0.00	0.00	(48,770,673.61)
1297813	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.3417 / 4.3417					
				6/30/2025	12/3/2024	PURC		50,000,000.00	48,770,673.60	0.00	0.00	(48,770,673.61)
1297814	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.3417 / 4.3417					
				6/30/2025	12/3/2024	PURC		50,000,000.00	48,770,673.60	0.00	0.00	(48,770,673.61)
1297815	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 4.4241					
				7/31/2025	12/3/2024	PURC		50,000,000.00	48,656,250.00	42,459.24	0.00	(48,698,709.24)
1297816	FHLB DISC CORP	/DEUTSCHE	AGDNS				4.3381 / 4.3381					
				7/3/2025	12/3/2024	PURC		50,000,000.00	48,754,500.00	0.00	0.00	(48,754,500.00)
1267093	FED FARM CR BK	/BARCLAY CAPITAL	AGNF1				4.8800 / 4.8822					
				12/4/2026	12/4/2024	INT		0.00	0.00	0.00	(1,220,000.00)	1,220,000.00
1298060	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 4.3666					
				7/31/2025	12/4/2024	PURC		50,000,000.00	48,679,687.50	42,798.91	0.00	(48,722,486.41)
1298061	FHLB DISC CORP	/DEUTSCHE	AGDNS				4.2870 / 4.2870					
				7/7/2025	12/4/2024	PURC		50,000,000.00	48,751,805.55	0.00	0.00	(48,751,805.56)
1298062	FHLB DISC CORP	/DEUTSCHE	AGDNS				4.3009 / 4.3009					
				6/23/2025	12/4/2024	PURC		50,000,000.00	48,827,500.00	0.00	0.00	(48,827,500.00)
1298063	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS				4.3235 / 4.3235					
				5/27/2025	12/4/2024	PURC		50,000,000.00	48,976,541.65	0.00	0.00	(48,976,541.67)

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

Transaction Date From 01-Dec-2024 To 31-Dec-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1298064	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDNS				4.2787 / 4.2787					
				8/1/2025	12/4/2024	PURC		50,000,000.00	48,613,333.35	0.00	0.00	(48,613,333.33)
1298065	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDNS				4.2787 / 4.2787					
				8/1/2025	12/4/2024	PURC		50,000,000.00	48,613,333.35	0.00	0.00	(48,613,333.33)
1298066	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS				4.3266 / 4.3266					
				6/2/2025	12/4/2024	PURC		50,000,000.00	48,941,250.00	0.00	0.00	(48,941,250.00)
1298067	FHLB DISC CORP	/BANK OF AMERICA	AGDNS				4.2875 / 4.2875					
				7/8/2025	12/4/2024	PURC		50,000,000.00	48,746,000.00	0.00	0.00	(48,746,000.00)
1298225	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDNS				4.2713 / 4.2713					
				7/29/2025	12/5/2024	PURC		50,000,000.00	48,638,083.35	0.00	0.00	(48,638,083.35)
1298226	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDNS				4.2713 / 4.2713					
				7/29/2025	12/5/2024	PURC		50,000,000.00	48,638,083.35	0.00	0.00	(48,638,083.35)
1298227	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 4.3280					
				9/30/2025	12/5/2024	PURC		50,000,000.00	48,376,953.15	22,664.82	0.00	(48,399,617.97)
1298228	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.2500 / 4.3087					
				10/31/2025	12/5/2024	PURC		50,000,000.00	48,220,703.15	12,085.62	0.00	(48,232,788.77)
1250948	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				4.6500 / 4.6513					
				6/6/2025	12/6/2024	INT		0.00	0.00	0.00	(1,162,500.00)	1,162,500.00
1250949	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				4.6500 / 4.6513					
				6/6/2025	12/6/2024	INT		0.00	0.00	0.00	(1,162,500.00)	1,162,500.00
1252685	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.6100 / 4.6126					
				6/6/2025	12/6/2024	INT		0.00	0.00	0.00	(1,152,500.00)	1,152,500.00
1298471	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				2.0000 / 4.3326					

