

City of Los Angeles

Office of Finance



Investment Report

June 30, 2023

Diana Mangioglou
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

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Diana Mangioglu
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CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA

OFFICE OF FINANCE
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KAREN R. BASS
MAYOR

July 18, 2023

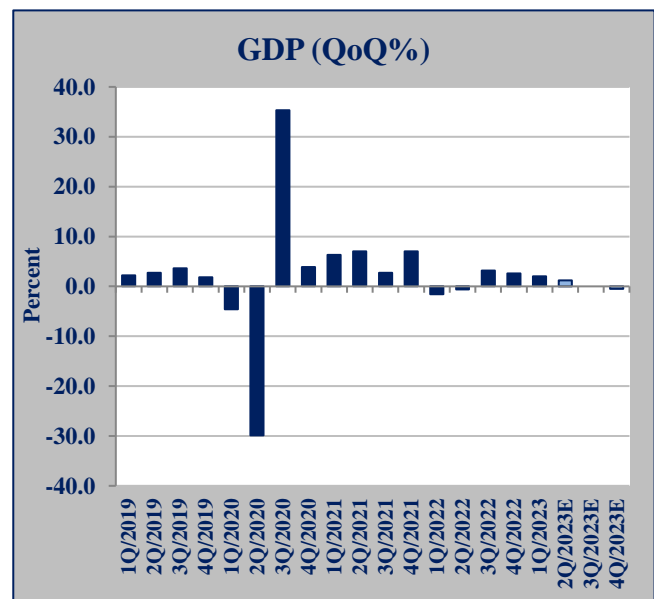
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending June 30, 2023. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

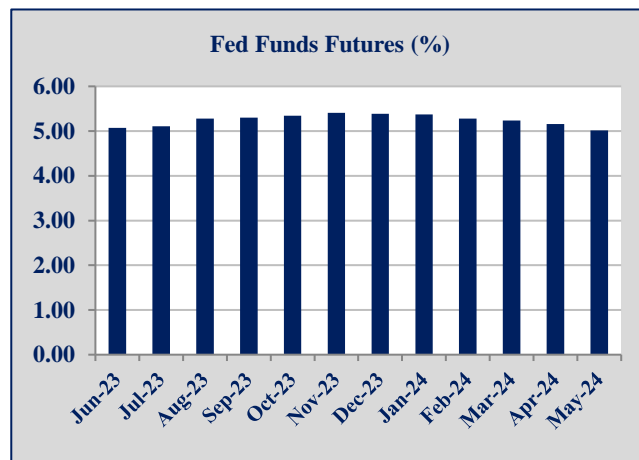
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 2.0% on an annualized basis for the first quarter of 2023. The current anticipated growth rate for all of 2023 is 1.3%, which is 0.2% higher than last month's 2023 full-year forecast. The U.S. unemployment rate for June 2023 was 3.7%. The Consumer Price Index (CPI) increased 3.0% for the twelve months ending June 2023. Prices were up in large part due to food and shelter, with energy prices down significantly. U.S. consumer spending, as measured by Retail Sales, increased 1.5% over the past twelve months.



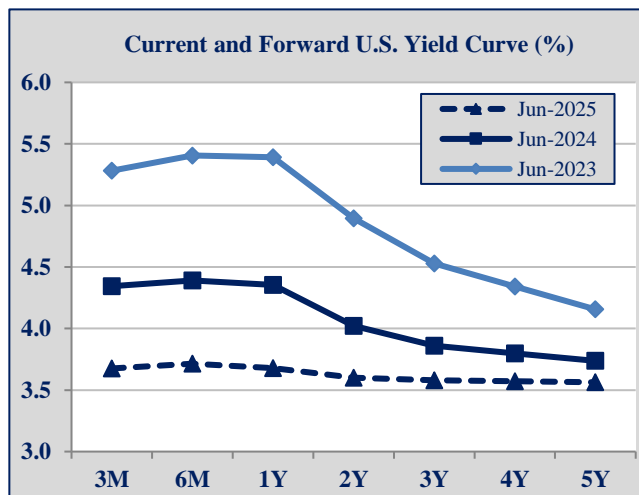
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 5.00% and 5.25% range at its June 14, 2023 meeting. The Committee stated, "Recent indicators suggest that economic activity has continued to expand at a modest pace. Job gains have been robust in recent months, and the unemployment rate has remained low. Inflation remains elevated. The U.S. banking system is sound and resilient. Tighter credit conditions for households and businesses are likely to weigh on economic activity, hiring, and inflation. The extent of these effects remains uncertain. The Committee remains highly attentive to inflation risks."



CURRENT AND FORWARD INTEREST RATES

The current U.S. Treasury yield curve is an inverted curve, giving longer term investors less yield than shorter term investors. This typically occurs when investors expect lower inflation and/or growth with a longer term time horizon. Forward yield curves, which are based upon the current rates, indicate lower short-term and long-term rates in the future.



COMPLIANCE

Investment transactions were executed in accordance with the California State Government Code and the City's Investment Policy. The City Treasurer believes the General Pool contains sufficient cash flow liquidity to meet the next six months of expected expenditures.

REVIEW AND MONITORING

FHN Financial Main Street Advisors, the City's investment advisor, currently monitors the Department's investment activities.

GENERAL POOL CHARACTERISTICS

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of June 30, 2023.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$5,558,562,084	4.01%	83 Days	AA+
Reserve Portfolio	\$6,674,929,289	2.09%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,347,451,615	2.10%	7.0 Years	AA+
General Pool	\$14,580,942,988	2.82%	2.5 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	4.01%	2.09%	2.10%	2.82%
Benchmark	5.19%	2.83%	1.92%	3.57%
Variance	-1.18%	-0.74%	0.18%	-0.75%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.42%	-0.66%	-1.30%	-0.36%
Benchmark Total Rate of Return	0.46%	-0.69%	-1.30%	-0.35%
Variance	-0.04%	0.03%	0.00%	0.00%

¹ Performance, as measured by total rate of return, is calculated according to Global Investment Performance Standards, which is published by the CFA Institute and is widely accepted as the source of industry standard performance metrics. Section 2.A.1 states that total return, including realized and unrealized gains and losses must be used. Figures may not total due to rounding.

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the June 30, 2023 portfolio book yield and total rate of return for the City's General Pool.

Market prices are provided by the City's custodian. Additional investment information may be found on pages 6 through 39 of this report.

The objective of the Core Portfolio is to preserve capital, maintain liquidity, and earn income. The 3-month T-bill index is the most appropriate available index to use. The Core Portfolio does not mirror the investments in the total return index due to limited (Thursday) maturities, and the large daily cash flows of the City, which require the placement, and subsequent maturity of securities daily.

