



Orange County Investment Fund

Monthly Report | February 2025





County Executive Office

Memorandum

March 19, 2025

To: Chair Doug Chaffee, Supervisor, Fourth District
Members, Board of Supervisors

From: Michelle Aguirre, Interim County Executive Officer

Subject: Orange County Investment Fund Report for the Month Ended February 28, 2025

The attached Investment Report for the month ended February 28, 2025 contains various charts, information and compliance summaries for the Orange County Investment Fund (OCIF), which consists of the Orange County Treasury Pool (OCTP), Specific Investment Accounts and a Bond Proceeds Account that by law, are called the County Treasury.

OCIF STATISTICS & PERFORMANCE

The primary objectives of a public fund fiduciary under GCS 53600.5 shall be to safeguard principal, meet liquidity needs and to achieve a return on the funds under its control.

The OCIF summary, found on page 5, shows the total investments in the County Treasury. This summary includes OCIF statistics, such as cost, book value, market value, daily, monthly, and year-to-date yields, weighted average maturity and net asset value (NAV). Additional charts and graphs are included to demonstrate performance with regards to the three objectives noted above and includes a chart with information on the Orange County Investment Pool (OCIP). Information regarding the Voluntary Pool Participants is not included in this report as investment authority resides with the Treasurer-Tax Collector.

All investments in OCTP, the Specific Investments and Bond Proceeds Account are marked to market daily to calculate their 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. Compliant with the Orange County Investment Policy, approved by the Board of Supervisors on February 11, 2025, the maximum maturity of the OCTP is no more than 5 years, with duration not to exceed 1.5 years. 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 AAf 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 remains above the Federal Open Market Committee's target of 2%. Job gains were 151,000 in February after increasing 125,000 in January, while January's headline inflation increased to 3.0% year over year, higher than December's 2.9%. Other recent U.S. economic releases include:

- Gross Domestic Product unchanged at 2.3% in the fourth quarter compared to the third quarter's rise of 3.1%.
- The Unemployment Rate increased to 4.1% in February from 4.0% in January.
- The Empire State Manufacturing Index increased to 5.7 from the prior month's -12.6, while the Philadelphia Fed Index decreased to 18.1 from 44.3 in January. The federal government uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury par yield curve remained inverted in February. The 90-day Treasury Bill rate increased to 4.32% from 4.31%. The 2-year Treasury Note decreased to 3.99% from 4.22% while the 10-year Treasury Bond rate decreased to 4.24% from 4.58%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for Fiscal Year 2024-2025 are 4.34% and 4.30%. The daily gross yield for OCTP as of February 28, 2025, is 4.20%. 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 at 1.0 basis point.

APPORTIONMENT OF COMMINGLED POOL 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 December 2024, January 2025, and February 2025 interest apportionments are expected to be paid in March 2025, April 2025, and May 2025 respectively.

COMPLIANCE SUMMARY

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

In addition, the investments in OCIF had no compliance exceptions in the month of February 2025. On February 5, 2025, Eide Bailly issued their Independent Auditor's Report on the Statement of Assets for the County Treasury as of June 30, 2023 with a clean opinion that the Schedule presented fairly in accordance with the full accrual basis of accounting. The report can be found on the Treasurer-Tax Collectors website at the following link: [Audit Reports](#)

CREDIT UPDATE

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

SUBSEQUENT EVENT

On March 11, 2025, the Board adopted a resolution rescinding Resolution No. 95-946, dissolving the Treasury Oversight Committee, establishing an Investment Oversight Committee and directing related actions; and adopted a resolution rescinding Resolution Nos. 16-014 and 20-087, reestablishing Audit Oversight Committee, directing members of the Audit Oversight Committee to sit as members of Investment Oversight Committee.

As required by GCS 53646(b)(3), the OCTP provides adequate liquidity to meet the next six months of projected cash flow requirements.

Enclosures

cc: Distribution List

ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURY POOL (OCTP), SPECIFIC INVESTMENT AND BOND PROCEEDS ACCOUNTS
FOR THE MONTH ENDED FEBRUARY 28, 2025

OCTP INVESTMENT STATISTICS

DESCRIPTION	CURRENT BALANCES	Duration	Daily Yield as of 02/28/2025	MONTHLY Gross Yield	Current NAV
Orange County Treasury Pool (OCTP)	Market Value ⁽²⁾ \$ 15,165,485,625	0.71	4.203%	4.370%	1.0011
	Cost (Capital) \$ 15,052,050,664				
	Monthly Avg Balance \$ 15,120,947,276				
	Book Value \$ 15,148,278,623				

SPECIFIC INVESTMENT ACCOUNTS STATISTICS ⁽¹⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	MARKET Value ⁽²⁾	Book Value	Current NAV
Pension Prepayment-CEO (PP-CEO)	Market Value ⁽²⁾ \$ 550,715,097	PP-CEO	5.109%	517,216,658	515,986,701	1.0024
Fountain Valley School District Fund 40 (FVSD)	Cost (Capital) \$ 532,112,817	FVSD	3.232%	33,498,439	33,665,583	0.9950
	Monthly Avg Balance \$ 532,236,019					
	Book Value \$ 549,652,284					

BOND PROCEEDS ACCOUNT STATISTICS ⁽¹⁾

DESCRIPTION	CURRENT BALANCE	Fund	MONTHLY Gross Yield	MARKET Value ⁽²⁾	Book Value	Current NAV
CCCD Series 2017E Bonds (CCCD)	Market Value ⁽²⁾ \$ 23,495,751	CCCD	3.296%	23,495,751	24,567,987	0.9564
	Cost (Capital) \$ 25,627,393					
	Monthly Avg Balance \$ 25,556,595					
	Book Value \$ 24,567,987					

OCIF TOTALS

INVESTMENTS & CASH		YEAR-TO-DATE EARNINGS	
OCTP Investments at Cost	\$ 15,052,050,664	OCTP	\$ 427,591,077
OCTP Cash	17,635,239	OCIP	191,657,137
		OCEIP	235,933,940
Specific Investment Accounts at Cost	532,112,817	Specific Investment Accounts	17,621,855
Bond Proceeds Account at Cost	25,627,393	Bond Proceeds Account	534,932
Total Assets in the County Treasury	\$ 15,627,426,113	Total OCIF Year-To-Date Earnings	\$ 445,747,864

INTEREST RATE YIELD

WEIGHTED AVERAGE MATURITY (WAM)

OCTP - YTD NET YIELD	4.297%	OCTP	272
90-DAY T-BILL YIELD - YTD AVERAGE	4.770%	LGIP (Standard & Poors)	38

(1) 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.

(2) Market values provided by Northern Trust and exclude accrued interest.

SUMMARY OF INVESTMENT DATA - ORANGE COUNTY TREASURY POOL
INVESTMENT TRENDS

	FEBRUARY 2025	JANUARY 2025	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2024	INCREASE (DECREASE)	NET CHANGE %
End Of Month Market Value ¹	\$ 15,165,485,625	\$ 15,475,478,899	\$ (309,993,274)	-2.00%	\$ 15,248,879,655	(83,394,030)	-0.55%
End Of Month Book Value	\$ 15,148,278,623	\$ 15,471,789,336	\$ (323,510,713)	-2.09%	\$ 15,340,455,391	(192,176,768)	-1.25%
Monthly Average Balance	\$ 15,120,947,276	\$ 15,569,614,286	\$ (448,667,010)	-2.88%	\$ 15,239,484,468	(118,537,192)	-0.78%
Year-To-Date Average Balance	\$ 14,644,158,055	\$ 14,576,045,309	\$ 68,112,746	0.47%	\$ 14,531,346,632	112,811,423	0.78%
Monthly Accrued Earnings	\$ 51,193,613	\$ 56,248,636	\$ (5,055,023)	-8.99%	\$ 55,260,475	(4,066,862)	-7.36%
Monthly Net Yield	4.360%	4.161%	0.199%	4.78%	4.498%	-0.138%	-3.07%
Year-To-Date Net Yield	4.297%	4.289%	0.008%	0.19%	4.143%	0.154%	3.72%
Annual Estimated Gross Yield ²	4.000%	4.000%	0.000%	0.00%	4.280%	-0.280%	-6.54%
Weighted Average Maturity (WAM) ³	272	283	(11)	-3.89%	358	(86)	-24.02%

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

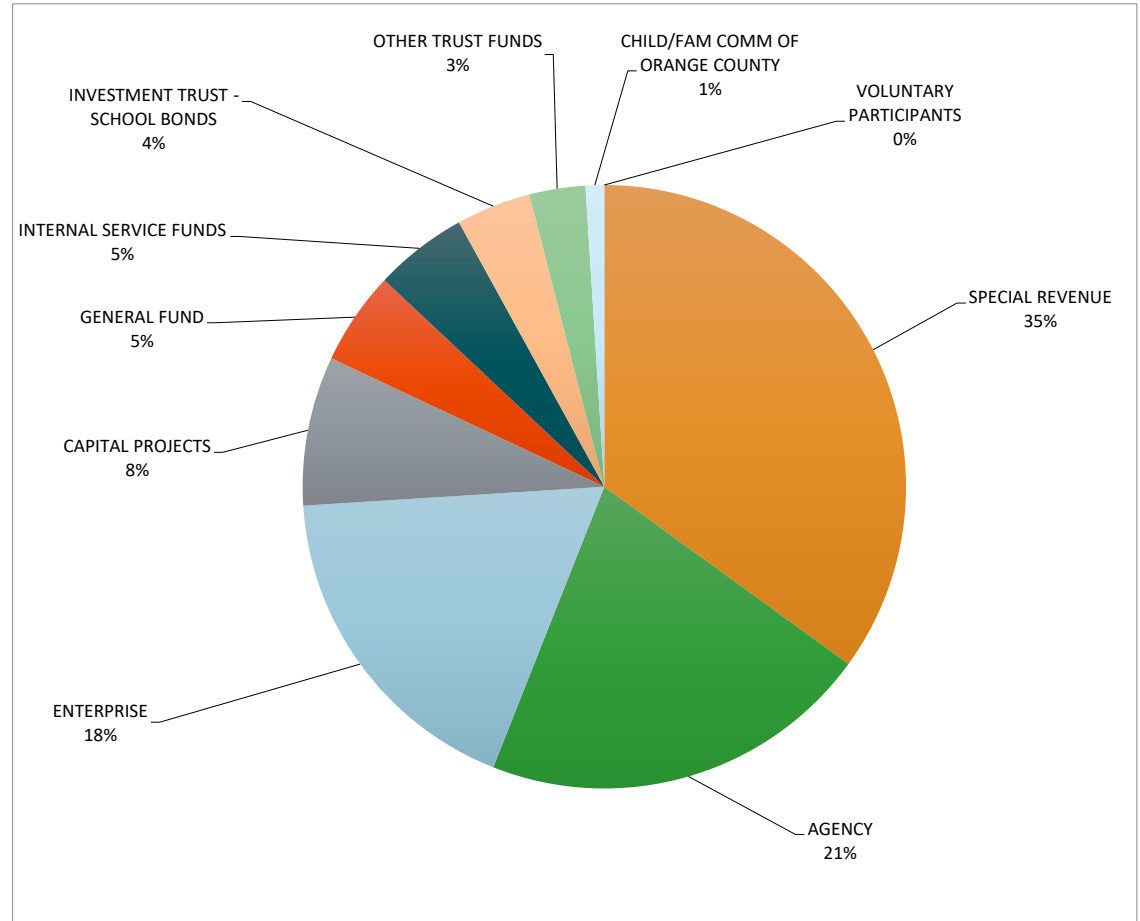
² The Annual Estimated Gross Yield for February 2024 is reported at the actual annual gross yields for FY 23-24.

³ The OCTP WAM is lower than the prior year due to higher Money Market Mutual Fund balances.

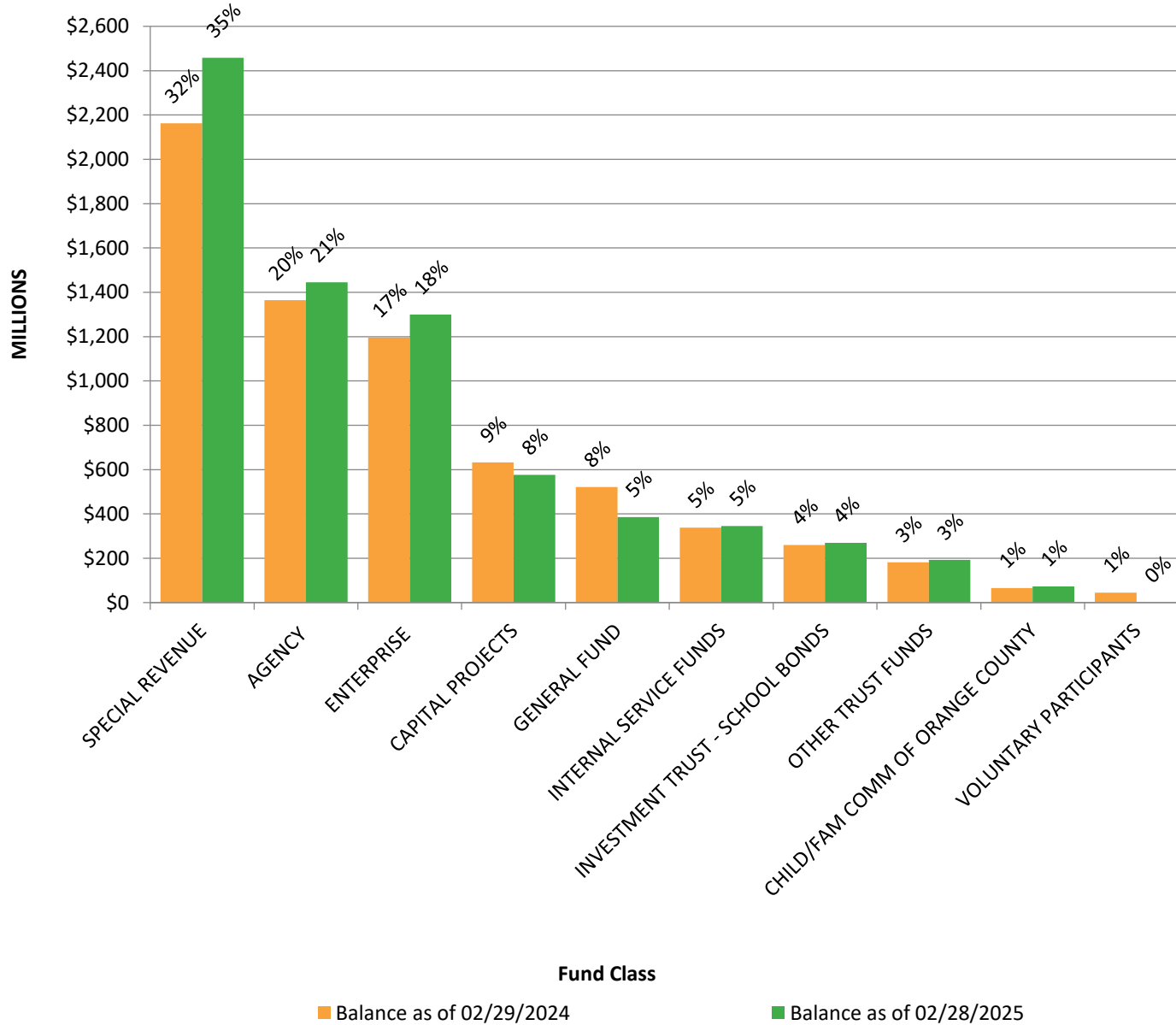
**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY 28, 2025**