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

Transaction Date From 01-Dec-2024 To 31-Dec-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1298472	US TREASURY N/B	/TD SECURITIES	TRBDME	8/15/2025	12/6/2024	PURC	0.2500 / 4.3029	50,000,000.00	49,210,937.50	307,065.22	0.00	(49,518,002.72)
1298473	FHLB DISC CORP	/TD SECURITIES	AGDNS	10/31/2025	12/6/2024	PURC	4.2281 / 4.2281	50,000,000.00	48,228,516.00	12,430.94	0.00	(48,240,946.94)
1298474	FHLB DISC CORP	/TD SECURITIES	AGDNS	8/29/2025	12/6/2024	PURC	4.2281 / 4.2281	50,000,000.00	48,485,277.80	0.00	0.00	(48,485,277.78)
1298475	FHLB DISC CORP	/TD SECURITIES	AGDNS	8/29/2025	12/6/2024	PURC	4.2281 / 4.2281	50,000,000.00	48,485,277.80	0.00	0.00	(48,485,277.78)
1298476	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDNS	8/29/2025	12/6/2024	PURC	4.2281 / 4.2281	50,000,000.00	48,485,277.80	0.00	0.00	(48,485,277.78)
1298477	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDNS	8/29/2025	12/6/2024	PURC	4.2281 / 4.2281	50,000,000.00	48,485,277.80	0.00	0.00	(48,485,277.78)
1298478	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDNS	8/29/2025	12/6/2024	PURC	4.2512 / 4.2512	50,000,000.00	48,485,277.80	0.00	0.00	(48,485,277.78)
1298478	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDNS	8/1/2025	12/6/2024	PURC	4.2512 / 4.2512	50,000,000.00	48,633,152.80	0.00	0.00	(48,633,152.80)
1298596	US TREASURY N/B	/MORGAN STANLEY	TRBDME	8/1/2025	12/6/2024	PURC	0.2500 / 4.2527	50,000,000.00	48,633,152.80	0.00	0.00	(48,633,152.80)
1298597	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS	10/31/2025	12/9/2024	PURC	4.1643 / 4.1643	50,000,000.00	48,265,625.00	13,466.85	0.00	(48,279,091.85)
1298598	FHLB DISC CORP	/RBC	AGDNS	9/12/2025	12/9/2024	PURC	4.1633 / 4.1633	50,000,000.00	48,447,645.85	0.00	0.00	(48,447,645.83)
1298599	FHLB DISC CORP	/RBC	AGDNS	9/10/2025	12/9/2024	PURC	4.1682 / 4.1682	50,000,000.00	48,458,854.15	0.00	0.00	(48,458,854.17)
1298780	US TREASURY N/B	/JEFFERIES & COMPANY	AGDNS	8/29/2025	12/9/2024	PURC	4.1682 / 4.1682	50,000,000.00	48,522,451.40	0.00	0.00	(48,522,451.40)
1299093	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	USTBILL	8/29/2025	12/9/2024	PURC	4.1940 / 4.1940	50,000,000.00	48,522,451.40	0.00	0.00	(48,522,451.40)
1299093	US TREASURY N/B	/MORGAN STANLEY	TRBDI	9/4/2025	12/10/2024	PURC	3.5000 / 4.2859	50,000,000.00	48,486,172.20	0.00	0.00	(48,486,172.22)
1299093	US TREASURY N/B	/MORGAN STANLEY	TRBDI	9/15/2025	12/11/2024	PURC	3.5000 / 4.2859	50,000,000.00	49,707,031.25	420,580.11	0.00	(50,127,611.36)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1299094	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDNS				4.1937 / 4.1937					
				8/29/2025	12/11/2024	PURC		50,000,000.00	48,524,625.00	0.00	0.00	(48,524,625.00)
1299095	FHLB DISC CORP	/BANK OF AMERICA	AGDNS				4.1957 / 4.1957					
				9/2/2025	12/11/2024	PURC		50,000,000.00	48,502,013.85	0.00	0.00	(48,502,013.85)
1299096	FHLB DISC CORP	/RBC	AGDNS				4.1890 / 4.1890					
				9/10/2025	12/11/2024	PURC		50,000,000.00	48,460,583.35	0.00	0.00	(48,460,583.33)
1299097	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS				4.1899 / 4.1899					
				9/12/2025	12/11/2024	PURC		50,000,000.00	48,449,305.55	0.00	0.00	(48,449,305.56)
1299098	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDNS				4.1842 / 4.1842					
				9/22/2025	12/11/2024	PURC		50,000,000.00	48,396,875.00	0.00	0.00	(48,396,875.00)
1299287	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDNS				4.1424 / 4.1424					
				9/25/2025	12/12/2024	PURC		50,000,000.00	48,401,569.45	0.00	0.00	(48,401,569.45)
1299288	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDNS				4.1424 / 4.1424					
				9/25/2025	12/12/2024	PURC		50,000,000.00	48,401,569.45	0.00	0.00	(48,401,569.45)
1299289	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.1375 / 4.1375					
				10/7/2025	12/12/2024	PURC		50,000,000.00	48,338,888.90	0.00	0.00	(48,338,888.89)
1299290	FHLB DISC CORP	/BANK OF AMERICA	AGDNS				4.1389 / 4.1389					
				10/10/2025	12/12/2024	PURC		50,000,000.00	48,322,222.20	0.00	0.00	(48,322,222.20)
1299291	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS				4.1370 / 4.1370					
				10/6/2025	12/12/2024	PURC		50,000,000.00	48,344,444.45	0.00	0.00	(48,344,444.44)
1235259	FED HM LN BK BD	/RBC	AGNF1				5.3200 / 5.3268					
				12/13/2024	12/13/2024	INT		0.00	0.00	0.00	(1,330,000.00)	1,330,000.00
				12/13/2024	12/13/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1252684	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				4.6000 / 4.6020					
				6/13/2025	12/13/2024	INT		0.00	0.00	0.00	(1,150,000.00)	1,150,000.00
1249451	US TREASURY N/B	/TD SECURITIES	TRBDI				4.1250 / 4.5006					