Respectfully,



Diana Mangioglou
Director of Finance/City Treasurer

Attachments

cc: The Honorable Kenneth Mejia, City Controller
Chris Thompson, Mayor's Chief of Staff, Office of the Mayor
Jenny Delwood, Deputy Chief of Staff, Office of the Mayor
Jeanne Holm, Deputy Mayor of Finance and Innovation, Office of the Mayor
Matthew W. Szabo, City Administrative Officer
Sharon Tso, Chief Legislative Analyst
Investment Reports File
Chronofile

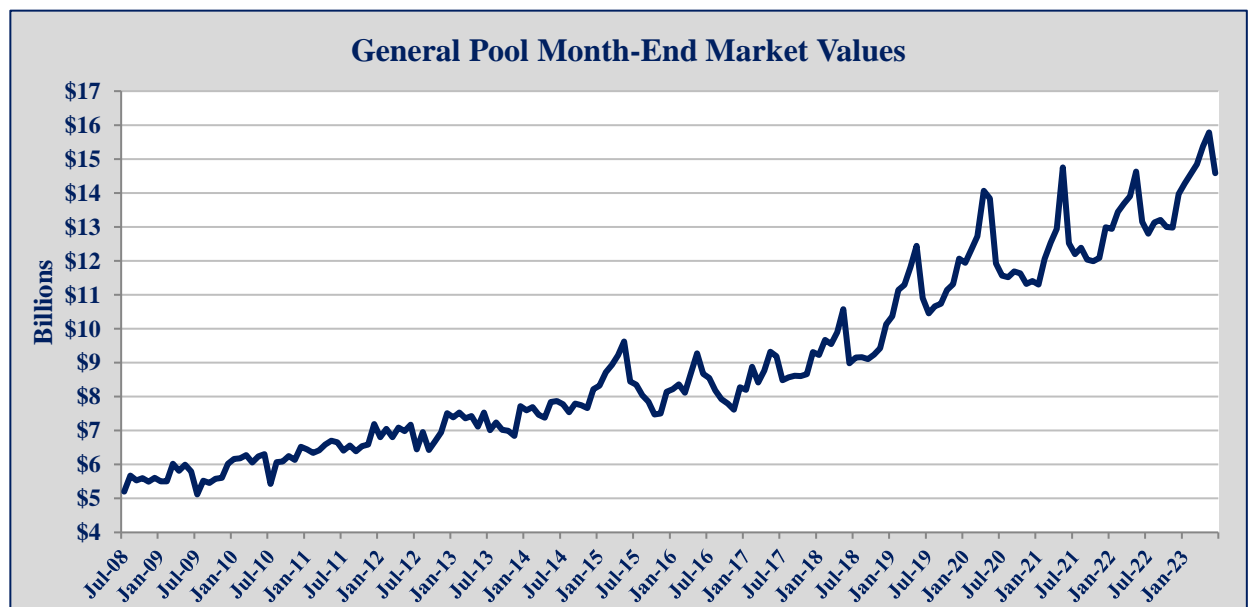
GENERAL POOL ASSET HOLDINGS

June 30, 2023

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$82,402,651	\$82,402,651	0.57%	0	0.0
Money Market Funds	\$1,097,548,841	\$1,097,548,841	7.53%	0	0.0
L.A.I.F. (State of California)	\$4,082,504	\$4,082,504	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$1,184,033,995	\$1,184,033,995	8.12%	0	0.0
Commercial Paper	\$932,002,000	\$929,309,065	6.37%	20	0.1
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$287,500,000	\$281,999,025	1.93%	193	0.5
U.S. Agencies/Munis/Supras	\$1,276,498,000	\$1,271,716,365	8.72%	39	0.1
U.S. Treasuries	\$1,922,663,000	\$1,891,503,634	12.97%	181	0.5
Subtotal: Pooled Investments:	\$4,418,663,000	\$4,374,528,089	30.00%	106	0.3
Total Short-Term Core Portfolio:	\$5,602,696,995	\$5,558,562,084	38.12%	83	0.2
Money Market Funds	\$747,493	\$747,493	0.01%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$1,499,500,000	\$1,427,101,440	9.79%	959	2.6
Asset-Backed Securities	\$316,310,446	\$305,708,980	2.10%	1,204	3.3
U.S. Agencies/Munis/Supras	\$671,540,000	\$622,571,031	4.27%	1,252	3.4
U.S. Treasuries	\$7,270,000,000	\$6,666,251,960	45.72%	1,574	4.3
Total Long-Term Reserve Portfolios:	\$9,758,097,939	\$9,022,380,904	61.88%	1,442	3.9
Total Cash and Pooled Investments:	\$15,360,794,934	\$14,580,942,988	100.00%	924	2.5