FUNDS	BALANCE
SPECIAL REVENUE	2,458,274,351
AGENCY	1,445,217,214
ENTERPRISE	1,299,537,668
CAPITAL PROJECTS	576,244,894
GENERAL FUND	385,663,996
INTERNAL SERVICE FUNDS	345,155,416
INVESTMENT TRUST - SCHOOL BONDS	269,078,036
OTHER TRUST FUNDS	192,201,864
CHILD/FAM COMM OF ORANGE COUNTY	73,030,832
VOLUNTARY PARTICIPANTS*	51
TOTAL	7,044,404,322

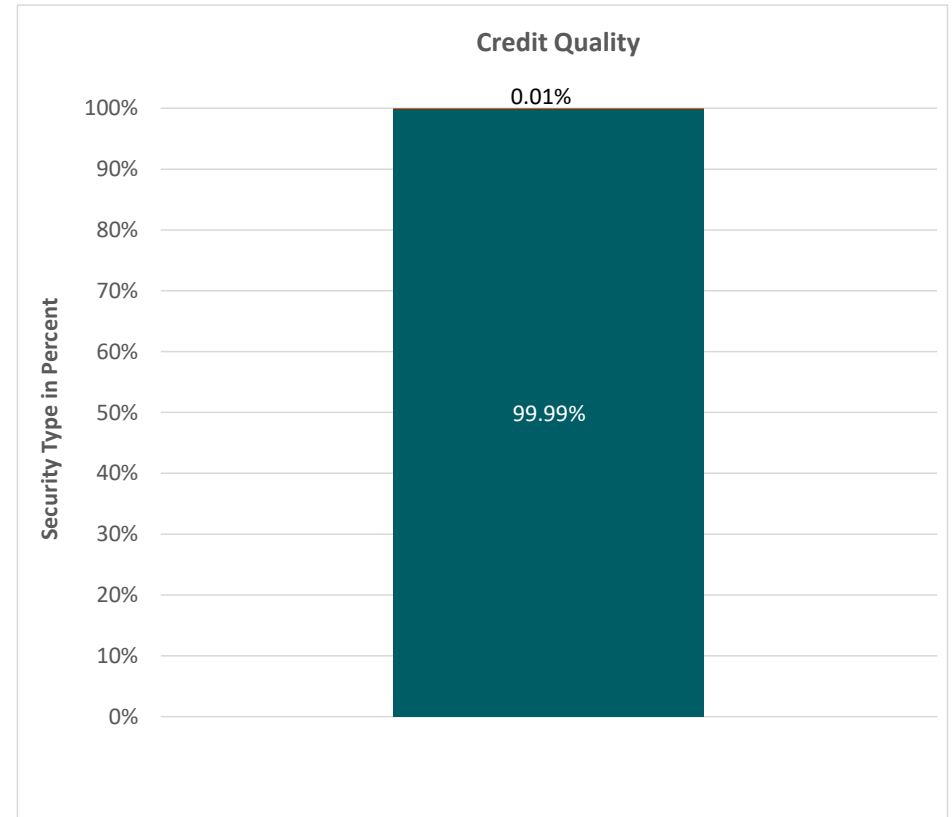
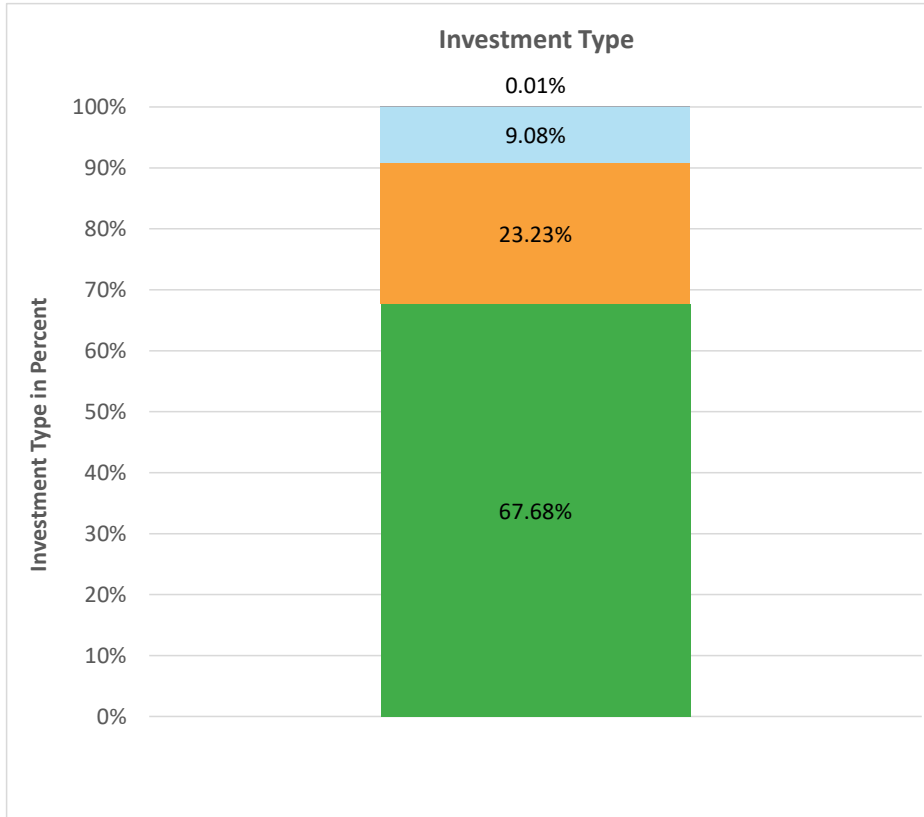
* Voluntary Participants are managed and will be reported by the Treasurer-Tax Collector.



**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY 28, 2025**



**ORANGE COUNTY TREASURY POOL
INVESTMENT TYPE AND CREDIT QUALITY BY MARKET VALUE
February 28, 2025**

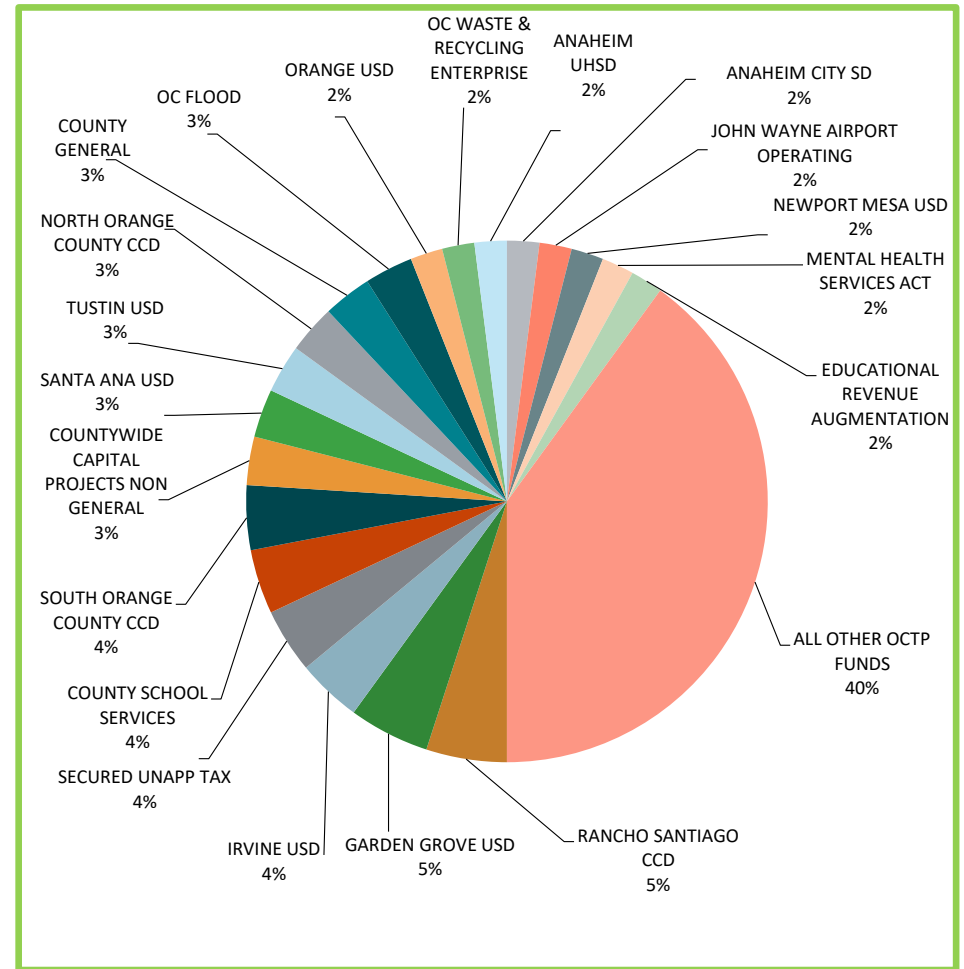


	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 10,263,654	67.68%
U. S. TREASURIES	3,523,646	23.23%
MONEY MARKET MUTUAL FUNDS	1,376,761	9.08%
LOCAL AGENCY INVESTMENT FUND	1,425	0.01%
	\$ 15,165,486	100.00%

	In Thousands	%
US GOVERNMENT	\$ 15,164,061	99.99%
NOT RATED	1,425	0.01%
	\$ 15,165,486	100.00%

**ORANGE COUNTY TREASURY POOL
TOP 20 POOL PARTICIPANTS
AS OF FEBRUARY 28, 2025**

DISTRICT/ FUND #	NAME	BALANCE ⁽¹⁾
92	RANCHO SANTIAGO CCD	\$ 801,475,799
72	GARDEN GROVE USD	779,136,692 (1)
75	IRVINE USD	675,942,734 (1)
673	SECURED UNAPP TAX	667,291,798
94	COUNTY SCHOOL SERVICES	650,433,969
96	SOUTH ORANGE COUNTY CCD	557,918,153
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	498,354,565
84	SANTA ANA USD	442,935,026 (1)
87	TUSTIN USD	408,138,618 (1)
88	NORTH ORANGE COUNTY CCD	404,871,167 (1)
100	COUNTY GENERAL	385,645,644
400	OC FLOOD	380,896,357
80	ORANGE USD	355,208,655 (1)
299	OC WASTE & RECYCLING ENTERPRISE	346,293,326
64	ANAHEIM UHSD	345,369,622
04	ANAHEIM CITY SD	289,079,594 (1)
280	JOHN WAYNE AIRPORT OPERATING	286,834,281
78	NEWPORT MESA USD	275,245,104 (1)
13Y	MENTAL HEALTH SERVICES ACT	248,830,573
664	EDUCATIONAL REVENUE AUGMENTATION	241,254,829
	ALL OTHER OCTP FUNDS	6,028,529,397 (1)
TOTAL		<u>\$ 15,069,685,903</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

Department of Education Bond Fund Balances
From 02/29/2024 to 02/28/2025

Fund	Description	PRIOR YEAR 02/29/2024	PRIOR MONTH 01/31/2025	CURRENT MONTH 02/28/2025	Monthly \$ Change	Year \$ Change	Yearly % Change
042127	ANAHEIM ELEMENTARY SD GO BAN QSCB EL 2010, SER 201 (1)	164.35	-	-	-	(164.35)	-100.00%
042128	ANAHEIM ESD GOB EL 2010, SERIES 2016	357,861.56	200,963.53	200,195.45	(768.08)	(157,666.11)	-44.06%
042130	ANAHEIM ESD GOB EL 2016, SER 2018A	2,345,791.46	1,774,861.31	1,659,893.00	(114,968.31)	(685,898.46)	-29.24%
042131	ANAHEIM ESD GOB EL 2010, SERIES 2019	19,175,464.87	13,822,322.78	13,672,227.44	(150,095.34)	(5,503,237.43)	-28.70%
042132	ANAHEIM ESD GOB EL 2010 SERIES 2022	30,820,353.46	23,242,758.44	22,157,103.75	(1,085,654.69)	(8,663,249.71)	-28.11%
042133	ANAHEIM ESD GOB EL 2016 SERIES B	86,568,763.80	84,187,973.65	84,018,887.01	(169,086.64)	(2,549,876.79)	-2.95%
082121	BUENA PARK SD GO BOND 2014, MEASURE B SERIES 2021	814,969.51	120,363.57	120,654.79	291.22	(694,314.72)	-85.20%
082122	BUENA PARK SD GOB EL 2014 SERIES 2023	12,208,538.21	11,341,692.06	9,224,781.34	(2,116,910.72)	(2,983,756.87)	-24.44%
122124	CENTRALIA SD GOB EL 2016, SERIES 2020B	1,366,862.23	1,417,268.32	1,422,276.01	5,007.69	55,413.78	4.05%
122126	CENTRALIA ESD GOB EL 2016 SERIES C	5,155,344.79	3,156,245.51	2,817,241.94	(339,003.57)	(2,338,102.85)	-45.35%
202121	FOUNTAIN VALLEY SD GOB EL 2016, SER 2017 (1)	0.28	-	-	-	(0.28)	-100.00%
202122	FOUNTAIN VALLEY SD GOB EL 2016, SERIES 2019 (1)	4.29	-	-	-	(4.29)	-100.00%
202123	FOUNTAIN VALLEY SD GOB EL 2016, SERIES 2021 (1)	34.44	-	-	-	(34.44)	-100.00%
222121	FULLERTON ELEM BLDG FUND	831.97	865.93	868.99	3.06	37.02	4.45%
282127	HUNTINGTON BEACH CSD GOB EL 2016, SER 2018B	-	0.01	-	(0.01)	-	0.00%
282128	HUNTINGTON BEACH CSD GOB EL 2016 SERIES 2020C	8,255,119.67	634.24	-	(634.24)	(8,255,119.67)	-100.00%
302128	LA HABRA CSD GOB EL 2012, SER 2018D	13.00	13.55	13.60	0.05	0.60	4.62%
302129	LA HABRA CITY SD EL 2012, SERIES 2021E	145,291.67	21,914.11	21,991.54	77.43	(123,300.13)	-84.86%
382121	OCEAN VIEW SD GOB EL 2016, SER 2017A	161.77	168.53	169.12	0.59	7.35	4.54%
382122	OCEAN VIEW USD GOB EL 2016 SERIES C	883,311.70	25,684.33	25,775.04	90.71	(857,536.66)	-97.08%
382124	OCEAN VIEW SD GOB EL 2016, SERIES 2020B	10,546.74	10,980.31	11,019.11	38.80	472.37	4.48%
382126	OCEAN VIEW SD GOB EL 2016, SERIES D	22,976,253.03	1,047,182.28	501,479.59	(545,702.69)	(22,474,773.44)	-97.82%
602121	WESTMINSTER BLDG GOB EL 2008, SERIES 2009	1.97	0.01	-	(0.01)	(1.97)	-100.00%
602124	WESTMINSTER SD GOB EL 2016, SERIES 2017A	137.87	0.43	-	(0.43)	(137.87)	-100.00%
602126	WESTMINSTER SD GOB EL 2016, SER 2018B	332.79	0.01	-	(0.01)	(332.79)	-100.00%
602127	WESTMINSTER SD EL 2016 SERIES 2020C	8,838,474.47	74,191.42	-	(74,191.42)	(8,838,474.47)	-100.00%
602128	WESTMINSTER SD GOB EL 2016 SERIES D	678.94	3.89	-	(3.89)	(678.94)	-100.00%
602129	WESTMINSTER SD GOB EL 2016 SERIES E	12,509,659.79	2,023,213.68	1,182,051.89	(841,161.79)	(11,327,607.90)	-90.55%
642127	ANAHEIM UHSD GOB EL 2014, SERIES 2019	12,431,363.35	1,674.18	-	(1,674.18)	(12,431,363.35)	-100.00%
662122	BREA OLINDA GOB EL 1999, SER 2003A BLDG FUND	3.09	1,003.20	1,002.68	(0.52)	999.59	32349.19%
702121	FULLERTON HIGH BLDG	6,870,837.46	7,399,106.00	9,483,160.29	2,084,054.29	2,612,322.83	38.02%
702128	FULLERTON JUHSD GOB EL 2014, SER 2019D	1,168,374.24	93.94	94.27	0.33	(1,168,279.97)	-99.99%
702129	FULLERTON JUHSD GOB EL 2014 SERIES 2020E	15,769,135.23	9,952,210.73	9,320,330.90	(631,879.83)	(6,448,804.33)	-40.90%
722122	GARDEN GROVE GOB 2010 ELECTION, SERIES B	0.71	-	-	-	(0.71)	-100.00%
722123	GARDEN GROVE GOB 2010 ELECTION, SERIES C	0.14	-	-	-	(0.14)	-100.00%
722126	GARDEN GROVE GOB ELECTION 2016, SERIES 2017	4.41	0.01	0.01	-	(4.40)	-99.77%
722127	GARDEN GROVE USD GOB EL 2016 SERIES 2019	417.59	0.65	0.65	-	(416.94)	-99.84%
722128	GARDEN GROVE USD EL 2016, SERIES 2021	1,099.92	4.98	5.00	0.02	(1,094.92)	-99.55%
722129	GARDEN GROVE USD GOB EL 2016 SERIES 2022	18,943,553.15	17,888,817.62	17,768,502.81	(120,314.81)	(1,175,050.34)	-6.20%