				6/15/2026	12/15/2024	INT		0.00	0.00	0.00	(1,031,250.00)	1,031,250.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1118839	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.6300 / 0.6300					
				6/16/2025	12/16/2024	INT		0.00	0.00	0.00	(78,750.00)	78,750.00
1253203	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5800 / 4.5821					
				6/16/2025	12/16/2024	INT		0.00	0.00	0.00	(1,145,000.00)	1,145,000.00
1299683	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDNS				4.1744 / 4.1744					
				10/10/2025	12/16/2024	PURC		50,000,000.00	48,329,958.35	0.00	0.00	(48,329,958.34)
1299684	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDNS				4.1744 / 4.1744					
				10/10/2025	12/16/2024	PURC		50,000,000.00	48,329,958.35	0.00	0.00	(48,329,958.33)
1299685	FED FARM CR BK	/BANK OF AMERICA	AGDNS				4.1710 / 4.1710					
				10/14/2025	12/16/2024	PURC		50,000,000.00	48,309,638.85	0.00	0.00	(48,309,638.85)
1299686	FED FARM CR BK	/DEUTSCHE	AGDNS				4.1783 / 4.1783					
				10/7/2025	12/16/2024	PURC		50,000,000.00	48,344,722.20	0.00	0.00	(48,344,722.22)
1235260	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3100 / 5.3166					
				12/17/2024	12/17/2024	INT		0.00	0.00	0.00	(1,327,500.00)	1,327,500.00
				12/17/2024	12/17/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1299832	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDNS				4.1754 / 4.1754					
				10/24/2025	12/17/2024	PURC		50,000,000.00	48,259,263.90	0.00	0.00	(48,259,263.89)
1299835	FHLB DISC CORP	/DEUTSCHE	AGDNS				4.1734 / 4.1734					
				10/20/2025	12/17/2024	PURC		50,000,000.00	48,281,652.80	0.00	0.00	(48,281,652.78)
1300006	FED FARM CR BK	/DEUTSCHE	AGDNS				4.1959 / 4.1959					
				11/14/2025	12/18/2024	PURC		50,000,000.00	48,142,722.20	0.00	0.00	(48,142,722.22)
1300008	FED FARM CR BK	/BARCLAYS CAPITAL	AGDNS				4.1924 / 4.1924					
				11/7/2025	12/18/2024	PURC		50,000,000.00	48,182,000.00	0.00	0.00	(48,182,000.00)
1250592	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6550 / 4.6558					
				6/10/2025	12/19/2024	INT		0.00	0.00	0.00	(1,163,750.00)	1,163,750.00
1250596	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6550 / 4.6558					
				6/10/2025	12/19/2024	INT		0.00	0.00	0.00	(1,163,750.00)	1,163,750.00
1250722	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6550 / 4.6559					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
				6/9/2025	12/19/2024	INT		0.00	0.00	0.00	(1,163,750.00)	1,163,750.00
1290429	FNMA DISCOUNT	/FTN FINANCIAL	AGDNS				4.6529 / 4.6529					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,539,000.00)	0.00	(461,000.00)	50,000,000.00
1290430	FNMA DISCOUNT	/FTN FINANCIAL	AGDNS				4.6529 / 4.6529					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,539,000.00)	0.00	(461,000.00)	50,000,000.00
1292113	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDNS				4.6266 / 4.6266					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,604,750.00)	0.00	(395,250.00)	50,000,000.00
1292424	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.6242 / 4.6242					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,630,250.00)	0.00	(369,750.00)	50,000,000.00
1292425	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				4.6242 / 4.6242					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,630,250.00)	0.00	(369,750.00)	50,000,000.00
1292665	US TREASURY N/B	/MORGAN STANLEY	USTBILL				4.6135 / 4.6135					
				12/19/2024	12/19/2024	MAT		(100,000,000.00)	(99,274,833.33)	0.00	(725,166.67)	100,000,000.00
1293062	US TREASURY N/B	/BARCLAYS CAPITAL	USTBILL				4.5869 / 4.5869					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,652,048.61)	0.00	(347,951.39)	50,000,000.00
1293382	US TREASURY N/B	/MORGAN STANLEY	USTBILL				4.5821 / 4.5821					
				12/19/2024	12/19/2024	MAT		(100,000,000.00)	(99,355,062.50)	0.00	(644,937.50)	100,000,000.00
1293425	US TREASURY N/B	/BARCLAYS CAPITAL	USTBILL				4.5840 / 4.5840					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,683,680.56)	0.00	(316,319.44)	50,000,000.00
1294343	US TREASURY N/B	/FTN FINANCIAL	USTBILL				4.5552 / 4.5552					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,723,166.67)	0.00	(276,833.33)	50,000,000.00
1294516	US TREASURY N/B	/Mizuho Securities USA Inc	USTBILL				4.5395 / 4.5395					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,730,354.17)	0.00	(269,645.83)	50,000,000.00
1294752	US TREASURY N/B	/JEFFERIES & COMPANY	USTBILL				4.5601 / 4.5601					
				12/19/2024	12/19/2024	MAT		(50,000,000.00)	(49,735,400.00)	0.00	(264,600.00)	50,000,000.00
1300229	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				4.2300 / 4.2315					
				1/2/2026	12/19/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)