*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

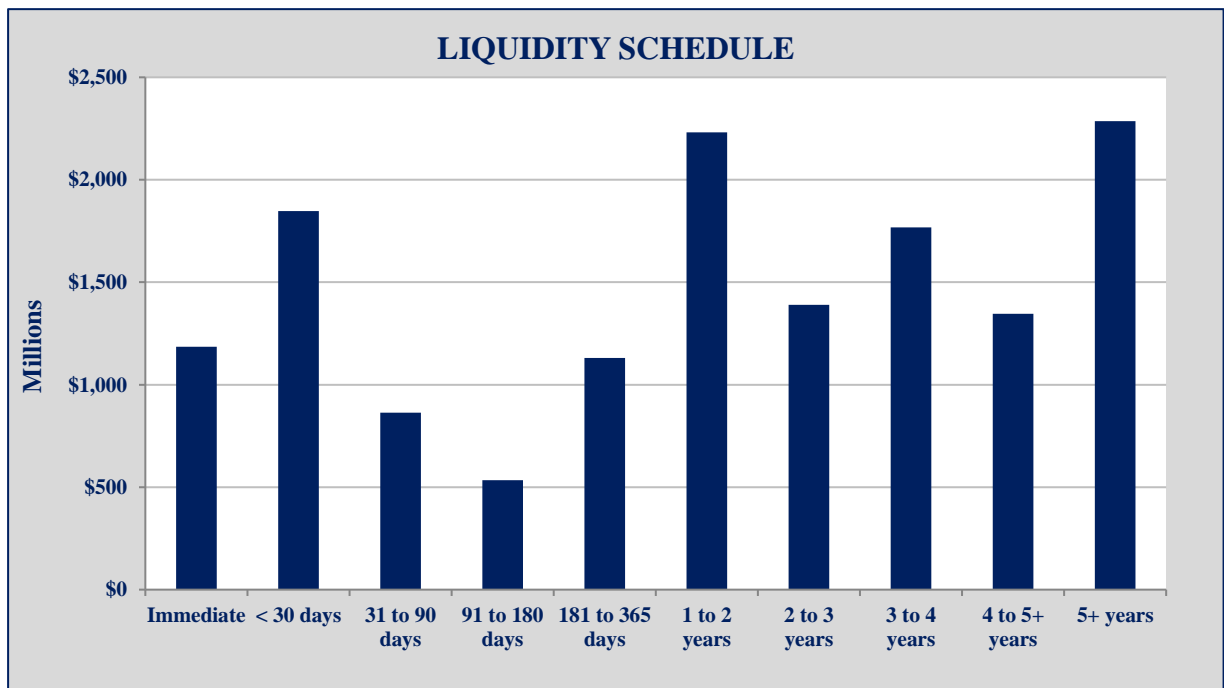
June 30, 2023

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,082,504	\$4,082,504	0.03%
Money Market Funds	Immediate	\$1,098,296,333	\$1,102,378,837	7.56%
Bank Deposits*	Immediate	\$82,402,651	\$1,184,781,488	8.13%
Subtotal		\$1,184,781,488		
Pooled Investments Maturing:				
	< 30 days**	\$1,846,861,316	\$3,031,642,804	20.79%
	31 to 90 days	\$863,209,728	\$3,894,852,532	26.71%
	91 to 180 days	\$533,417,100	\$4,428,269,632	30.37%
	181 to 365 days	\$1,131,171,497	\$5,559,441,129	38.13%
	1 to 2 years	\$2,231,418,873	\$7,790,860,003	53.43%
	2 to 3 years	\$1,389,157,637	\$9,180,017,639	62.96%
	3 to 4 years	\$1,767,951,638	\$10,947,969,277	75.08%
	4 to 5 years	\$1,346,683,296	\$12,294,652,573	84.32%
	5+ years	\$2,286,290,415	\$14,580,942,988	100.00%
Total Cash and Pooled Investments		\$14,580,942,988		

*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

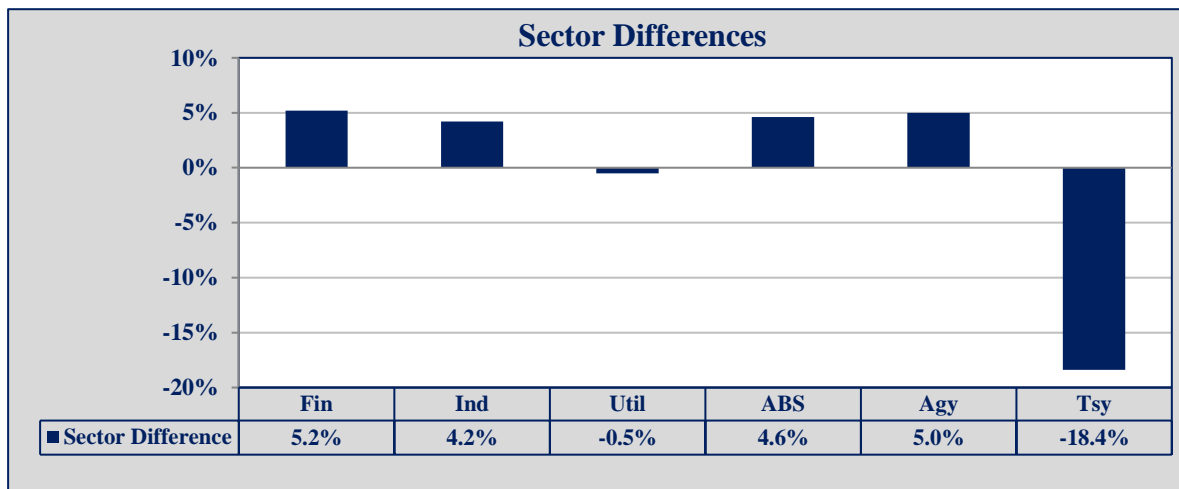
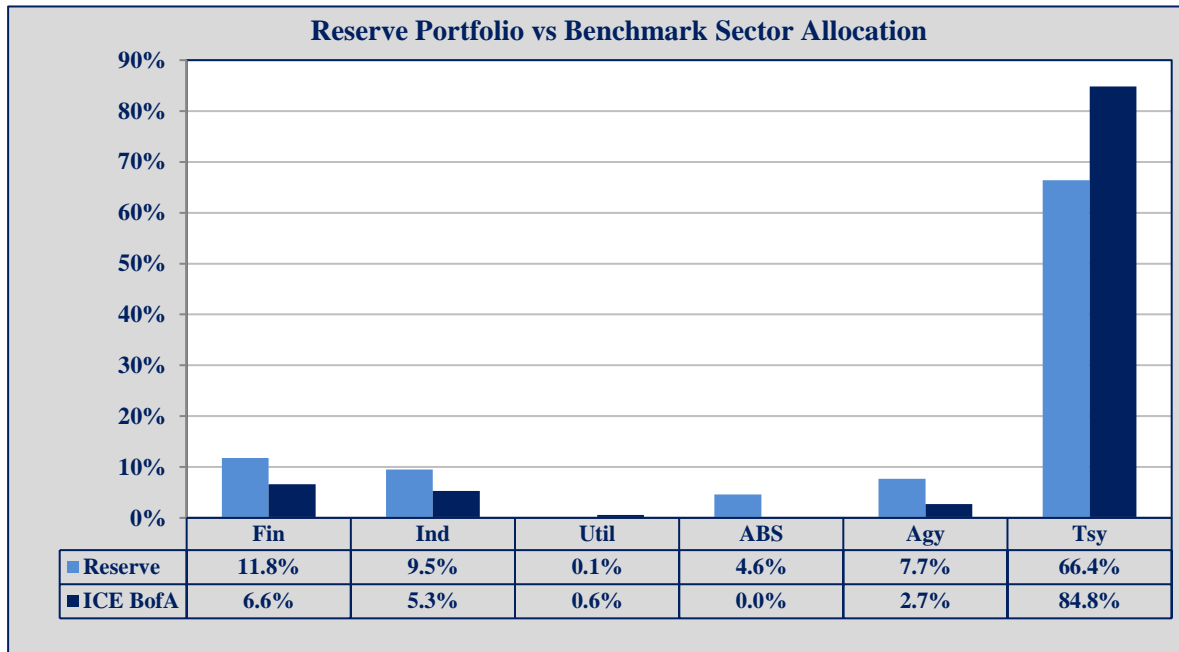
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