**Department of Education Bond Fund Balances
From 02/29/2024 to 02/28/2025**

Fund	Description	PRIOR YEAR 02/29/2024	PRIOR MONTH 01/31/2025	CURRENT MONTH 02/28/2025	Monthly \$ Change	Year \$ Change	Yearly % Change
752121	IRVINE USD SFID#1 GOB EL 2016, SERIES 2016A	116,307,647.01	73,879,024.30	74,219,930.49	340,906.19	(42,087,716.52)	-36.19%
772128	LOS ALAMITOS USD GOB EL 2018, SERIES A	0.23	-	-	-	(0.23)	-100.00%
772129	LOS ALAMITOS USD GOB EL 2008, SERIES F	61,707.61	13.18	0.28	(12.90)	(61,707.33)	-99.9995%
772130	LOS ALAMITOS USD GOB EL 2008 SERIES 2020G	158,857.95	15.93	-	(15.93)	(158,857.95)	-100.00%
772131	LOS ALAMITOS USD GOB EL 2018 SERIES 2020B	557.89	1.83	0.02	(1.81)	(557.87)	-99.9964%
772132	LOS ALAMITOS USD GOB EL 2008 SERIES H MEASURE K	20,393.34	38.71	98.47	59.76	(20,294.87)	-99.52%
772133	LOS ALAMITOS USD GOB EL 2018 SERIES C MEASURE G	19,471,755.34	3,994,760.23	3,963,638.55	(31,121.68)	(15,508,116.79)	-79.64%
782126	NEWPORT-MESA USD GOB EL 2005, SER 2017	25,553,588.48	7,264,430.27	4,113,083.53	(3,151,346.74)	(21,440,504.95)	-83.90%
802121	ORANGE USD, GOB ELEC 2016, SERIES 2018	8,648,947.25	3,695,531.35	3,650,757.51	(44,773.84)	(4,998,189.74)	-57.79%
802122	ORANGE USD GOB EL 2016 SERIES 2022	78,046,929.58	41,698,516.82	40,377,172.11	(1,321,344.71)	(37,669,757.47)	-48.27%
842122	SANTA ANA USD GOB EL 2018, SERIES A	12,050.05	12,543.57	12,587.89	44.32	537.84	4.46%
842123	SANTA ANA USD EL 2018, SERIES 2021B	2,005,073.38	654,964.64	630,043.37	(24,921.27)	(1,375,030.01)	-68.58%
842130	SANTA ANA USD GOB 2018 EL 2022 SERIES C	73,955,072.00	49,698,553.66	48,881,876.83	(816,676.83)	(25,073,195.17)	-33.90%
872131	TUSTIN USD SFID 2012-1, GOB EL 2012, SER 2018B (2)	16,014.45	-	-	-	(16,014.45)	-100.00%
872132	TUSTIN USD GOB EL 2012 SERIES C	12,018,402.99	10,515,767.25	10,491,561.83	(24,205.42)	(1,526,841.16)	-12.70%
882123	NOCCCD GOB EL 2014, SERIES B	46,059,656.93	17,685,186.49	10,534,873.17	(7,150,313.32)	(35,524,783.76)	-77.13%
882124	NOCCCD GOB EL 2014 SERIES C	156,390,921.18	162,778,786.62	163,353,938.09	575,151.47	6,963,016.91	4.45%
902125	COAST CCD, TECH ENDOW, GOB EL 2012, SER 2013B BLDG	490,869.21	2,074,835.38	2,082,017.91	7,182.53	1,591,148.70	324.15%
902126	COAST CCD GOB ELECTION 2012, SERIES 2016C	2,581,883.21	4,967,181.93	4,984,732.65	17,550.72	2,402,849.44	93.07%
902129	COAST CCD GOB EL 2012, SERIES 2019F	37,011,830.77	24,552,031.39	23,010,333.88	(1,541,697.51)	(14,001,496.89)	-37.83%
992121	LOWELL JSD GOB EL 2018 SERIES 2019	1,366,705.40	842.58	916.11	73.53	(1,365,789.29)	-99.93%
Grand Total		847,798,622.17	581,185,239.34	563,917,288.91	(17,267,950.43)	(283,881,333.26)	-33.48%

- (1) GOB(s) closed in July 2024
- (2) GOB(s) closed in November 2024

APPROVED ISSUER LIST - COUNTY TREASURY

February 28, 2025

DEBT SECURITIES						
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

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

MONEY MARKET MUTUAL FUNDS****				
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.

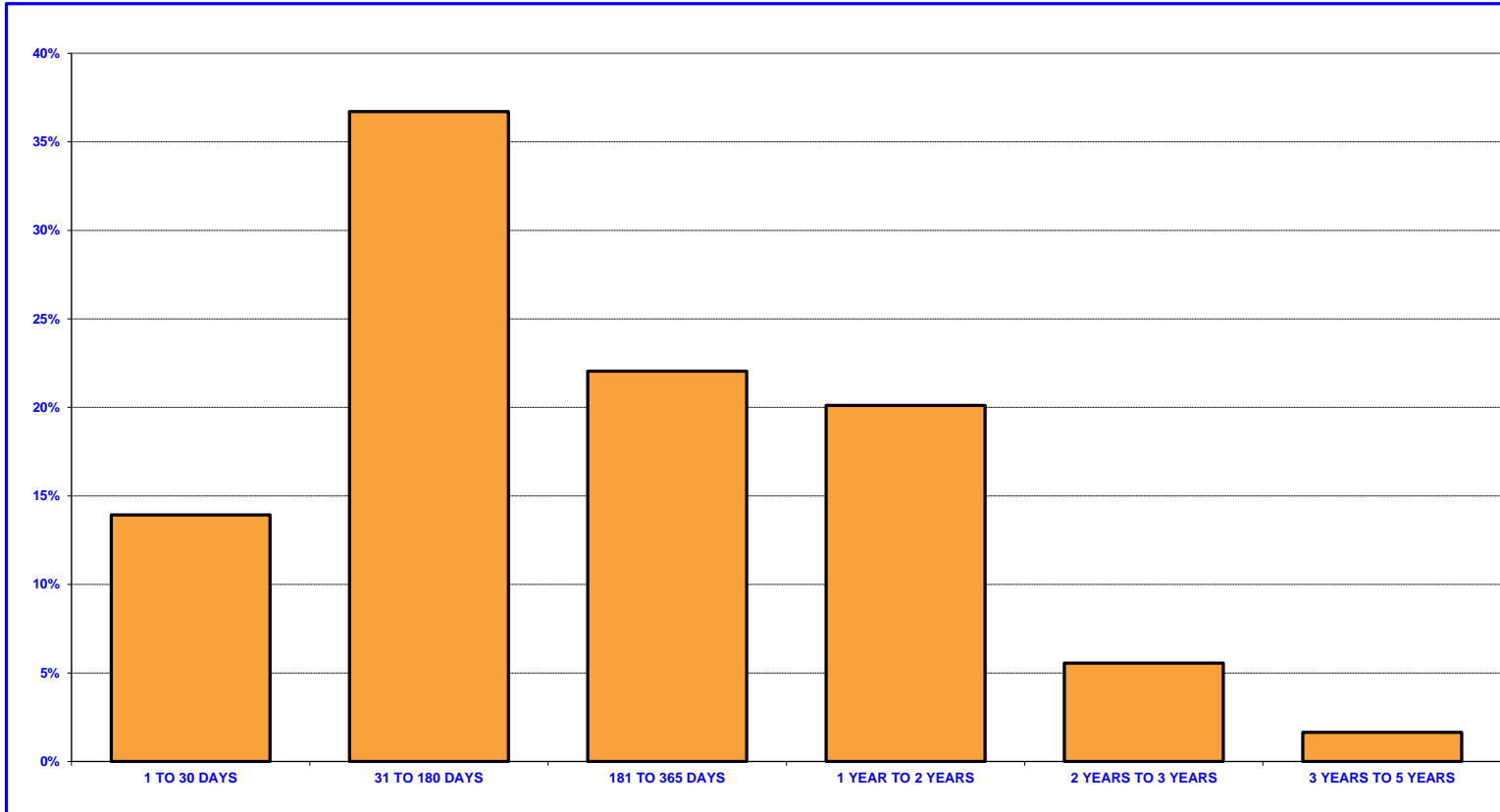
** Fitch downgraded the US Government Agencies L/T issuer credit rating to AA+ from AAA on August 2, 2023, and Moody's changed the credit outlook for US Government Agencies to negative from stable on November 14, 2023.

*** S&P changed the credit outlook for Johnson & Johnson to negative due to the announced acquisition of Intra-Cellular Therapies Inc. on January 14, 2025.

**** 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.

OCTP MATURITIES DISTRIBUTION

February 28, 2025



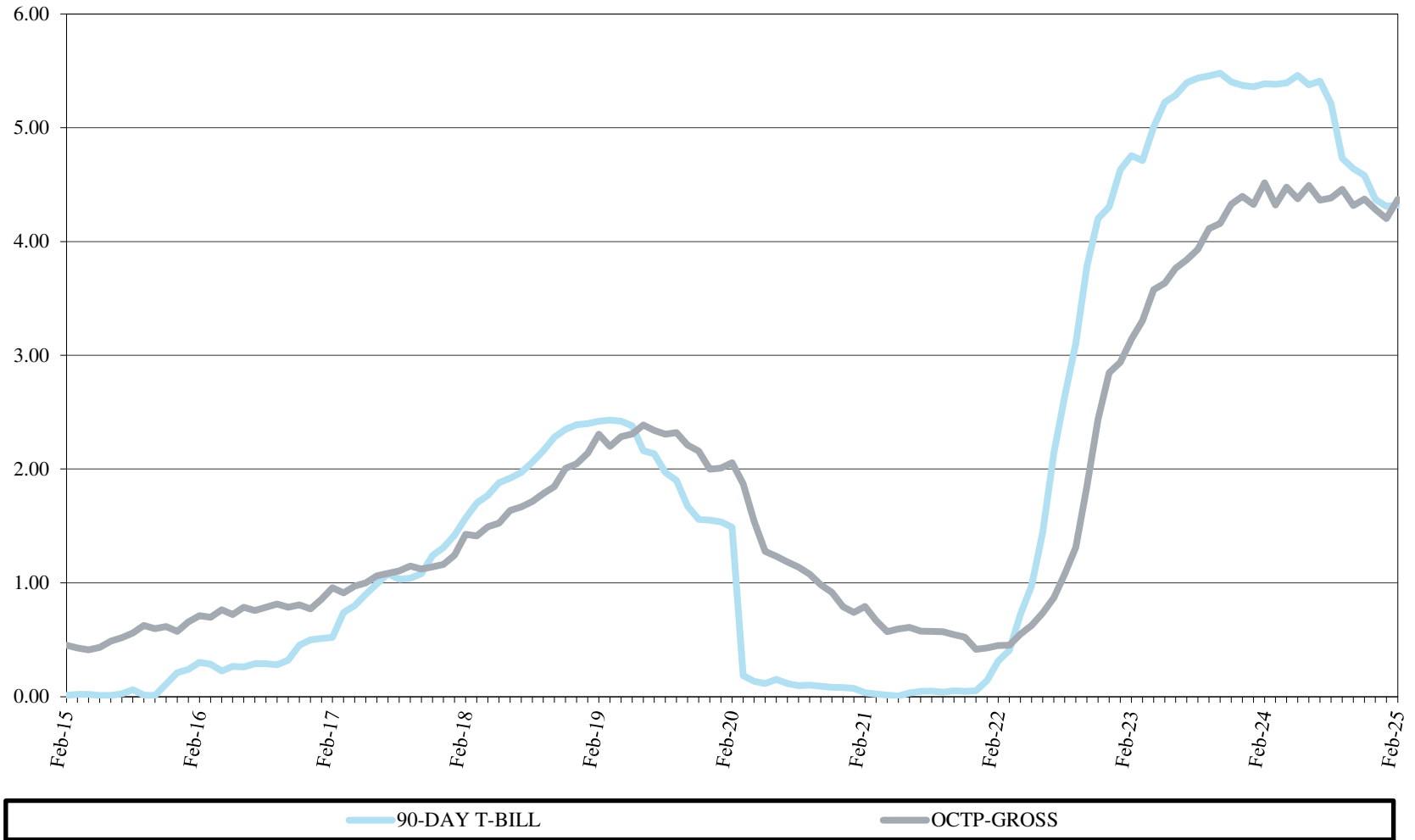
ORANGE COUNTY TREASURY POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	2,128,186	13.93%
31 TO 180 DAYS		5,610,000	36.71%
181 TO 365 DAYS		3,370,000	22.05%
1 YEAR TO 2 YEARS		3,073,000	20.11%
2 YEARS TO 3 YEARS		850,000	5.56%
3 YEARS TO 5 YEARS		250,000	1.64%
TOTAL	\$	15,281,186	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 02/28/2025, Floating Rate Notes comprise 0.00% of the OCTP.