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Transaction Date From 01-Dec-2024 To 31-Dec-2024

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
1300230	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				4.2300 / 4.2315					
				1/2/2026	12/19/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1300231	FED FARM CR BK	/RBC	AGNF1				4.2300 / 4.2320					
				1/8/2026	12/19/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1300232	FED FARM CR BK	/RBC	AGNF1				4.2300 / 4.2320					
				1/8/2026	12/19/2024	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1235219	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.2950 / 5.3013					
				12/20/2024	12/20/2024	INT		0.00	0.00	0.00	(1,323,750.00)	1,323,750.00
				12/20/2024	12/20/2024	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1250947	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				4.6700 / 4.6732					
				5/12/2025	12/20/2024	INT		0.00	0.00	0.00	(1,167,500.00)	1,167,500.00
1252686	FED FARM CR BK	/TD SECURITIES	AGNF1				4.6000 / 4.6014					
				6/20/2025	12/20/2024	INT		0.00	0.00	0.00	(1,150,000.00)	1,150,000.00
1252687	FED FARM CR BK	/TD SECURITIES	AGNF1				4.6000 / 4.6014					
				6/20/2025	12/20/2024	INT		0.00	0.00	0.00	(1,150,000.00)	1,150,000.00
1113752	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.5692					
				6/30/2025	12/31/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1115552	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.2500 / 0.6095					
				6/30/2025	12/31/2024	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116285	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.3750 / 0.7266					
				12/31/2025	12/31/2024	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1250187	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.8750 / 4.4455					
				6/30/2026	12/31/2024	INT		0.00	0.00	0.00	(468,750.00)	468,750.00
1252688	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				0.8750 / 4.1810					
				6/30/2026	12/31/2024	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
Sub Total:								<u>1,950,000,000.00</u>	<u>1,882,207,878.61</u>	<u>873,551.71</u>	<u>(24,850,954.16)</u>	<u>(1,858,230,476.10)</u>