June 30, 2023

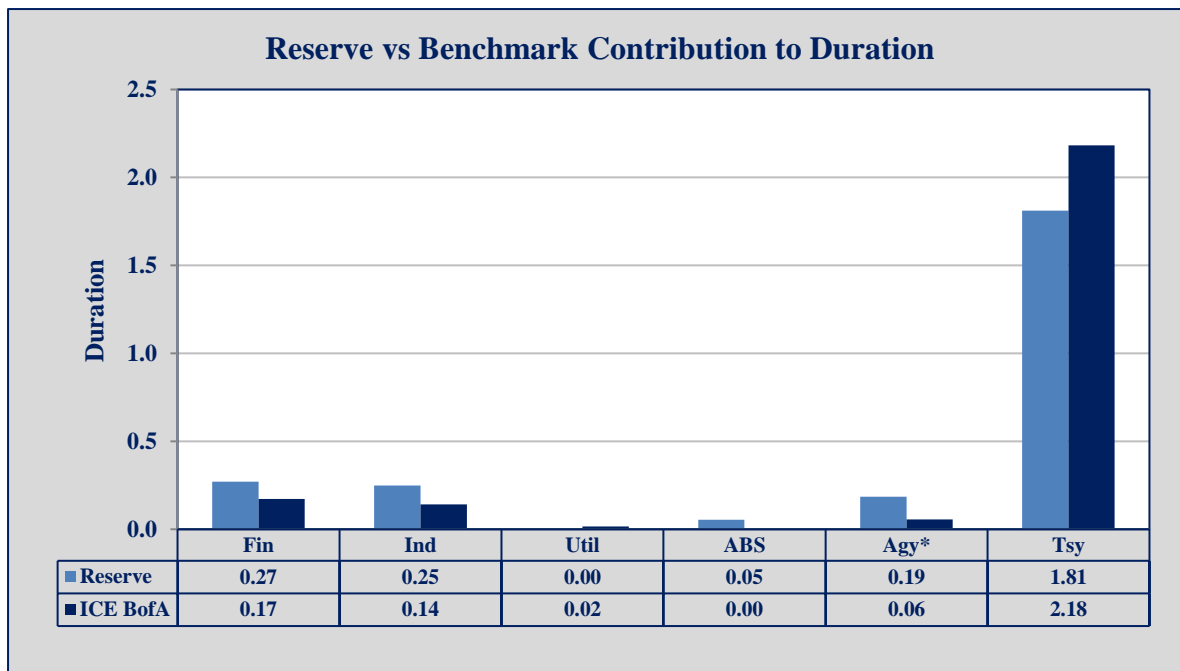
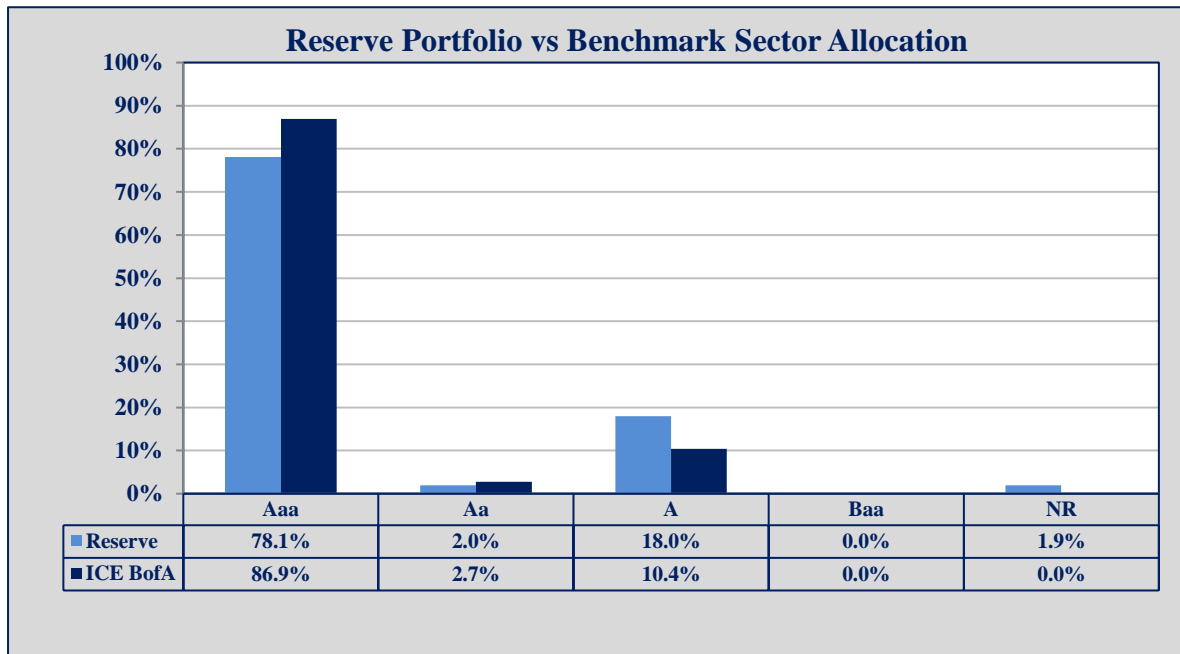


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

Fin – Financial Services
 Ind – Industrial
 Util – Utilities
 ABS – Asset Backed Securities
 Agy – Government Agencies, Municipalities, and Supranationals
 Tsy – Treasury Notes and Bonds
 ICE BofA - ICE BofA Indices

RESERVE CREDIT RATINGS and DURATION

June 30, 2023



*Includes Government Agencies, Municipalities, and Supranationals

Credit Ratings Chart – Highlights the portfolio differences versus the benchmark with respect to percentage of assets in each of the Moody's Credit Ratings allocations. Figures may not total due to rounding.

Contribution to Duration Chart – Highlights the portfolio differences versus the benchmark based on the contribution to the overall portfolio duration. This measure explains the sensitivity of each sector to changes in interest rates.

BOOK YIELD PERFORMANCE

June 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	4.01%	4.08%	3.39%	3.39%	1.54%	1.66%
60 Day CP/30 Day Agy Benchmark*	5.19%	5.08%	4.06%	4.06%	1.51%	1.66%
Variance	-1.18%	-1.00%	-0.67%	-0.67%	0.03%	0.00%