ORANGE COUNTY TREASURY POOL (OCTP) vs 90-DAY T-BILL INTEREST RATE YIELD

For The Period February 2015 to February 2025



- For the Month Ended February 2025, 90-Day T-Bill – 4.32%; OCTP – Net – 4.36%.
- OCIP rate from Feb 2014 – Nov 2022; OCTP rate beginning Dec 2022 and on a go-forward basis.

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING AUGUST 31, 2025

In accordance with Government Code Section 53646 (b) (3), the County includes a statement in the investment report, denoting the ability of the Orange County Treasury Pool (OCTP) to meet expenditure requirements for the next six months.

The OCTP consists of funds in the County 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 County Treasury, as required per Constitution Article XVI Section 6, and per the Board of Supervisor's Resolution 24-011, is authorized to make temporary transfers to school districts to address their short-term cash needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. As reported, there were no temporary transfers outstanding as of February 28, 2025.

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

The Cash Availability Projection for the six months ending August 31, 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 TREASURY POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2025 - Ending Cash				\$ 17,635,239
March	\$ 891,621,875	\$ 1,691,307,791	\$ 1,812,648,236	787,916,670
April	1,538,717,028	\$ 3,217,971,400	\$ 2,249,190,610	3,295,414,488
May	1,375,509,278	\$ 829,595,066	\$ 2,034,293,501	3,466,225,331
June	889,931,472	\$ 916,555,846	\$ 1,592,629,751	3,680,082,898
July	1,083,040,604	\$ 693,014,837	\$ 1,505,888,911	3,950,249,428
August	1,104,128,125	\$ 909,156,980	\$ 1,787,573,447	4,175,961,086

**STATEMENT OF ACCOUNTABILITY
FOR THE MONTH ENDED FEBRUARY 28, 2025**

	Month
Accountability at the Beginning of the Period:	<u>\$ 15,950,480,133</u>
OCTP Cash Deposits:	
County	842,487,244
School and Community College Districts	516,958,679
Total Cash Receipts	<u>1,359,445,923</u>
OCTP Cash Disbursements:	
County	690,128,455
School and Community College Districts	992,372,843
Total Cash Disbursements	<u>1,682,501,298</u>
Net Change in Cost Value of Pooled OCTP and Cash	<u>(323,055,375)</u>
Net Change in Specific Investment Accounts and the CCCD Bond Proceeds Account	1,355
Accountability at the End of the Period:	<u>\$ 15,627,426,113</u>
Assets in the Treasury at the End of the Period (Cost):	
Pooled Investments:	
Orange County Treasury Pool	\$ 15,052,050,664
Total Pooled Investments	<u>15,052,050,664</u>
Specific Investments:	
Fountain Valley School District Fund 40	33,146,098
Pension Prepayment - CEO	498,966,719
Total Specific Investments	<u>532,112,817</u>
Bond Proceeds Account:	
CCCD Series 2017E Bonds	25,627,393
Total Bond Proceeds Account	<u>25,627,393</u>
OCTP Cash:	
Cash in Banks	17,552,340
Cash - Other	82,899
Total Cash	<u>17,635,239</u>
Total Assets in the County Treasury at the End of the Period:	<u>\$ 15,627,426,113</u>

OCTP INVESTMENT POLICY (IP) COMPLIANCE SUMMARY⁽¹⁾

February 28, 2025

Investment Type	IP Diversification Limit	Market Value of Investments ⁽²⁾	Percent of Portfolio
U.S. Government Agency Securities	100%	\$ 10,263,653,975	67.68%
U.S. Treasury Securities	100%	3,523,645,857	23.23%
Municipal Debt	20%	-	-
Medium-Term Notes	20%	-	-
Banker Acceptances	40%	-	-
Commercial Paper	40%	-	-
Certificates of Deposits	20%	-	-
Local Agency Investment Fund (LAIF)	\$75MM	1,424,830	0.01%
Repurchase Agreements	20%	-	-
Money Market Mutual Funds (MMMFs)	20%	1,376,760,963	9.08%
JPA Investment Pools (JPA)	20%	-	-
Supranationals	30%	-	-
		\$ 15,165,485,625	100.00%

Compliance Category	IP Limitations	Compliance (Yes/No)
Percentage Limits		
Issuer Limit	5%	Yes
MMMFs, JPA, Repurchase Agreements ⁽³⁾	20%	Yes
Government Agencies Issuer	100%	Yes
Diversification Limit	See Above	Yes
Maturity/Duration Limits		
Duration ⁽⁵⁾	1.5 Years	Yes/ 0.71
Final Maturity	5 Years/1826 days	Yes/ 1356
Rating Limits		
Short Term/Long Term	A-1/≥ AA ⁽⁴⁾	Yes
Authorized Issuer	Approved Issuer List	Yes
Authorized Broker/Dealer	Broker/Dealer List	Yes
Net Asset Value	>0.9975	1.0011

(1) Based on 2025 IP limits effective February 11, 2025 which are more restrictive than the limits in California Government Code Section 53601.

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

(3) The 2025 IP requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.

(4) Excludes US Government Debt per the 2025 IP.

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

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

IP COMPLIANCE SUMMARY FOR SPECIFIC INVESTMENT ACCOUNTS⁽¹⁾
February 28, 2025

Investment Type⁽²⁾	IP Diversification Limit
U.S. Government Agency Securities	<i>100%</i>
U.S. Treasury Securities	<i>100%</i>

CEO - PP	
Market Value of Investments⁽³⁾	% of Portfolio
-	0.00%
\$ 517,216,658	100.00%
\$ 517,216,658	100.00%

FVSD	
Market Value of Investments⁽³⁾	% of Portfolio
\$ 6,848,462	20.44%
\$ 26,649,977	79.56%
\$ 33,498,439	100.00%

Compliance Category	IP Limitations⁽⁴⁾
Final Maturity Limits	<i>Limit in Days/Actual</i>
Authorized Issuer	<i>Approved Issuer List</i>
Authorized Broker/Dealer	<i>Auth. Broker/Dealer List</i>
Authorized Traders	<i>Internal Requirement</i>

Compliance (Yes, No)
<i>Yes, 378 / 122</i>
<i>Yes</i>
<i>Yes</i>
<i>Yes</i>

Compliance (Yes, No)
<i>Yes, 1826 / 1264</i>
<i>Yes</i>
<i>Yes</i>
<i>Yes</i>

(1) Based on 2025 IP limits effective February 11, 2025.

(2) Local Agency Agreements limit Investment options.

(3) All investments are marked to market in compliance with the 2025 IP and market values are provided by Northern Trust and exclude accrued interest.

(4) Only includes IP restrictions/limits that apply based on Agreement Restriction.

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

COMPLIANCE SUMMARY FOR THE CCCD BOND PROCEEDS ACCOUNT⁽¹⁾

February 28, 2025

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
\$	15,406,868	65.57%
	6,973,035	29.68%
	1,115,848	4.75%
\$	23,495,751	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 / 4004
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 IP guideline.

INVESTMENT POLICY (IP) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY⁽¹⁾
February 28, 2025

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	June 30, 2024 in progress.
Quarterly Compliance Monitoring of County Treasury	TOC	TOC Directive	September 30, 2024 and December 31, 2024 in progress.
Annual Schedule of Assets Audit of County Treasury	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2023 completed. June 30, 2024 in progress.
Quarterly Schedule of Assets Review of County Treasury	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2023 (reissue), December 31, 2023 and March 31, 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 refunds totaling approximately \$1.1 million completed January 29, 2025.
Annual Broker/Dealer/Financial Institutions Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2024 in progress.
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 February 28, 2025.
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	Board of Supervisors approved the County of Orange California Investment Policy (IP) submitted by County Counsel on February 11, 2025.
TOC Annual Report	BOS	TOC Bylaws Rule 34 - Oral and Written Report	The 2024 Annual Report is in progress.
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 2025.
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

(1) On March 11, 2025 the Board of Supervisors adopted a resolution dissolving the Treasury Oversight Committee and establishing the Investment Oversight Committee. This report shows the status of TOC compliance items as of February 28, 2025.

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Print Date: 04-Mar-2025
As at date: 04-Mar-2025

Investment Inventory with Market Value by Entity & Instrument

As of 28-Feb-2025

* Market values provided by Northern Trust and exclude accrued interest

69741

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															
						NR	0.00			0.00			0.00	0.00	0.00
LAIF - EXTENDED FUND															
		03/01/2025				NR	1,424,829.94		4.3330	1,424,829.94			1,424,829.94	1,424,829.94	0.00
OC Treasurer Extended Fund															
		03/01/2025				NR	602,645,719.58		4.2974	602,645,719.58			602,645,719.58	602,645,719.58	0.00
OC Treasurer X FUND MMF															
		03/01/2025				NR	774,115,243.85		4.2942	774,115,243.85			774,115,243.85	774,115,243.85	0.00
Subtotal for FUNDS:							1,378,185,793.37		4.2957	1,378,185,793.37			1,378,185,793.37	1,378,185,793.37	0.00
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
FHLB DISC CORP / TD SECURITIES															
1291711	10/17/24	03/13/2025	313385CZ7	A-1+	P-1	NR	50,000,000.00		4.4235	49,112,895.83	814,687.50	0.00	49,927,583.33	49,924,166.50	(3,416.83)
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	814,687.50	0.00	49,927,583.33	49,924,166.50	(3,416.83)
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	814,687.50	0.00	49,927,583.33	49,924,166.50	(3,416.83)
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	777,583.33	0.00	49,716,694.44	49,719,666.50	2,972.06
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	777,583.33	0.00	49,716,694.44	49,719,666.50	2,972.06
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	681,625.00	0.00	49,718,979.17	49,719,666.50	687.33
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	681,625.00	0.00	49,718,979.17	49,719,666.50	687.33
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	652,486.11	0.00	49,718,652.78	49,719,666.50	1,013.72
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	652,486.11	0.00	49,718,652.78	49,719,666.50	1,013.72
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	572,638.89	0.00	49,716,694.45	49,719,666.50	2,972.05
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	572,638.89	0.00	49,716,694.45	49,719,666.50	2,972.05
FHLB DISC CORP / UBS FINANCIAL SERVICES															

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Investment Inventory with Market Value by Entity & Instrument