Fund: 650-Fountain Valley SD40												
1077257	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				0.5000 / 0.4363					
				6/17/2025	12/17/2024	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
1256812	US TREASURY N/B	/TD SECURITIES	TRBDME				3.2500 / 4.0660					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 650-Fountain Valley SD40												
				6/30/2027	12/31/2024	INT		0.00	0.00	0.00	(57,037.50)	57,037.50
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(65,787.50)</u>	<u>65,787.50</u>
Fund: 650-CCCD SERIES 2017E												
981587	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.7500 / 3.4669					
				12/10/2027	12/10/2024	INT		0.00	0.00	0.00	(2,475.00)	2,475.00
967776	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 3.1846					
				6/11/2027	12/11/2024	INT		0.00	0.00	0.00	(6,015.63)	6,015.63
1001372	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.1250 / 2.9561					
				6/15/2027	12/15/2024	INT		0.00	0.00	0.00	(3,515.63)	3,515.63
1026648	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7300 / 2.2650					
				12/20/2027	12/20/2024	INT		0.00	0.00	0.00	(1,870.05)	1,870.05
948856	FED FARM CR BK	/MORGAN STANLEY	AGNF1				4.4400 / 3.3596					
				12/27/2033	12/27/2024	INT		0.00	0.00	0.00	(5,838.60)	5,838.60
1005676	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				5.2500 / 2.8900					
				12/28/2027	12/28/2024	INT		0.00	0.00	0.00	(1,181.25)	1,181.25
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(20,896.16)</u>	<u>20,896.16</u>
Fund: 100-Pension Prepayment-CEO												
1274921	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.2500 / 5.0419					
				6/30/2025	12/31/2024	INT		0.00	0.00	0.00	(655,000.00)	655,000.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(655,000.00)</u>	<u>655,000.00</u>
Grand Total:								<u>1,950,000,000.00</u>	<u>1,882,207,878.61</u>	<u>873,551.71</u>	<u>(25,592,637.82)</u>	<u>(1,857,488,792.44)</u>

County of Orange
Treasurer-Tax Collector's Office

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

Cashflow Date	Transaction Description	Amount	Deal No.
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (OCTP)			
12/2/2024	ACTUAL CASHFLOW	55,087,153.07	1297467
12/3/2024	ACTUAL CASHFLOW	(232,378,553.55)	1297807
12/4/2024	ACTUAL CASHFLOW	(212,480,044.08)	1297842
12/5/2024	ACTUAL CASHFLOW	(85,958,477.40)	1298223
12/6/2024	ACTUAL CASHFLOW	546,890,594.37	1298469
12/9/2024	ACTUAL CASHFLOW	120,570,832.89	1298594
12/10/2024	ACTUAL CASHFLOW	212,785,212.24	1298774
12/11/2024	ACTUAL CASHFLOW	(73,153,510.09)	1299091
12/12/2024	ACTUAL CASHFLOW	(82,536,465.60)	1299283
12/13/2024	ACTUAL CASHFLOW	40,441,201.10	1299468
12/16/2024	ACTUAL CASHFLOW	(141,936,183.23)	1299680
12/17/2024	ACTUAL CASHFLOW	(31,167,618.23)	1299830
12/18/2024	ACTUAL CASHFLOW	(124,204,195.55)	1299863
12/19/2024	ACTUAL CASHFLOW	(80,239,806.54)	1300225
12/20/2024	ACTUAL CASHFLOW	13,890,615.02	1300270
12/23/2024	ACTUAL CASHFLOW	(881,891.21)	1300648
12/24/2024	ACTUAL CASHFLOW	99,274,429.54	1300685
12/26/2024	ACTUAL CASHFLOW	(52,118,002.01)	1301036
12/27/2024	ACTUAL CASHFLOW	342,280,605.58	1301203
12/30/2024	ACTUAL CASHFLOW	38,703,915.29	1301420
12/31/2024	ACTUAL CASHFLOW	13,600,462.68	1301464
Sub Total Amount Per Account:		366,470,274.29	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO (CCCD)			
12/10/2024	ACTUAL CASHFLOW	2,475.00	1298781
12/11/2024	ACTUAL CASHFLOW	6,015.63	1299099
12/12/2024	ACTUAL CASHFLOW	(1,040.23)	1299282
12/16/2024	ACTUAL CASHFLOW	3,515.63	1299681
12/20/2024	ACTUAL CASHFLOW	1,870.05	1300277
12/27/2024	ACTUAL CASHFLOW	5,838.60	1301188
12/30/2024	ACTUAL CASHFLOW	1,181.25	1301426
Sub Total Amount Per Account:		19,855.93	
Total Amount:		<u>366,490,130.22</u>	

TREASURER'S MONTHLY INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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