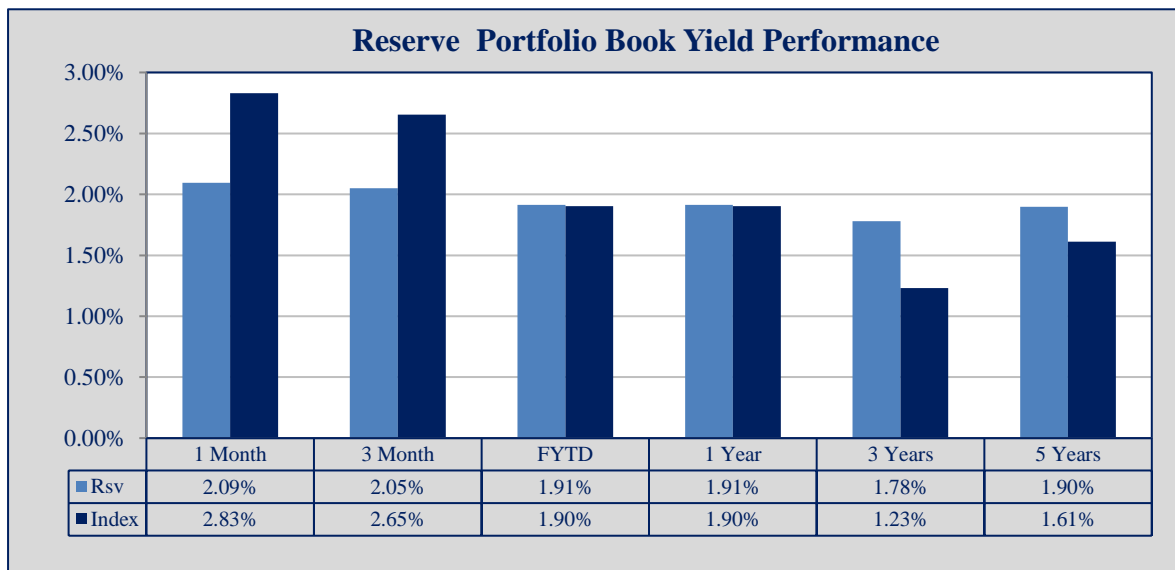
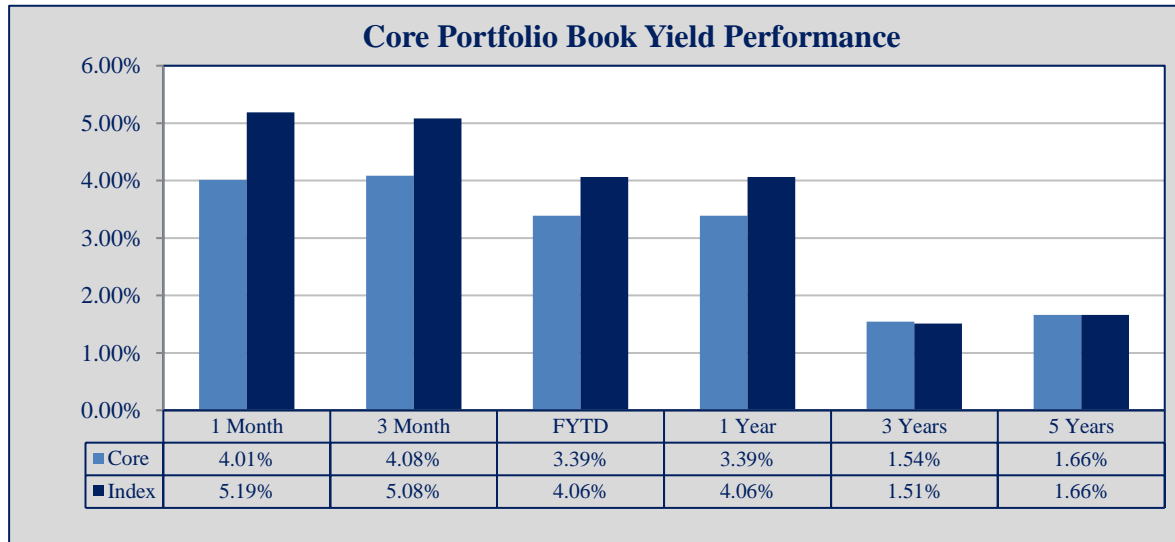
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.09%	2.05%	1.91%	1.91%	1.78%	1.90%
1-5 Year Govt/Corp Index**	2.83%	2.65%	1.90%	1.90%	1.23%	1.61%
Variance	-0.74%	-0.60%	0.01%	0.01%	0.55%	0.29%

All yields are annualized. Figures may not total due to rounding.

*Monthly Benchmark is measured using a 30 day moving average of customized Bloomberg Indices.

**Monthly Benchmark is measuring using a 24 Month Moving Average of ICE BofA Indices.

Note: All yields greater than 1 month are the average yields for the respective time period.



BOOK YIELD PERFORMANCE

June 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.10%	2.04%	1.80%	1.80%	1.26%	N/A
5-10 Year US Treasury Index*	1.92%	1.87%	1.62%	1.62%	1.09%	N/A
Variance	0.18%	0.17%	0.18%	0.18%	0.18%	N/A

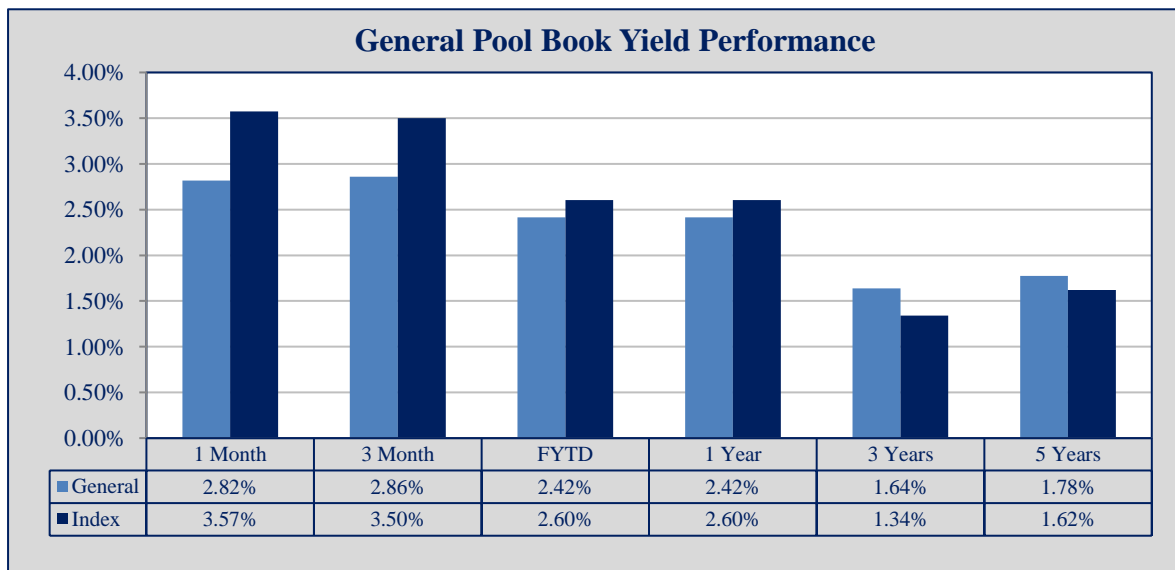
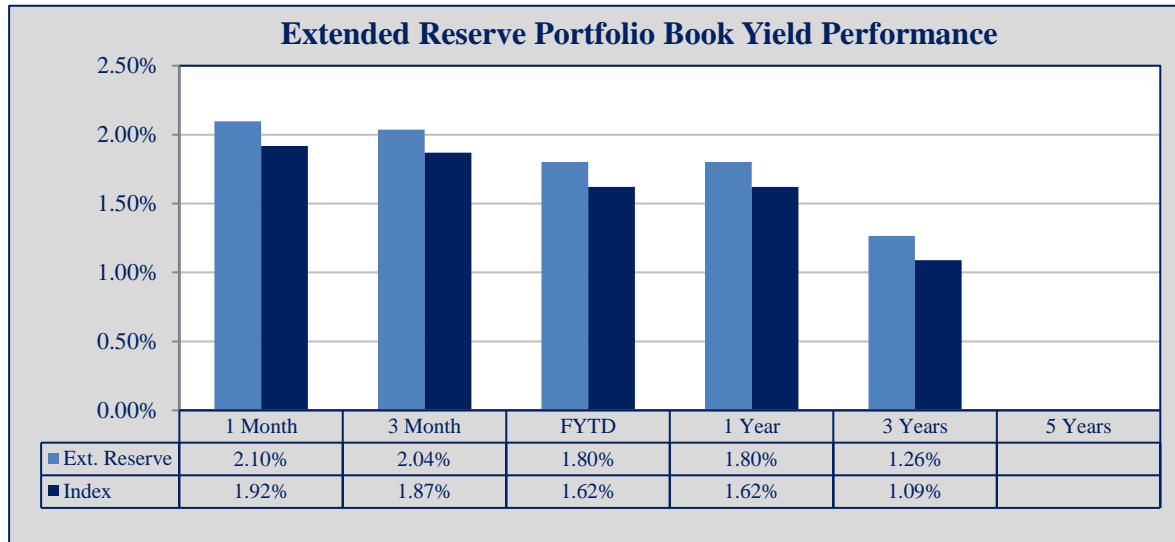
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	2.82%	2.86%	2.42%	2.42%	1.64%	1.78%
Weighted Benchmark**	3.57%	3.50%	2.60%	2.60%	1.34%	1.62%
Variance	-0.75%	-0.64%	-0.19%	-0.19%	0.30%	0.15%