As of 28-Feb-2025

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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															
1297155	11/26/24	04/17/2025	313385EL6	A-1+	P-1	NR	50,000,000.00		4.4156	49,144,055.56	572,638.89	0.00	49,716,694.45	49,719,666.50	2,972.05
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	567,263.89	0.00	49,716,368.05	49,719,666.50	3,298.45
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	567,263.89	0.00	49,716,368.06	49,719,666.50	3,298.44
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1297393	11/27/24	04/30/2025	313385E25	A-1+	P-1	NR	50,000,000.00		4.4013	49,076,000.00	564,000.00	0.00	49,640,000.00	49,643,743.00	3,743.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1297394	11/27/24	04/30/2025	313385E25	A-1+	P-1	NR	50,000,000.00		4.4013	49,076,000.00	564,000.00	0.00	49,640,000.00	49,643,743.00	3,743.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1297395	11/27/24	04/30/2025	313385E25	A-1+	P-1	NR	50,000,000.00		4.4013	49,076,000.00	564,000.00	0.00	49,640,000.00	49,643,743.00	3,743.00
FED FARM CR BK / BARCLAYS CAPITAL															
1303333	1/14/25	05/08/2025	313313FH6	A-1+	P-1	F1+	50,000,000.00		4.2463	49,336,583.33	267,694.45	0.00	49,604,277.78	49,598,458.50	(5,819.28)
FHLB DISC CORP / BANK OF AMERICA															
1305009	1/27/25	05/08/2025	313385FH4	A-1+	P-1	NR	50,000,000.00		4.2398	49,412,236.10	192,041.67	0.00	49,604,277.77	49,598,458.50	(5,819.27)
FHLB DISC CORP / Mizuho Securities USA Inc															
1303953	1/17/25	05/09/2025	313385FJ0	A-1+	P-1	NR	50,000,000.00		4.2351	49,349,777.78	249,638.89	0.00	49,599,416.67	49,592,639.00	(6,777.67)
FHLB DISC CORP / JEFFERIES & COMPANY															
1305451	1/29/25	05/09/2025	313385FJ0	A-1+	P-1	NR	50,000,000.00		4.2342	49,418,750.00	180,187.50	0.00	49,598,937.50	49,592,639.00	(6,298.50)
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	511,729.17	0.00	49,488,270.84	49,487,889.00	(381.84)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1302986	1/10/25	05/29/2025	313385GE0	A-1+	P-1	NR	50,000,000.00		4.2227	49,197,854.17	288,541.67	0.00	49,486,395.84	49,476,250.00	(10,145.84)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1303138	1/13/25	05/29/2025	313385GE0	A-1+	P-1	NR	50,000,000.00		4.2471	49,210,444.44	272,861.11	0.00	49,483,305.55	49,476,250.00	(7,055.55)
FHLB DISC CORP / BANK OF AMERICA															
1303336	1/14/25	05/29/2025	313385GE0	A-1+	P-1	NR	50,000,000.00		4.2466	49,216,250.00	267,055.56	0.00	49,483,305.56	49,476,250.00	(7,055.56)
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	826,361.11	0.00	49,476,250.00	49,470,430.50	(5,819.50)
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	820,541.67	0.00	49,476,250.00	49,470,430.50	(5,819.50)
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	761,041.67	0.00	49,473,125.00	49,470,430.50	(2,694.50)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
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	511,729.17	0.00	49,452,979.17	49,454,930.50	1,951.33
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	507,500.00	0.00	49,335,000.00	49,333,159.50	(1,840.50)
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	517,611.11	0.00	49,288,284.72	49,292,569.50	4,284.78
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	517,611.11	0.00	49,288,284.72	49,292,569.50	4,284.78
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	517,611.11	0.00	49,288,284.72	49,292,569.50	4,284.78
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	517,000.00	0.00	49,271,500.00	49,282,986.00	11,486.00
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	505,083.33	0.00	49,256,888.89	49,260,041.50	3,152.61
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	505,083.33	0.00	49,251,083.33	49,254,305.50	3,222.17
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	496,291.66	0.00	49,134,375.01	49,133,847.00	(528.01)
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	496,291.66	0.00	49,134,375.01	49,133,847.00	(528.01)
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	502,666.67	0.00	49,116,000.00	49,121,986.00	5,986.00
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	502,666.67	0.00	49,116,000.00	49,121,986.00	5,986.00
FHLB DISC CORP / JEFFERIES & COMPANY															
1298477	12/6/24	08/01/2025	313385JW7	A-1+	P-1	NR	50,000,000.00		4.2512	48,633,152.80	488,159.71	0.00	49,121,312.51	49,121,986.00	673.49
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	488,159.71	0.00	49,121,312.51	49,121,986.00	673.49
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	484,027.78	0.00	48,969,305.56	48,962,347.00	(6,958.56)
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	484,027.78	0.00	48,969,305.56	48,962,347.00	(6,958.56)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
1298475	12/6/24	08/29/2025	313385LA2	A-1+	P-1	NR	50,000,000.00		4.2281	48,485,277.78	484,027.78	0.00	48,969,305.56	48,962,347.00	(6,958.56)
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	484,027.78	0.00	48,969,305.56	48,962,347.00	(6,958.56)
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	460,680.55	0.00	48,983,131.95	48,962,347.00	(20,784.95)
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	452,222.22	0.00	48,976,847.22	48,962,347.00	(14,500.22)
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	452,222.23	0.00	48,954,236.08	48,942,125.00	(12,111.08)
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	459,541.67	0.00	48,918,395.84	48,896,625.00	(21,770.84)
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	451,111.11	0.00	48,911,694.44	48,896,625.00	(15,069.44)
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	459,541.67	0.00	48,907,187.50	48,885,250.00	(21,937.50)
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	451,111.11	0.00	48,900,416.67	48,885,250.00	(15,166.67)
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	450,000.00	0.00	48,846,875.00	48,828,375.00	(18,500.00)
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	439,986.11	0.00	48,841,555.56	48,811,312.50	(30,243.06)
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	439,986.11	0.00	48,841,555.56	48,811,312.50	(30,243.06)
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	438,888.89	0.00	48,783,333.33	48,759,444.50	(23,888.83)
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	438,888.89	0.00	48,777,777.78	48,753,805.50	(23,972.28)
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	420,833.33	0.00	48,765,555.55	48,753,805.50	(11,750.05)
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	438,888.89	0.00	48,761,111.09	48,736,889.00	(24,222.09)
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	420,312.50	0.00	48,750,270.84	48,736,889.00	(13,381.84)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
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	420,312.50	0.00	48,750,270.83	48,736,889.00	(13,381.83)
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	419,791.68	0.00	48,729,430.53	48,714,333.50	(15,097.03)
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	414,194.44	0.00	48,695,847.22	48,680,500.00	(15,347.22)
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	414,194.44	0.00	48,673,458.33	48,657,944.50	(15,513.83)
FHLB DISC CORP / FTN FINANCIAL															
1305452	1/29/25	10/24/2025	313385NJ1	A-1+	P-1	NR	50,000,000.00		4.1600	48,498,083.34	173,729.17	0.00	48,671,812.51	48,657,944.50	(13,868.01)
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	409,611.11	0.00	48,591,611.11	48,587,750.00	(3,861.11)
FED FARM CR BK / BARCLAYS CAPITAL															
1308270	2/20/25	11/07/2025	313313NY0	A-1+	P-1	F1+	50,000,000.00		4.2464	48,512,222.22	51,500.00	0.00	48,563,722.22	48,587,750.00	24,027.78
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1308749	2/24/25	11/07/2025	313313NY0	A-1+	P-1	F1+	50,000,000.00		4.2337	48,538,666.67	28,541.67	0.00	48,567,208.34	48,587,750.00	20,541.66
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1307707	2/14/25	11/10/2025	313385PB6	A-1+	P-1	NR	50,000,000.00		4.2562	48,458,854.17	85,937.50	0.00	48,544,791.67	48,570,937.50	26,145.83
FED FARM CR BK / UBS FINANCIAL SERVICES															
1308748	2/24/25	11/10/2025	313313PB8	A-1+	P-1	F1+	50,000,000.00		4.2352	48,521,541.67	28,541.67	0.00	48,550,083.34	48,570,937.50	20,854.16
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	409,611.11	0.00	48,552,333.33	48,548,521.00	(3,812.33)
FED FARM CR BK / JEFFERIES & COMPANY															
1308271	2/20/25	11/21/2025	313313PN2	A-1+	P-1	F1+	50,000,000.00		4.2427	48,435,916.65	51,375.00	0.00	48,487,291.65	48,509,291.50	21,999.85
FED FARM CR BK / Mizuho Securities USA Inc															
1309425	2/27/25	11/21/2025	313313PN2	A-1+	P-1	F1+	50,000,000.00		4.1754	48,498,125.00	11,250.00	0.00	48,509,375.00	48,509,291.50	(83.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1309426	2/27/25	11/26/2025	313385PT7	A-1+	P-1	NR	50,000,000.00		4.1778	48,470,000.00	11,250.00	0.00	48,481,250.00	48,481,271.00	21.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1309427	2/27/25	11/26/2025	313385PT7	A-1+	P-1	NR	50,000,000.00		4.1778	48,470,000.00	11,250.00	0.00	48,481,250.00	48,481,271.00	21.00
Subtotal for AGENCY DISCOUNT NOTES:							3,800,000,000.00	0.0000	4.2697	3,702,716,145.83	34,474,472.23	0.00	3,737,190,618.06	3,736,903,128.00	(287,490.06)
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	1,305,375.00	50,000,000.00	50,001,206.50	1,206.50
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	1,298,958.33	50,000,000.00	50,003,962.50	3,962.50
FED FARM CR BK / TD SECURITIES															
1242191	10/17/23	03/10/2025	3133EPZD0	AA+	Aaa	AA+	50,000,000.00	5.3200	5.3200	50,002,799.00	(2,748.92)	1,263,500.00	50,000,050.08	50,008,543.50	8,493.42
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	(2,748.92)	1,263,500.00	50,000,050.08	50,008,543.50	8,493.42
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	1,274,187.50	50,000,000.00	50,007,005.00	7,005.00
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	989,187.50	50,000,000.00	50,011,471.00	11,471.00
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	1,250,180.56	50,000,000.00	50,011,645.50	11,645.50
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	1,250,180.56	50,000,000.00	50,011,645.50	11,645.50
FED HM LN BK BD / FTN FINANCIAL															
1242476	10/18/23	03/17/2025	3130AXKM9	AA+	Aaa	NR	50,000,000.00	5.3600	5.3637	50,000,000.00	0.00	1,220,888.89	50,000,000.00	50,014,378.00	14,378.00
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	1,173,138.89	50,000,000.00	50,023,871.50	23,871.50
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242670	10/19/23	03/28/2025	3133EPZP3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	1,143,250.00	50,000,000.00	50,032,580.00	32,580.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1242671	10/19/23	03/28/2025	3133EPZP3	AA+	Aaa	AA+	50,000,000.00	5.3800	5.3826	50,000,000.00	0.00	1,143,250.00	50,000,000.00	50,032,580.00	32,580.00
FED FARM CR BK / RBC															
1242730	10/20/23	04/07/2025	3133EPZR9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	1,072,000.00	50,000,000.00	50,037,397.50	37,397.50
FED FARM CR BK / RBC															
1242731	10/20/23	04/07/2025	3133EPZR9	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3617	50,000,000.00	0.00	1,072,000.00	50,000,000.00	50,037,397.50	37,397.50
FED FARM CR BK / FTN FINANCIAL															
1242733	10/20/23	04/10/2025	3133EPZT5	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3613	50,000,000.00	0.00	1,049,666.67	50,000,000.00	50,041,311.50	41,311.50
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	993,854.17	50,000,000.00	50,022,397.50	22,397.50
FED HM LN BK BD / FTN FINANCIAL															
1245166	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	806,708.33	50,000,000.00	50,025,169.00	25,169.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
1245167	11/7/23	04/11/2025	3130AXRE0	AA+	Aaa	NR	50,000,000.00	5.0950	5.0977	50,000,000.00	0.00	806,708.33	50,000,000.00	50,025,169.00	25,169.00
FED FARM CR BK / FTN FINANCIAL															
1242732	10/20/23	04/15/2025	3133EP2S7	AA+	Aaa	AA+	50,000,000.00	5.3600	5.3607	50,000,000.00	0.00	1,012,444.44	50,000,000.00	50,047,858.50	47,858.50
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	922,638.89	50,000,000.00	50,034,325.00	34,325.00
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	893,375.00	50,000,000.00	50,037,717.50	37,717.50
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	893,375.00	50,000,000.00	50,037,717.50	37,717.50
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	845,833.33	50,000,000.00	50,066,284.00	66,284.00
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	831,250.00	50,000,000.00	50,068,696.50	68,696.50
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	831,250.00	50,000,000.00	50,068,696.50	68,696.50
FED FARM CR BK / TD SECURITIES															
1246110	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	816,666.67	50,000,000.00	50,071,113.50	71,113.50
FED FARM CR BK / TD SECURITIES															
1246111	11/14/23	05/09/2025	3133EPE68	AA+	Aaa	AA+	50,000,000.00	5.2500	5.2506	50,000,000.00	0.00	816,666.67	50,000,000.00	50,071,113.50	71,113.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1250557	12/18/23	05/12/2025	3130AY7B6	AA+	Aaa	NR	50,000,000.00	4.6500	4.6531	50,000,000.00	0.00	703,958.33	50,000,000.00	50,010,980.00	10,980.00
FED HM LN BK BD / FTN FINANCIAL															
1250947	12/20/23	05/12/2025	3130AYAR7	AA+	Aaa	NR	50,000,000.00	4.6700	4.6732	50,000,000.00	0.00	460,513.89	50,000,000.00	50,014,948.00	14,948.00
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	653,791.67	50,000,000.00	50,009,942.50	9,942.50
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	635,638.89	50,000,000.00	50,017,249.50	17,249.50
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	635,638.89	50,000,000.00	50,017,249.50	17,249.50
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	577,597.22	50,000,000.00	50,008,368.50	8,368.50
FED HM LN BK BD / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	582,652.78	50,000,000.00	50,013,095.50	13,095.50
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	548,958.33	50,000,000.00	50,011,959.50	11,959.50
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1250949	12/20/23	06/06/2025	3130AYAT3	AA+	Aaa	NR	50,000,000.00	4.6500	4.6513	50,000,000.00	0.00	548,958.33	50,000,000.00	50,011,959.50	11,959.50
FED HM LN BK BD / UBS FINANCIAL SERVICES															
1252685	1/5/24	06/06/2025	3130AYEL6	AA+	Aaa	NR	50,000,000.00	4.6100	4.6126	50,000,000.00	0.00	544,236.11	50,000,000.00	50,006,907.50	6,907.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250722	12/19/23	06/09/2025	3130AYA89	AA+	Aaa	NR	50,000,000.00	4.6550	4.6559	50,000,000.00	0.00	465,500.00	50,000,000.00	50,014,549.00	14,549.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1250592	12/19/23	06/10/2025	3130AYA97	AA+	Aaa	NR	50,000,000.00	4.6550	4.6558	50,000,000.00	0.00	465,500.00	50,000,000.00	50,014,881.00	14,881.00
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	465,500.00	50,000,000.00	50,014,881.00	14,881.00
FED HM LN BK BD / BARCLAYS CAPITAL															
1252684	1/5/24	06/13/2025	3130AYEH5	AA+	Aaa	NR	50,000,000.00	4.6000	4.6020	50,000,000.00	0.00	498,333.33	50,000,000.00	50,007,931.50	7,931.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	32,812.50	25,000,000.00	24,725,818.50	(274,181.50)
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	477,083.33	50,000,000.00	50,006,145.00	6,145.00
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	453,611.11	50,000,000.00	50,021,344.50	21,344.50
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	453,611.11	50,000,000.00	50,021,344.50	21,344.50
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	364,916.67	50,000,000.00	50,016,619.50	16,619.50
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	333,458.33	50,000,000.00	50,019,017.50	19,017.50
FED HM LN BK BD / CASTLE OAK SECURITIES															
1254236	1/17/24	07/10/2025	3130AYJW7	AA+	Aaa	NR	50,000,000.00	4.4000	4.4006	50,000,000.00	0.00	311,666.67	50,000,000.00	50,002,338.00	2,338.00
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	311,666.67	50,000,000.00	50,002,338.00	2,338.00
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	320,166.67	50,000,000.00	50,018,277.00	18,277.00

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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 / GREAT PACIFIC SECURITIES															
1254407	1/18/24	07/18/2025	3130AYKC9	AA+	Aaa	NR	50,000,000.00	4.4000	4.4000	50,000,000.00	0.00	262,777.78	50,000,000.00	50,005,287.00	5,287.00
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	269,347.22	50,000,000.00	50,041,085.00	41,085.00
FED HM LN BK BD / DEUTSCHE															
1254409	1/18/24	07/21/2025	3130AYK28	AA+	Aaa	NR	50,000,000.00	4.5150	4.5147	50,000,000.00	0.00	244,562.50	50,000,000.00	50,022,977.00	22,977.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1254624	1/19/24	07/29/2025	3133EPY41	AA+	Aaa	AA+	50,000,000.00	4.4900	4.4909	50,000,000.00	0.00	199,555.56	50,000,000.00	50,030,504.50	30,504.50
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	190,416.67	50,000,000.00	50,042,667.50	42,667.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1255288	1/25/24	08/07/2025	3130AYPG5	AA+	Aaa	NR	50,000,000.00	4.5400	4.5388	50,000,000.00	0.00	151,333.33	50,000,000.00	50,057,215.00	57,215.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1256332	1/31/24	08/07/2025	3133EP2D6	AA+	Aaa	AA+	50,000,000.00	4.5500	4.5507	50,000,000.00	0.00	151,666.67	50,000,000.00	50,039,795.50	39,795.50
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	145,666.67	50,000,000.00	50,045,204.50	45,204.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1256820	2/5/24	08/08/2025	3130AYTM8	AA+	Aaa	NR	50,000,000.00	4.5600	4.5597	50,000,000.00	0.00	145,666.67	50,000,000.00	50,045,204.50	45,204.50
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	122,576.39	50,000,000.00	50,066,259.00	66,259.00
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	82,152.78	50,000,000.00	50,062,620.00	62,620.00
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	378,157.73	1,562.50	24,954,082.73	24,534,055.50	(420,027.23)
FED HM LN BK BD / RBC															
1256817	2/5/24	08/25/2025	3130AYTJ5	AA+	Aaa	NR	50,000,000.00	4.5500	4.5517	50,000,000.00	0.00	37,916.67	50,000,000.00	50,054,648.50	54,648.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1256821	2/5/24	09/08/2025	3130AYT55	AA+	Aaa	NR	50,000,000.00	4.5300	4.5325	50,000,000.00	0.00	1,088,458.33	50,000,000.00	50,057,012.50	57,012.50
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	130,263.02	16,458.33	9,981,790.22	9,784,625.90	(197,164.32)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1241228	10/10/23	10/10/2025	3133EPYK5	AA+	Aaa	AA+	50,000,000.00	5.1250	5.1250	50,000,000.00	0.00	1,003,645.83	50,000,000.00	50,257,932.00	257,932.00
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															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	14,666.67	20,000,000.00	19,557,339.40	(442,660.60)
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	417,566.51	79,166.67	49,928,566.51	48,764,324.50	(1,164,242.01)
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	32,096.73	75,833.33	24,993,060.17	24,450,976.00	(542,084.17)
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	32,272.22	75,833.33	24,993,022.22	24,450,976.00	(542,046.22)
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	346,625.00	50,000,000.00	50,015,389.50	15,389.50
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	346,625.00	50,000,000.00	50,015,389.50	15,389.50
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	311,375.00	50,000,000.00	50,017,239.00	17,239.00
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	311,375.00	50,000,000.00	50,017,239.00	17,239.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1257686	2/9/24	02/06/2026	3130AYWT9	AA+	Aaa	NR	50,000,000.00	4.4300	4.4302	50,000,000.00	0.00	153,819.44	50,000,000.00	50,119,199.50	119,199.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1254807	1/22/24	02/27/2026	3130AYMT0	AA+	Aaa	NR	50,000,000.00	4.3400	4.3418	50,000,000.00	0.00	24,111.11	50,000,000.00	50,090,645.00	90,645.00
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	1,137,500.00	50,000,000.00	50,256,207.50	256,207.50
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	850.67	1,050,000.00	49,999,090.67	50,173,685.50	174,594.83
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	729,916.67	50,000,000.00	50,267,641.00	267,641.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1263887	3/28/24	05/08/2026	3130B0P86	AA+	Aaa	NR	50,000,000.00	4.5750	4.5770	50,000,000.00	0.00	972,187.50	50,000,000.00	50,251,754.00	251,754.00
FED HM LN BK BD / FTN FINANCIAL															
1263889	3/28/24	07/08/2026	3130B0NZ8	AA+	Aaa	NR	50,000,000.00	4.5350	4.5379	50,000,000.00	0.00	333,826.39	50,000,000.00	50,288,873.00	288,873.00
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	443,072.22	20,000,000.00	20,147,316.00	147,316.00
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	1,107,680.56	50,000,000.00	50,368,290.00	368,290.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / TD SECURITIES															
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	1,055,416.67	50,000,000.00	50,258,684.50	258,684.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262086	3/14/24	10/07/2026	3133EP5V3	AA+	Aaa	AA+	50,000,000.00	4.4600	4.4611	50,000,000.00	0.00	892,000.00	50,000,000.00	50,265,731.50	265,731.50
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	879,611.11	50,000,000.00	50,266,876.50	266,876.50
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	868,888.89	50,000,000.00	50,388,741.50	388,741.50
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	857,250.00	50,000,000.00	50,648,563.50	648,563.50
FED FARM CR BK / DEUTSCHE															
1267811	4/25/24	11/06/2026	3133ERDC2	AA+	Aaa	AA+	50,000,000.00	4.8800	4.8807	50,000,000.00	0.00	779,444.44	50,000,000.00	50,618,091.50	618,091.50
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	755,416.67	50,000,000.00	50,638,801.50	638,801.50
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	733,500.00	50,000,000.00	50,634,241.00	634,241.00
FED FARM CR BK / JEFFERIES & COMPANY															
1267463	4/23/24	11/17/2026	3133ERCV1	AA+	Aaa	AA+	50,000,000.00	4.9000	4.9014	50,000,000.00	0.00	707,777.78	50,000,000.00	50,647,064.50	647,064.50
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	643,875.00	50,000,000.00	50,405,283.00	405,283.00
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	589,666.67	50,000,000.00	50,652,078.50	652,078.50
FED FARM CR BK / MORGAN STANLEY															
1265598	4/10/24	01/04/2027	3133ERBD2	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6125	50,000,000.00	0.00	364,958.33	50,000,000.00	50,475,578.50	475,578.50
FED HM LN BK BD / Mizuho Securities USA Inc															
1259108	2/22/24	01/08/2027	3130B06J3	AA+	Aaa	NR	50,000,000.00	4.4150	4.4166	50,000,000.00	0.00	324,993.06	50,000,000.00	50,311,774.00	311,774.00
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	330,513.89	50,000,000.00	50,380,560.00	380,560.00
FED HM LN BK BD / BARCLAY CAPITAL															
1265229	4/8/24	01/08/2027	3130B0T33	AA+	Aaa	NR	50,000,000.00	4.5750	4.5775	50,000,000.00	0.00	336,770.83	50,000,000.00	50,479,062.50	479,062.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1265187	4/5/24	01/11/2027	3130B0SC4	AA+	Aaa	NR	50,000,000.00	4.5550	4.5572	50,000,000.00	0.00	923,652.78	50,000,000.00	50,467,568.00	467,568.00
FED HM LN BK BD / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1255775	1/29/24	01/15/2027	3130AYPN0	AA+	Aaa	NR	25,000,000.00	4.1250	4.2072	24,943,750.00	20,684.80	131,770.83	24,964,434.80	25,045,804.25	81,369.45
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	23,166.98	147,583.33	27,960,166.98	28,051,300.76	91,133.78
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	310,500.00	50,000,000.00	50,700,982.00	700,982.00
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	283,500.00	50,000,000.00	50,706,337.50	706,337.50
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	241,500.00	50,000,000.00	50,687,347.50	687,347.50
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	199,111.11	50,000,000.00	50,370,821.00	370,821.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265590	4/10/24	02/01/2027	3133ERBE0	AA+	Aaa	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	191,250.00	50,000,000.00	50,482,246.00	482,246.00
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	191,250.00	50,000,000.00	50,482,246.00	482,246.00
FED FARM CR BK / FTN FINANCIAL															
1259493	2/26/24	02/05/2027	3133EP4C6	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4809	50,000,000.00	0.00	161,777.78	50,000,000.00	50,373,093.00	373,093.00
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	163,944.44	50,000,000.00	50,440,599.50	440,599.50
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	140,402.78	50,000,000.00	50,495,074.00	495,074.00
FED HM LN BK BD / BNY Mellon Capital Market															
1265227	4/8/24	02/10/2027	3130B0SW0	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	132,854.17	50,000,000.00	50,495,409.00	495,409.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259494	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	124,444.44	50,000,000.00	50,378,338.50	378,338.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259495	2/26/24	02/11/2027	3133EP4D4	AA+	Aaa	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	124,444.44	50,000,000.00	50,378,338.50	378,338.50
FED HM LN BK BD / BNY Mellon Capital Market															
1265228	4/8/24	02/12/2027	3130B0SV2	AA+	Aaa	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	120,201.39	50,000,000.00	50,497,536.50	497,536.50
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	96,458.33	50,000,000.00	50,534,907.50	534,907.50
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	57,875.00	50,000,000.00	50,541,498.00	541,498.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	31,458.33	50,000,000.00	50,451,720.00	451,720.00
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	1,148,583.33	50,000,000.00	50,547,999.00	547,999.00
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	1,104,888.89	50,000,000.00	50,477,180.00	477,180.00
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	1,104,888.89	50,000,000.00	50,477,180.00	477,180.00
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	1,110,083.33	50,000,000.00	50,552,593.00	552,593.00
FED FARM CR BK / Mizuho Securities USA Inc															
1264810	4/3/24	03/10/2027	3133ERAA9	AA+	Aaa	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	1,078,250.00	50,000,000.00	50,477,303.50	477,303.50
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	1,078,250.00	50,000,000.00	50,477,303.50	477,303.50
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	1,060,944.44	50,000,000.00	50,492,288.50	492,288.50
FED HM LN BK BD / JEFFERIES & COMPANY															
1265185	4/5/24	03/15/2027	3130B0S91	AA+	Aaa	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	1,042,111.11	50,000,000.00	50,494,496.50	494,496.50
FED FARM CR BK / RBC															
1265409	4/9/24	03/15/2027	3133ERAT8	AA+	Aaa	AA+	50,000,000.00	4.6100	4.6111	50,000,000.00	0.00	1,062,861.11	50,000,000.00	50,548,165.00	548,165.00
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	1,018,041.67	50,000,000.00	50,552,165.00	552,165.00
FED HM LN BK BD / DEUTSCHE															
1265184	4/5/24	03/25/2027	3130B0S83	AA+	Aaa	NR	50,000,000.00	4.5050	4.5055	50,000,000.00	0.00	976,083.33	50,000,000.00	50,487,244.50	487,244.50
FED HM LN BK BD / JEFFERIES & COMPANY															
1265186	4/5/24	03/30/2027	3130B0S86	AA+	Aaa	NR	50,000,000.00	4.5150	4.5152	50,000,000.00	0.00	946,895.83	50,000,000.00	50,500,750.50	500,750.50
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	966,000.00	50,000,000.00	50,771,065.50	771,065.50
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	964,000.00	50,000,000.00	50,761,131.00	761,131.00
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	952,583.33	50,000,000.00	50,773,109.50	773,109.50
FED FARM CR BK / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	912,333.33	50,000,000.00	50,779,261.00	779,261.00
Subtotal for GOVT AGENCY-FIX-30/360:							6,403,000,000.00	4.6214	4.6276	6,401,744,753.64	1,029,560.82	81,134,044.43	6,402,774,314.46	6,428,089,056.31	25,314,741.85
GOV'T AGY - CALLABLE															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	47,150.00	20,000,000.00	19,886,542.20	(113,457.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	92,177.78	40,000,000.00	39,768,482.00	(231,518.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	30,716.67	15,000,000.00	14,628,690.90	(371,309.10)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	51,020.83	25,000,000.00	24,378,075.25	(621,924.75)
Subtotal for GOV'T AGY - CALLABLE:							100,000,000.00	0.7215	0.7215	100,000,000.00	0.00	221,065.28	100,000,000.00	98,661,790.35	(1,338,209.65)
Subtotal for GOVERNMENT AGENCY:							10,303,000,000.00	2.8791	4.4577	10,204,460,899.47	35,504,033.05	81,355,109.71	10,239,964,932.52	10,263,653,974.66	23,689,042.14
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	1,635,475.85	311,118.78	49,729,225.85	49,782,715.00	53,489.15
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	1,025,967.61	186,464.09	49,691,983.24	49,762,695.50	70,712.26
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	926,149.82	60,428.18	49,658,571.70	49,734,375.00	75,803.30
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	951,269.69	60,428.18	49,648,535.32	49,734,375.00	85,839.68
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	266,152.03	38,674.03	49,477,089.53	49,480,078.00	2,988.47
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	718,473.55	807,320.44	49,685,270.43	49,797,265.50	111,995.07
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	84,307.55	386,740.33	49,791,338.80	49,797,265.50	5,926.70
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	226,856.33	799,793.96	49,885,059.46	50,002,441.50	117,382.04
US TREASURY N/B / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1249206	12/7/23	01/15/2026	91282CGE5	AA+	Aaa	AA+	50,000,000.00	3.8750	4.5337	49,343,750.00	383,522.73	240,849.45	49,727,272.73	49,886,328.00	159,055.27
US TREASURY N/B / MORGAN STANLEY															
1307708	2/14/25	01/15/2026	91282CGE5	A-1+	NR	F1+	50,000,000.00	3.8750	4.2844	49,816,406.25	8,220.62	80,283.15	49,824,626.87	49,886,328.00	61,701.13
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	1,414,216.89	31,422.65	48,783,357.52	48,817,578.00	34,220.48
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	396,109.21	705,700.55	49,638,296.71	49,806,640.50	168,343.79
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	1,656,651.20	237,914.36	48,365,635.58	48,568,359.50	202,723.92
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	1,377,616.45	237,914.36	48,514,335.20	48,568,359.50	54,024.30
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	214,686.14	430,631.87	49,773,279.89	50,042,969.00	269,689.11
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	161,846.59	279,696.13	49,749,737.22	50,296,875.00	547,137.78
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	1,418,795.07	29,005.52	48,131,685.70	48,226,562.50	94,876.80
US TREASURY N/B / Mizuho Securities USA Inc															
1265804	4/11/24	09/15/2026	91282CHY0	AA+	Aaa	AA+	50,000,000.00	4.6250	4.8461	49,748,046.88	92,032.48	1,066,816.30	49,840,079.36	50,437,500.00	597,420.64
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	1,173,203.36	292,817.68	48,005,234.61	48,347,656.00	342,421.39
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	199,687.65	248,618.78	49,633,281.40	49,994,140.50	360,859.10
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	1,020,189.46	43,508.29	48,041,673.84	48,367,187.50	325,513.66
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	985,159.53	53,176.80	47,709,768.91	48,312,500.00	602,731.09
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	904,317.17	420,925.41	47,722,676.55	48,353,515.50	630,838.95
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	721,348.42	457,527.62	47,865,879.67	48,515,625.00	649,745.33
Subtotal for TREASURY BOND:							1,200,000,000.00	3.0313	4.5196	1,160,931,640.69	17,962,255.40	7,507,776.91	1,178,893,896.09	1,184,519,335.50	5,625,439.41
TREASURY BOND - ME															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	300,399.63	104,395.60	49,993,759.01	49,852,213.50	(141,545.51)
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	290,783.17	104,395.60	49,993,908.17	49,852,213.50	(141,694.67)
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	278,981.89	62,672.65	49,987,966.27	49,684,896.00	(303,070.27)
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	316,286.56	62,672.65	49,986,208.44	49,684,896.00	(301,312.44)
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	600,138.99	20,718.23	49,947,795.24	49,352,734.50	(595,060.74)
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	669,787.85	20,718.23	49,941,272.23	49,352,734.50	(588,537.73)
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	637,382.03	10,013.81	49,930,350.78	49,174,609.50	(755,741.28)
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	633,134.82	10,013.81	49,930,009.82	49,174,609.50	(755,400.32)
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	1,083,909.88	115,158.84	49,634,691.13	49,704,687.50	69,996.37
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	492,708.33	10,013.81	49,148,958.33	49,174,609.50	25,651.17
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	480,615.85	10,013.81	49,160,303.35	49,174,609.50	14,306.15
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	683,514.33	339.67	49,910,076.83	49,018,359.50	(891,717.33)
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	683,514.33	339.67	49,910,076.83	49,018,359.50	(891,717.33)
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	708,592.02	52,197.80	49,890,232.65	48,866,406.00	(1,023,826.65)
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	708,592.02	52,197.80	49,890,232.65	48,866,406.00	(1,023,826.65)
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	710,283.18	52,197.80	49,889,970.68	48,866,406.00	(1,023,564.68)
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AA+	50,000,000.00	0.2500	0.6018	49,273,437.50	625,413.60	52,197.80	49,898,851.10	48,866,406.00	(1,032,445.10)
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	466,829.53	29,532.96	48,843,782.66	48,866,406.00	22,623.34
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	759,716.16	41,781.77	49,865,184.91	48,710,937.50	(1,154,247.41)
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	759,716.16	41,781.77	49,865,184.91	48,710,937.50	(1,154,247.41)
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	463,695.55	29,696.13	48,684,398.68	48,710,937.50	26,538.82
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	457,678.24	29,350.83	48,686,194.24	48,710,937.50	24,743.26
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	436,253.83	28,314.92	48,701,878.83	48,710,937.50	9,058.67
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	648,921.42	31,077.35	49,855,952.67	48,472,656.00	(1,383,296.67)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AA+	50,000,000.00	0.3750	0.6825	49,298,828.13	562,260.46	15,020.72	49,861,088.59	48,308,594.00	(1,552,494.59)
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	777,660.72	15,020.72	49,805,004.47	48,308,594.00	(1,496,410.47)
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	2,529,585.80	939,560.44	97,779,585.80	98,054,688.00	275,102.20
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	2,367,974.11	793,853.59	97,758,599.11	98,062,500.00	303,900.89
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	1,460,374.06	155,386.74	48,397,874.06	48,601,562.50	203,688.44
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	1,794,116.50	72,513.81	47,928,882.15	47,958,984.50	30,102.35
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	1,516,026.99	75,103.59	48,238,683.24	48,521,484.50	282,801.26
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	1,464,589.43	75,103.59	48,290,761.31	48,521,484.50	230,723.19
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	1,728,722.57	1,868.21	47,861,535.07	48,093,750.00	232,214.93