All returns are annualized. Figures may not total due to rounding.

*Monthly Benchmark is measuring using a 30 Month Moving Average of ICE BofA Indices.

**The Weighted Benchmark uses the actual weight of the Core, Reserve, and Extended Reserve portfolio for the month.

Note: All yields greater than 1 month are the average yields for the respective time period.



TOTAL RETURN PERFORMANCE

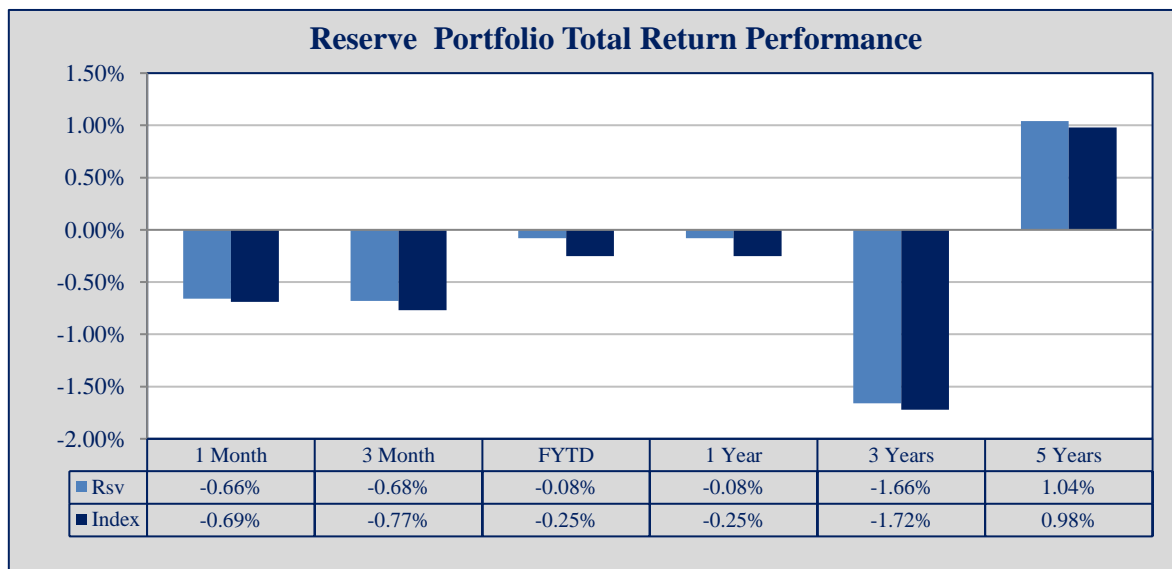
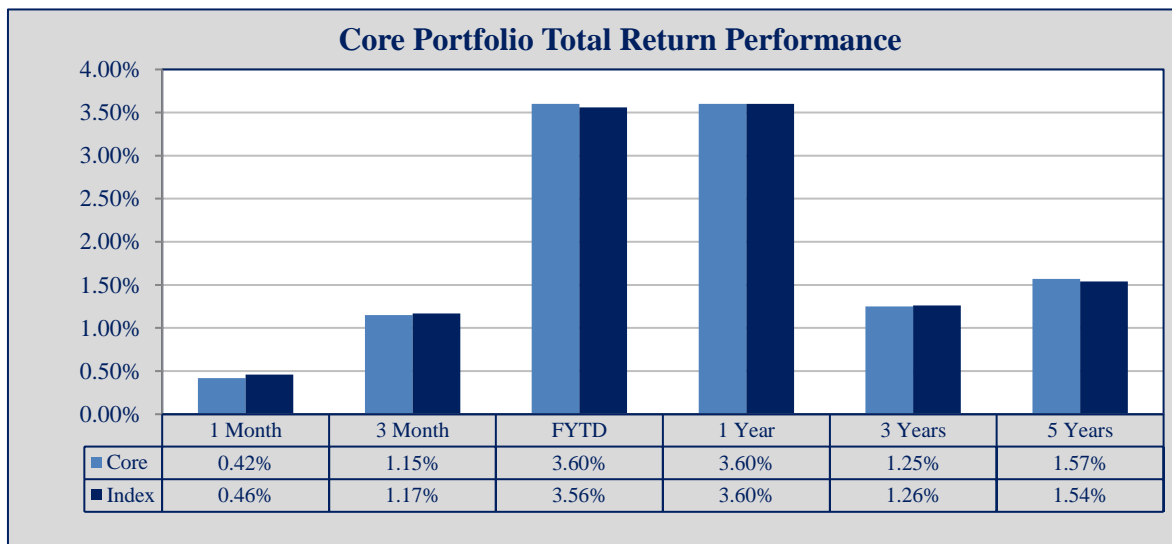
June 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.42%	1.15%	3.60%	3.60%	1.25%	1.57%
3 Month Treasury Bill Index*	0.46%	1.17%	3.56%	3.60%	1.26%	1.54%
Variance	-0.04%	-0.02%	0.04%	0.00%	-0.01%	0.03%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.66%	-0.68%	-0.08%	-0.08%	-1.66%	1.04%
1-5 Year Govt/Corp Index*	-0.69%	-0.77%	-0.25%	-0.25%	-1.72%	0.98%
Variance	0.03%	0.09%	0.17%	0.17%	0.06%	0.06%

1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ICE BofA Indices.