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
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	1,850,734.08	1,019.02	47,590,968.46	47,634,765.50	43,797.04
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	1,706,689.15	182,692.31	47,558,251.65	47,607,422.00	49,170.35
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	1,526,719.21	156,250.00	47,348,984.84	47,693,359.50	344,374.66
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	2,262,827.28	40,055.25	44,651,499.16	45,279,297.00	627,797.84
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	2,178,922.25	1,528.53	44,721,891.00	45,365,234.50	643,343.50
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	1,701,002.41	229,799.72	45,023,268.04	45,587,890.50	564,622.46
Subtotal for TREASURY BOND - ME:							2,050,000,000.00	0.8232	2.6534	1,965,039,062.97	39,325,054.39	3,726,569.55	2,004,364,117.36	1,992,178,517.00	(12,185,600.36)
US TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1293063	10/25/24	04/17/2025	912797K55	A-1+	NR	F1+	50,000,000.00		4.4236	48,953,341.67	763,940.28	0.00	49,717,281.95	49,735,562.50	18,280.55
US TREASURY N/B / JP MORGAN CHASE & CO															
1293383	10/29/24	04/17/2025	912797K55	A-1+	NR	F1+	100,000,000.00		4.4360	97,948,194.45	1,484,541.66	0.00	99,432,736.11	99,471,125.00	38,388.89
US TREASURY N/B / MORGAN STANLEY															
1303952	1/17/25	05/08/2025	912797NE3	A-1+	NR	F1+	50,000,000.00		4.2423	49,354,427.09	250,086.80	0.00	49,604,513.89	49,613,075.00	8,561.11
US TREASURY N/B / JP MORGAN CHASE & CO															
1305450	1/29/25	05/08/2025	912797NE3	A-1+	NR	F1+	50,000,000.00		4.2322	49,424,768.75	180,122.92	0.00	49,604,891.67	49,613,075.00	8,183.33
US TREASURY N/B / JP MORGAN CHASE & CO															
1302589	1/8/25	05/15/2025	912797LB1	A-1+	NR	F1+	50,000,000.00		4.2211	49,266,363.34	300,386.66	0.00	49,566,750.00	49,574,420.00	7,670.00
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	457,537.50	0.00	48,943,709.72	48,940,746.50	(2,963.22)
Subtotal for US TREASURY BILL:							350,000,000.00	0.0000	4.3122	343,433,267.52	3,436,615.82	0.00	346,869,883.34	346,948,004.00	78,120.66
Subtotal for U. S. TREASURIES:							3,600,000,000.00	1.4792	3.4368	3,469,403,971.18	60,723,925.61	11,234,346.46	3,530,127,896.79	3,523,645,856.50	(6,482,040.29)
Total Extended Fund :							15,281,185,793.37	2.5166	4.2025	15,052,050,664.02	96,227,958.66	92,589,456.17	15,148,278,622.68	15,165,485,624.53	17,207,001.85
Net Asset Value (NAV):														1.001136	
Total Investments:							15,281,185,793.37	2.5166	4.2025	15,052,050,664.02	96,227,958.66	92,589,456.17	15,148,278,622.68	15,165,485,624.53	17,207,001.85

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Investment Inventory with Market Value by Entity & Instrument

As of 28-Feb-2025

* 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)
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Issuer / Broker

Report Parameters

Query: Daily Inventory OCTP
 Settlement Date: not greater than 28 Feb 2025
 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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Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

As of 28-Feb-2025

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* Market values provided by Northern Trust and exclude accrued interest

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>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	17,019,982.23	217,127.07	515,986,700.98	517,216,657.56	1,229,956.58
Subtotal for TREASURY BOND - ME:							524,000,000.00	0.2500	5.0419	498,966,718.75	17,019,982.23	217,127.07	515,986,700.98	517,216,657.56	1,229,956.58
Subtotal for U. S. TREASURIES:							524,000,000.00	0.2500	5.0419	498,966,718.75	17,019,982.23	217,127.07	515,986,700.98	517,216,657.56	1,229,956.58
Total 100-Pension Prepayment-CEO :							524,000,000.00	0.2500	5.0419	498,966,718.75	17,019,982.23	217,127.07	515,986,700.98	517,216,657.56	1,229,956.58
Net Asset Value (NAV):														1.002384	
<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 / 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	(10,111.30)	3,597.22	3,500,648.79	3,461,161.13	(39,487.66)
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	124,223.41	28,619.79	3,396,080.57	3,387,300.49	(8,780.08)
Subtotal for GOVT AGENCY-FIX-30/360:							7,000,000.00	1.1875	2.1794	6,782,617.25	114,112.11	32,217.01	6,896,729.36	6,848,461.62	(48,267.74)
Subtotal for GOVERNMENT AGENCY:							7,000,000.00	1.1875	2.1794	6,782,617.25	114,112.11	32,217.01	6,896,729.36	6,848,461.62	(48,267.74)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
1228516	7/7/23	8/15/27	9128282R0	AA+	Aaa	AA+	3,500,000.00	2.2500	4.5177	3,205,371.09	118,440.82	3,045.58	3,323,811.91	3,360,136.71	36,324.80
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1273000	6/3/24	2/15/28	9128283W8	AA+	Aaa	AA+	3,465,000.00	2.7500	4.5871	3,250,467.77	43,001.65	3,685.15	3,293,469.42	3,348,056.25	54,586.83
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

As of 28-Feb-2025

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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															
650-Fountain Valley SD40															
U. S. TREASURIES															
TREASURY BOND															
1302358	1/7/25	5/15/28	9128284N7	AA+	Aaa	AA+	3,300,000.00	2.8750	4.3573	3,148,792.97	6,547.36	13,890.54	3,155,340.33	3,191,332.02	35,991.69
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1309634	2/28/25	8/15/28	9128284V9	AA+	Aaa	AA+	3,400,000.00	2.8750	4.1220	3,264,398.44	107.28	270.03	3,264,505.72	3,279,007.80	14,502.08
Subtotal for TREASURY BOND:							13,665,000.00	2.6832	4.3981	12,869,030.27	168,097.11	20,891.30	13,037,127.38	13,178,532.79	141,405.41
TREASURY BOND - ME															
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	6,246.66	1,051.45	3,498,590.41	3,381,601.58	(116,988.83)
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	6,077.98	8,774.17	3,498,148.29	3,367,929.67	(130,218.62)
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	196,599.60	9,134.62	3,286,853.51	3,267,167.96	(19,685.55)
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	28,352.14	18,907.46	3,448,134.17	3,454,744.91	6,610.74
Subtotal for TREASURY BOND - ME:							14,010,000.00	1.2514	2.2737	13,494,450.00	237,276.38	37,867.70	13,731,726.38	13,471,444.12	(260,282.26)
Subtotal for U. S. TREASURIES:							27,675,000.00	1.9584	3.3227	26,363,480.27	405,373.49	58,759.00	26,768,853.76	26,649,976.91	(118,876.85)
Total 650-Fountain Valley SD40 :							34,675,000.00	1.8028	3.0919	33,146,097.52	519,485.60	90,976.01	33,665,583.12	33,498,438.53	(167,144.59)
Net Asset Value (NAV):														0.995035	
Total Investments:							558,675,000.00	0.3464	4.9208	532,112,816.27	17,539,467.83	308,103.08	549,652,284.10	550,715,096.09	1,062,811.99

Report Parameters

Query: Daily Inventory SI (PPCEO+FV)
 Settlement Date: not greater than 28 Feb 2025
 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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Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

As of 28-Feb-2025

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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>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		3/1/25		AAAm	NR	NR	1,115,847.94		4.1925	1,115,847.94			1,115,847.94	1,115,847.94	0.00
Subtotal for FUNDS:							1,115,847.94		4.1925	1,115,847.94			1,115,847.94	1,115,847.94	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	1,320.47	2,673.61	384,545.62	377,411.52	(7,134.10)
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	(2,014.41)	1,484.38	225,764.57	220,499.64	(5,264.93)
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	(710.59)	796.91	94,330.93	91,088.21	(3,242.72)
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	7,011.78	1,113.75	176,953.12	174,150.06	(2,803.06)
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	(3,223.07)	737.63	138,617.14	132,162.62	(6,454.52)
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	(5,544.79)	413.44	47,632.61	46,441.83	(1,190.78)
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	1,722.91	6,868.06	1,999,302.91	1,934,689.60	(64,613.31)
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	532.12	805.73	84,686.37	82,962.16	(1,724.21)
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	(316,874.00)	27,604.17	1,685,804.50	1,627,537.59	(58,266.91)
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	2,040.92	9,602.22	1,998,620.92	1,901,355.32	(97,265.60)
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	(317,430.65)	46,687.50	1,770,731.35	1,707,071.15	(63,660.21)
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	(339,532.74)	15,972.22	2,357,587.26	2,263,304.18	(94,283.08)
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	4,177.87	907.38	250,556.32	235,429.62	(15,126.70)
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	1,744.68	1,439.62	145,068.21	135,430.84	(9,637.37)
FED FARM CR BK / MORGAN STANLEY															

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Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

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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															
650-CCCD SERIES 2017E															
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	(10.98)	7,351.39	500,012.76	467,510.35	(32,502.42)
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	(15,210.84)	2,075.95	282,331.58	263,878.50	(18,453.08)
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	16,032.79	3,330.00	1,979,492.79	1,846,242.62	(133,250.17)
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	(58,285.13)	25,849.44	2,089,334.87	1,899,701.86	(189,633.01)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(1,024,253.66)	155,713.40	16,211,373.83	15,406,867.65	(804,506.18)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(1,024,253.66)	155,713.40	16,211,373.83	15,406,867.65	(804,506.18)
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	10,990.83	435.08	864,818.96	847,148.44	(17,670.52)
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	2,299.46	2,436.46	1,762,221.34	1,722,585.94	(39,635.40)
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	(128,890.00)	2,610.50	1,702,809.22	1,549,394.54	(153,414.69)
Subtotal for TREASURY BOND:							4,300,000.00	3.2965	3.4690	4,445,449.23	(115,599.71)	5,482.04	4,329,849.52	4,119,128.92	(210,720.60)
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	71,904.60	1,740.33	1,980,029.60	1,934,687.50	(45,342.10)
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	8,542.67	1,401.93	930,886.42	919,218.75	(11,667.67)
Subtotal for TREASURY BOND - ME:							3,000,000.00	2.0833	3.1126	2,830,468.75	80,447.27	3,142.26	2,910,916.02	2,853,906.25	(57,009.77)
Subtotal for U. S. TREASURIES:							7,300,000.00	2.7979	3.3225	7,275,917.98	(35,152.44)	8,624.30	7,240,765.54	6,973,035.17	(267,730.37)
Total 650-CCCD SERIES 2017E :							23,731,847.94	3.8135	3.2444	25,627,393.41	(1,059,406.10)	164,337.70	24,567,987.31	23,495,750.76	(1,072,236.55)
Net Asset Value (NAV):															0.956356
Total Investments:							23,731,847.94	3.8135	3.2444	25,627,393.41	(1,059,406.10)	164,337.70	24,567,987.31	23,495,750.76	(1,072,236.55)

Run Date: 04-Mar-2025 04:42:00 PM
 Print Date: 04-Mar-2025
 As at date: 04-Mar-2025

Investment Inventory with Market Value by Entity & Instrument

Non-Pooled Investments

As of 28-Feb-2025

69743

* 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 28 Feb 2025
 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 UNIT
 INVENTORY OF INVESTMENTS WITH TRUSTEES
 SUMMARY BY INVESTMENT TYPE**

2/28/2025

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.25%	\$ 90,194,611.74	\$ 90,194,611.74	\$ 315,805.80
FED GOVT OBLI FD-IS	60934N104	4.21%	1,105.38	1,105.38	3.58
SUB-TOTAL MONEY MARKET FUNDS			<u>90,195,717.12</u>	<u>90,195,717.12</u>	<u>315,809.38</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 90,195,717.12</u>	<u>\$ 90,195,717.12</u>	<u>\$ 315,809.38</u>

- - -

COUNTY OF ORANGE
CEO FINANCE UNIT
INVENTORY OF INVESTMENTS WITH TRUSTEES
2/28/2025

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		4.25%	\$ 376,628.48	\$ 376,628.48	\$ 1,227.97
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567						10,795,285.47	10,795,285.47	39,401.57
2017-1 NEWPORT COAST	U.S. BANK	31846V567						1,330,160.54	1,330,160.54	3,522.79
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567						8,875,836.59	8,875,836.59	32,514.28
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567						2,048,540.93	2,048,540.93	7,517.71
2018 SOCPFA SERIES A	U.S. BANK	31846V567						28,859.97	28,859.97	1,241.97
NEWPORT COAST - Group 4	U.S. BANK	31846V567						551,921.58	551,921.58	1,589.30
OBLIGATION NOTES	U.S. BANK	31846V567						165,517.93	165,517.93	392.07
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567						2,854.01	2,854.01	9.31
CFD 2021-1 Rienda	U.S. BANK	31846V567						19,752,825.56	19,752,825.56	72,442.44
2023 SOCPFA SERIES A	U.S. BANK	31846V567						3,911,828.35	3,911,828.35	13,463.25
CFD 2023-1 Rienda	U.S. BANK	31846V567						42,330,106.14	42,330,106.14	141,594.16
2014 & 2023 SOCPFA SERIES A & B	U.S. BANK	31846V567						24,246.19	24,246.19	888.98
FED GOVT OBLI FD-IS (MONEY MARKET)										
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf		4.21%	1,105.38	1,105.38	3.58
TOTAL OF INVESTMENTS WITH TRUSTEES								\$ 90,195,717.12	\$ 90,195,717.12	\$ 315,809.38

* Ratings are based on availability of the report

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

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											
1255248	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				4.5700 / 4.5693					
				8/1/2025	2/1/2025	INT		0.00	0.00	0.00	(1,142,500.00)	1,142,500.00
1265590	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.5900 / 4.5923					
				2/1/2027	2/1/2025	INT		0.00	0.00	0.00	(1,147,500.00)	1,147,500.00
1265597	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.5900 / 4.5923					
				2/1/2027	2/1/2025	INT		0.00	0.00	0.00	(1,147,500.00)	1,147,500.00
1238270	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3200 / 5.3249					
				2/3/2025	2/3/2025	INT		0.00	0.00	0.00	(1,330,000.00)	1,330,000.00
				2/3/2025	2/3/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1238271	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3200 / 5.3249					
				2/3/2025	2/3/2025	INT		0.00	0.00	0.00	(1,330,000.00)	1,330,000.00
				2/3/2025	2/3/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1259493	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.4800 / 4.4809					
				2/5/2027	2/5/2025	INT		0.00	0.00	0.00	(1,120,000.00)	1,120,000.00
1265226	FED FARM CR BK	/TD SECURITIES	AGNF1				4.5400 / 4.5422					
				2/5/2027	2/5/2025	INT		0.00	0.00	0.00	(1,135,000.00)	1,135,000.00
1257686	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.4300 / 4.4302					
				2/6/2026	2/6/2025	INT		0.00	0.00	0.00	(1,107,500.00)	1,107,500.00
1238269	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.3150 / 5.3196					
				2/7/2025	2/7/2025	INT		0.00	0.00	0.00	(1,328,750.00)	1,328,750.00
				2/7/2025	2/7/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1239394	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3950 / 5.4005					
				2/7/2025	2/7/2025	INT		0.00	0.00	0.00	(1,348,750.00)	1,348,750.00
				2/7/2025	2/7/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1239395	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3950 / 5.4005					
				2/7/2025	2/7/2025	INT		0.00	0.00	0.00	(1,348,750.00)	1,348,750.00
				2/7/2025	2/7/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1241615	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3100 / 5.3163					
				2/7/2025	2/7/2025	INT		0.00	0.00	0.00	(1,327,500.00)	1,327,500.00
				2/7/2025	2/7/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

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											
1255288	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.5400 / 4.5388					
				8/7/2025	2/7/2025	INT		0.00	0.00	0.00	(1,135,000.00)	1,135,000.00
1256332	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.5500 / 4.5507					
				8/7/2025	2/7/2025	INT		0.00	0.00	0.00	(1,137,500.00)	1,137,500.00
1256819	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.5600 / 4.5597					
				8/8/2025	2/8/2025	INT		0.00	0.00	0.00	(1,140,000.00)	1,140,000.00
1256820	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.5600 / 4.5597					
				8/8/2025	2/8/2025	INT		0.00	0.00	0.00	(1,140,000.00)	1,140,000.00
1265599	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				4.5950 / 4.5972					
				2/9/2027	2/9/2025	INT		0.00	0.00	0.00	(1,148,750.00)	1,148,750.00
1242012	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				5.3300 / 5.3364					
				2/10/2025	2/10/2025	INT		0.00	0.00	0.00	(1,332,500.00)	1,332,500.00
				2/10/2025	2/10/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1265227	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5550 / 4.5571					
				2/10/2027	2/10/2025	INT		0.00	0.00	0.00	(1,138,750.00)	1,138,750.00
1259494	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.4800 / 4.4807					
				2/11/2027	2/11/2025	INT		0.00	0.00	0.00	(1,120,000.00)	1,120,000.00
1259495	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.4800 / 4.4807					
				2/11/2027	2/11/2025	INT		0.00	0.00	0.00	(1,120,000.00)	1,120,000.00
1257039	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1				4.6450 / 4.6444					
				8/12/2025	2/12/2025	INT		0.00	0.00	0.00	(1,161,250.00)	1,161,250.00
1265228	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5550 / 4.5571					
				2/12/2027	2/12/2025	INT		0.00	0.00	0.00	(1,138,750.00)	1,138,750.00
1239837	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3900 / 5.3950					
				2/14/2025	2/14/2025	INT		0.00	0.00	0.00	(1,347,500.00)	1,347,500.00
				2/14/2025	2/14/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

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											
1239838	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.3900 / 5.3950					
				2/14/2025	2/14/2025	INT		0.00	0.00	0.00	(1,347,500.00)	1,347,500.00
				2/14/2025	2/14/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1307707	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDNS				4.2562 / 4.2562					
				11/10/2025	2/14/2025	PURC		50,000,000.00	48,458,854.15	0.00	0.00	(48,458,854.17)
1307708	US TREASURY N/B	/MORGAN STANLEY	TRBDI				3.8750 / 4.2844					
				1/15/2026	2/14/2025	PURC		50,000,000.00	49,816,406.25	160,566.30	0.00	(49,976,972.55)
1247294	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 4.4653					
				2/15/2028	2/15/2025	INT		0.00	0.00	0.00	(687,500.00)	687,500.00
1248619	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				3.1250 / 4.6927					
				8/15/2025	2/15/2025	INT		0.00	0.00	0.00	(781,250.00)	781,250.00
1248654	US TREASURY N/B	/MORGAN STANLEY	TRBDI				3.1250 / 4.7395					
				8/15/2025	2/15/2025	INT		0.00	0.00	0.00	(781,250.00)	781,250.00
1254403	US TREASURY N/B	/MORGAN STANLEY	TRBDI				1.6250 / 4.3008					
				2/15/2026	2/15/2025	INT		0.00	0.00	0.00	(406,250.00)	406,250.00
1254805	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				1.5000 / 4.2310					
				8/15/2026	2/15/2025	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
1259107	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.2500 / 4.4043					
				2/15/2027	2/15/2025	INT		0.00	0.00	0.00	(562,500.00)	562,500.00
1298471	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				2.0000 / 4.3326					
				8/15/2025	2/15/2025	INT		0.00	0.00	0.00	(500,000.00)	500,000.00
1265406	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.6300 / 4.6321					
				2/16/2027	2/16/2025	INT		0.00	0.00	0.00	(1,157,500.00)	1,157,500.00
1241872	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				5.3400 / 5.3454					
				2/18/2025	2/18/2025	INT		0.00	0.00	0.00	(927,083.33)	927,083.33
				2/18/2025	2/18/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

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											
1256818	FED FARM CR BK	/FTN FINANCIAL	AGNF1	8/18/2025	2/18/2025	INT	4.5500 / 4.5512	0.00	0.00	0.00	(1,137,500.00)	1,137,500.00
1308270	FED FARM CR BK	/BARCLAYS CAPITAL	AGDNS	11/7/2025	2/20/2025	PURC	4.2464 / 4.2464	50,000,000.00	48,512,222.20	0.00	0.00	(48,512,222.22)
1308271	FED FARM CR BK	/JEFFERIES & COMPANY	AGDNS	11/21/2025	2/20/2025	PURC	4.2427 / 4.2427	50,000,000.00	48,435,916.65	0.00	0.00	(48,435,916.65)
1265407	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	2/22/2027	2/22/2025	INT	4.6300 / 4.6319	0.00	0.00	0.00	(1,157,500.00)	1,157,500.00
1308748	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGDNS	11/10/2025	2/24/2025	PURC	4.2352 / 4.2352	50,000,000.00	48,521,541.65	0.00	0.00	(48,521,541.67)
1308749	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDNS	11/7/2025	2/24/2025	PURC	4.2337 / 4.2337	50,000,000.00	48,538,666.65	0.00	0.00	(48,538,666.67)
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	8/25/2025	2/25/2025	INT	0.3750 / 0.7622	0.00	0.00	0.00	(46,875.00)	46,875.00
1256817	FED HM LN BK BD	/RBC	AGNF1	8/25/2025	2/25/2025	INT	4.5500 / 4.5517	0.00	0.00	0.00	(1,137,500.00)	1,137,500.00
1297809	US TREASURY N/B	/DAIWA CAPITAL MARKETS	USTBILL	2/25/2025	2/25/2025	MAT	4.4150 / 4.4150	(50,000,000.00)	(49,490,166.67)	0.00	(509,833.33)	50,000,000.00
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	2/26/2025	2/26/2025	INT	0.4600 / 0.4600	0.00	0.00	0.00	(46,000.00)	46,000.00
				2/26/2025	2/26/2025	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
1265225	FED FARM CR BK	/DEUTSCHE	AGNF1	2/26/2027	2/26/2025	INT	4.5300 / 4.5317	0.00	0.00	0.00	(1,132,500.00)	1,132,500.00
1254807	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	2/27/2026	2/27/2025	INT	4.3400 / 4.3418	0.00	0.00	0.00	(1,085,000.00)	1,085,000.00

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

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											
1309425	FED FARM CR BK	/Mizuho Securities USA Inc	AGDNS				4.1754 / 4.1754					
				11/21/2025	2/27/2025	PURC		50,000,000.00	48,498,125.00	0.00	0.00	(48,498,125.00)
1309426	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDNS				4.1778 / 4.1778					
				11/26/2025	2/27/2025	PURC		50,000,000.00	48,470,000.00	0.00	0.00	(48,470,000.00)
1309427	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDNS				4.1778 / 4.1778					
				11/26/2025	2/27/2025	PURC		50,000,000.00	48,470,000.00	0.00	0.00	(48,470,000.00)
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.2500 / 0.6145					
				8/31/2025	2/28/2025	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6145					
				8/31/2025	2/28/2025	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1157928	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.1250 / 1.4116					
				2/28/2025	2/28/2025	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				2/28/2025	2/28/2025	MAT		(50,000,000.00)	(49,568,359.40)	0.00	(431,640.60)	50,000,000.00
1238644	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.1250 / 4.5246					
				8/31/2028	2/28/2025	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1241866	FED HM LN BK BD	/RBC	AGNF1				5.3350 / 5.3399					
				2/28/2025	2/28/2025	INT		0.00	0.00	0.00	(1,333,750.00)	1,333,750.00
				2/28/2025	2/28/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1241867	FED HM LN BK BD	/RBC	AGNF1				5.3400 / 5.3450					
				2/28/2025	2/28/2025	INT		0.00	0.00	0.00	(1,335,000.00)	1,335,000.00
				2/28/2025	2/28/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1241868	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.3200 / 5.3249					
				2/28/2025	2/28/2025	INT		0.00	0.00	0.00	(1,330,000.00)	1,330,000.00
				2/28/2025	2/28/2025	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1250189	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.3750 / 4.4330					
				8/31/2026	2/28/2025	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
1252689	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.7500 / 4.1779					
				8/31/2026	2/28/2025	INT		0.00	0.00	0.00	(187,500.00)	187,500.00

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

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										
1290906	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDNS				4.4823 / 4.4823					
				2/28/2025	2/28/2025	MAT		(50,000,000.00)	(49,137,354.17)	0.00	(862,645.83)	50,000,000.00
1297810	FHLB DISC CORP	/BANK OF AMERICA	AGDNS				4.3911 / 4.3911					
				2/28/2025	2/28/2025	MAT		(50,000,000.00)	(49,474,979.17)	0.00	(525,020.83)	50,000,000.00
Sub Total:								(420,000,000.00)	(429,949,126.86)	160,566.30	(49,689,098.92)	479,477,659.40
Fund:		650-Fountain Valley SD40										
1228516	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.2500 / 4.5177					
				8/15/2027	2/15/2025	INT		0.00	0.00	0.00	(39,375.00)	39,375.00
1273000	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				2.7500 / 4.5871					
				2/15/2028	2/15/2025	INT		0.00	0.00	0.00	(47,643.75)	47,643.75
1224311	US TREASURY N/B	/BANK OF AMERICA	TRBDME				4.6250 / 4.7616					
				2/28/2025	2/28/2025	INT		0.00	0.00	0.00	(78,625.00)	78,625.00
				2/28/2025	2/28/2025	MAT		(3,400,000.00)	(3,392,164.06)	0.00	(7,835.94)	3,400,000.00
1309634	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				2.8750 / 4.1220					
				8/15/2028	2/28/2025	PURC		3,400,000.00	3,264,398.44	3,510.36	0.00	(3,267,908.80)
Sub Total:								0.00	(127,765.63)	3,510.36	(173,479.69)	297,734.95
Fund:		650-CCCD SERIES 2017E										
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	2/13/2025	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	2/15/2025	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	2/15/2025	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
1286042	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.1250 / 3.6952					
				2/15/2031	2/15/2025	INT		0.00	0.00	0.00	(5,625.00)	5,625.00

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

Transaction Date From 01-Feb-2025 To 28-Feb-2025

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 650-CCCD SERIES 2017E												
1286043	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				3.5000 / 3.8107					
				2/15/2033	2/15/2025	INT		0.00	0.00	0.00	(31,500.00)	31,500.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(126,675.00)</u>	<u>126,675.00</u>

Grand Total:	(420,000,000.00)	(430,076,892.49)	164,076.66	(49,989,253.61)	479,902,069.35
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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2025 to 28-Feb-2025

Cashflow Date	Transaction Description	Amount	Deal No.
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (OCTP)			
2/20/2025	ACTUAL CASHFLOW	(104,992,057.24)	1308268
2/25/2025	ACTUAL CASHFLOW	73,625,318.85	1308790
Sub Total Amount Per Account:		(31,366,738.39)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (OCTP)			
2/3/2025	ACTUAL CASHFLOW	36,113,452.10	1305899
2/4/2025	ACTUAL CASHFLOW	18,795,194.96	1306130
2/5/2025	ACTUAL CASHFLOW	2,924,795.12	1306374
2/6/2025	ACTUAL CASHFLOW	(43,467,894.96)	1306702
2/7/2025	ACTUAL CASHFLOW	(39,505,200.99)	1306888
2/10/2025	ACTUAL CASHFLOW	72,098,363.56	1306947
2/11/2025	ACTUAL CASHFLOW	(3,448,718.84)	1307244
2/13/2025	ACTUAL CASHFLOW	(12,999,603.74)	1307319
2/14/2025	ACTUAL CASHFLOW	(37,666,373.82)	1307701
2/18/2025	ACTUAL CASHFLOW	44,065,591.73	1307851
2/19/2025	ACTUAL CASHFLOW	25,932,500.53	1308084
2/21/2025	ACTUAL CASHFLOW	(39,366,174.45)	1308547
2/24/2025	ACTUAL CASHFLOW	(137,718,745.89)	1308742
2/26/2025	ACTUAL CASHFLOW	108,307,049.77	1309016
2/27/2025	ACTUAL CASHFLOW	95,060,120.29	1309423
2/28/2025	ACTUAL CASHFLOW	29,638,535.69	1309627
Sub Total Amount Per Account:		118,762,891.06	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO (CCCD)			
2/13/2025	ACTUAL CASHFLOW	33,300.00	1307321
2/14/2025	ACTUAL CASHFLOW	(864.22)	1307704
2/18/2025	ACTUAL CASHFLOW	22,500.00	1307854
2/18/2025	ACTUAL CASHFLOW	33,750.00	1307855
2/18/2025	ACTUAL CASHFLOW	5,625.00	1307856
2/18/2025	ACTUAL CASHFLOW	31,500.00	1307857
Sub Total Amount Per Account:		125,810.78	
Total Amount:		<u>87,521,963.45</u>	

MONTHLY INVESTMENT REPORT

Distribution List

County of Orange Board of Supervisors

Chair Doug Chaffee, District 4
Vice-Chair Katrina Foley, District 5
Supervisor Janet Nguyen, District 1
Supervisor Vincente Sarmiento, District 2
Supervisor Don Wagner, District 3

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 Special Districts

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

Investment Oversight Committee

State of California

Superior Court

Orange County School Districts

Orange County Board of Education
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