TOTAL RETURN PERFORMANCE

June 30, 2023

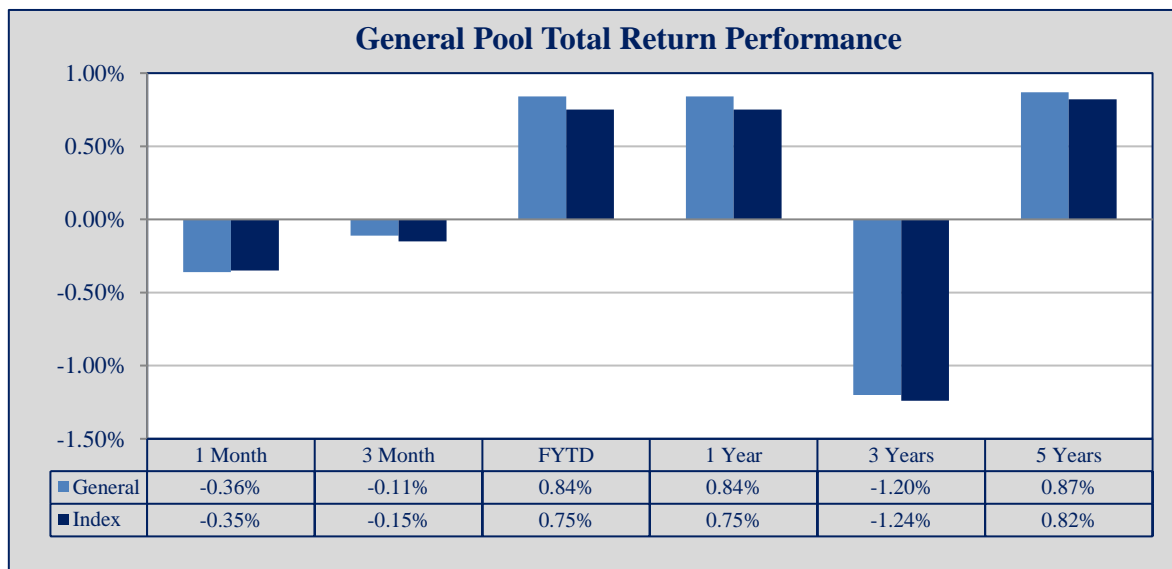
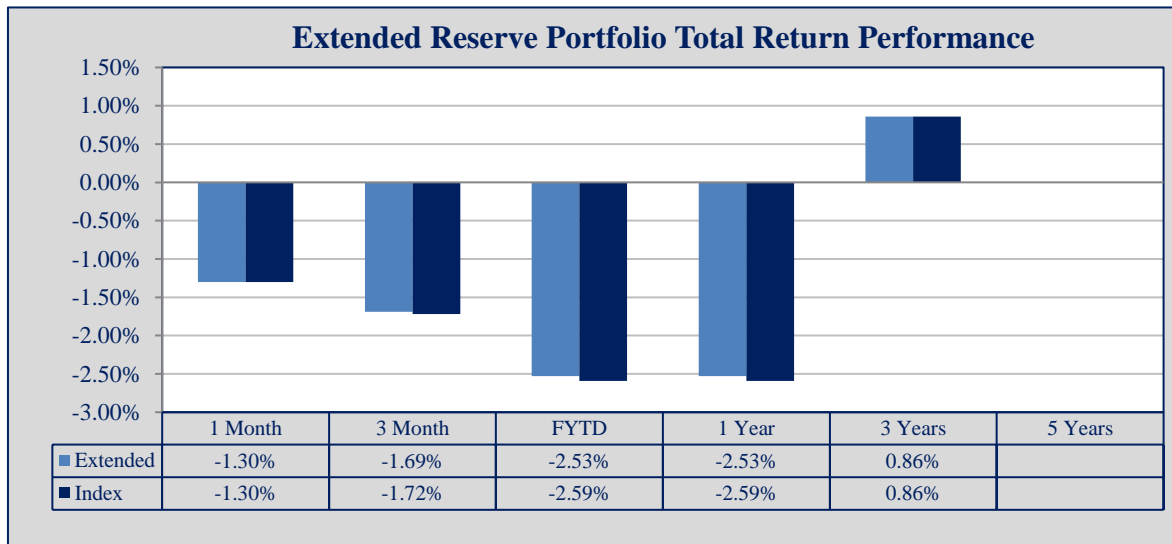
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-1.30%	-1.69%	-2.53%	-2.53%	0.86%	N/A
5-10 Year Treasury Index*	-1.30%	-1.72%	-2.59%	-2.59%	0.86%	N/A
Variance	0.00%	0.03%	0.06%	0.06%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.36%	-0.11%	0.84%	0.84%	-1.20%	0.87%
General Portfolio Weighted Index**	-0.35%	-0.15%	0.75%	0.75%	-1.24%	0.82%
Variance	-0.01%	0.04%	0.09%	0.09%	0.04%	0.05%

1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

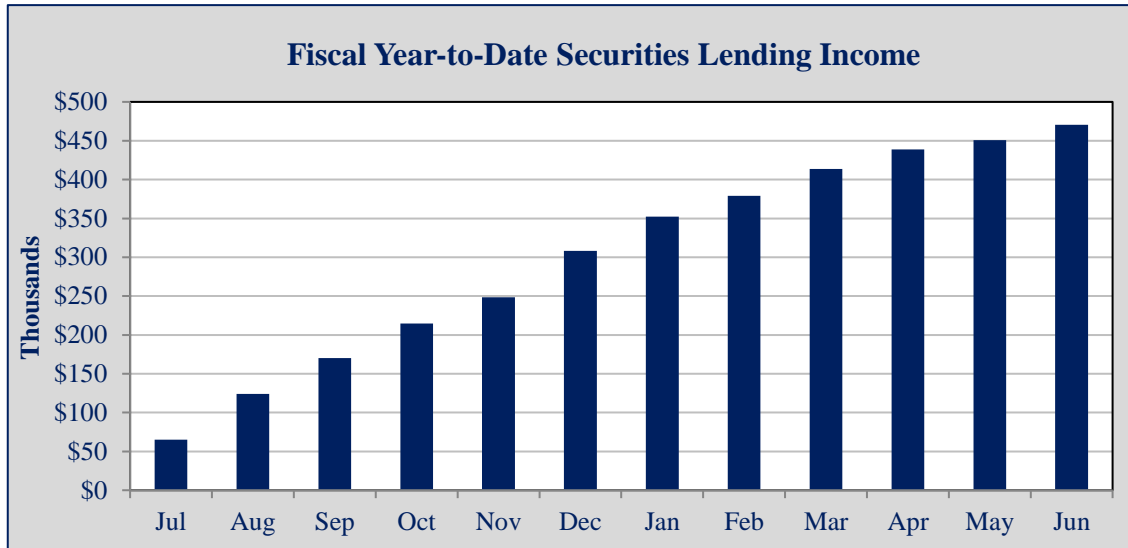
*Performance is measured using ice BofA Indices

**Performance is measured using BofA Indices taking into account Core, Reserve, and Extended Reserve Monthly Weightings



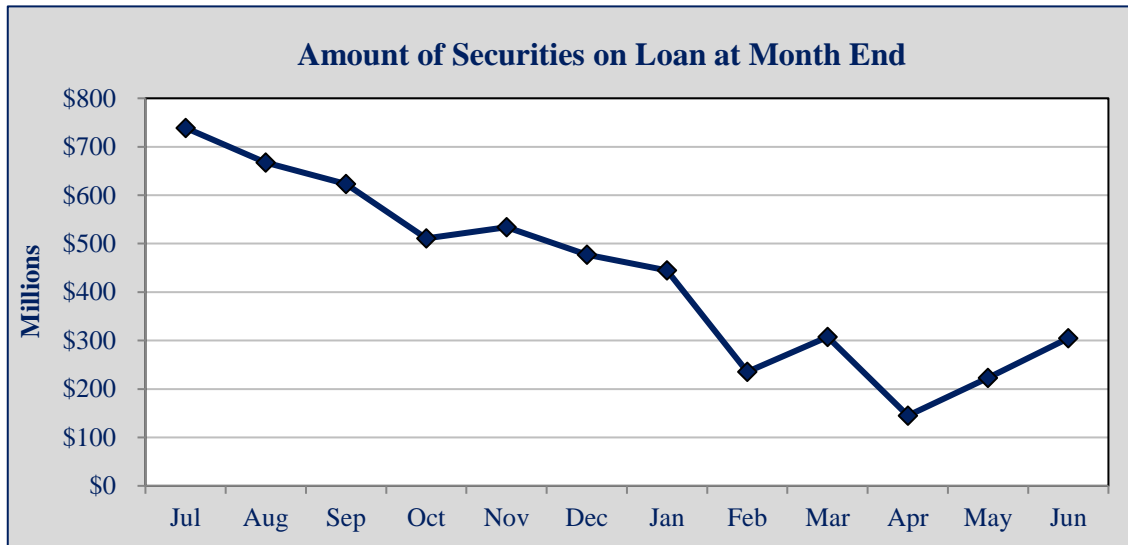
SECURITIES LENDING INFORMATION

June 30, 2023



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$65	\$59	\$46	\$44	\$34	\$60	\$44	\$27	\$34	\$25	\$12	\$20
FYTD*	\$65	\$124	\$170	\$215	\$248	\$308	\$352	\$379	\$414	\$439	\$451	\$471

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$739	\$667	\$623	\$511	\$534	\$477	\$445	\$236	\$307	\$145	\$223	\$304

*Amounts in Millions

Bank of New York Mellon is the securities lending agent for the City. Figures may not total due to rounding.

Portfolio: Core 9218-1

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		7/1/2023	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		7/1/2023	Bank				77,402,651	77,402,651	77,402,651		
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		480,113,608	480,113,608	480,113,608	66,702	5.019
Federated Hermes Treas Oblig	4.960	7/1/2023	MMF	AAAm	Aaa-mf	60934N500	611,333,047	611,333,047	611,333,047	408,140	4.960
Treasury Plus Money Market	4.950	7/1/2023	MMF	AAAm	Aaa-mf	94975H312	6,102,185	6,102,185	6,102,185	28,562	4.950
LAIF	3.167	7/1/2023	LAIF	NR	NR	SYS34208	1,020,420	1,020,420	1,020,420	8,529	3.167
LAIF	3.167	7/1/2023	LAIF	NR	NR	SYS50078	1,021,044	1,021,044	1,021,044	8,534	3.167
LAIF	3.167	7/1/2023	LAIF	NR	NR	SYS50080	1,020,763	1,020,763	1,020,763	8,532	3.167
LAIF	3.167	7/1/2023	LAIF	NR	NR	SYS50081	1,020,276	1,020,276	1,020,276	8,528	3.167
Amazon	0.000	7/3/2023	CP	A-1+	P-1	02314QU31	50,000,000	49,504,611	49,978,988	0	5.004
Amazon	0.000	7/3/2023	CP	A-1+	P-1	02314QU31	50,000,000	49,539,111	49,978,988	0	5.063
Johnson & Johnson	0.000	7/3/2023	CP	A-1+	P-1	47816GU31	107,497,000	106,299,663	107,452,174	0	5.083
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	250,000,000	247,559,028	250,000,000	0	4.931
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	100,000,000	99,023,611	100,000,000	0	4.931
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	166,500,000	164,874,313	166,500,000	0	4.931
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	50,350,000	49,894,584	50,350,000	0	5.042
FNMA DN	0.000	7/3/2023	Agy	A-1+	P-1	313588HR9	42,645,000	42,299,599	42,645,000	0	4.954
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,997,520	10,000,000	34,222	0.727
U.S. Treasury Bill	0.000	7/5/2023	Tsy	A-1+	P-1	912797FR3	57,476,000	56,983,207	57,460,481	0	5.247
Koch Industries	0.000	7/6/2023	CP	A-1+	P-1	50000EU69	50,000,000	49,699,583	49,958,092	0	5.326
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,998,246	9,996,200	31,417	0.669
Koch Industries	0.000	7/10/2023	CP	A-1+	P-1	50000EUA0	47,885,000	47,526,168	47,817,948	0	5.272
Koch Industries	0.000	7/11/2023	CP	A-1+	P-1	50000EUB8	58,000,000	57,610,031	57,910,609	0	5.330
FHLB DN	0.000	7/11/2023	Agy	A-1+	P-1	313384HZ5	59,156,000	58,832,277	59,092,703	0	4.967
Koch Industries	0.000	7/12/2023	CP	A-1+	P-1	50000EUC6	63,237,000	62,692,670	63,130,615	0	5.267
FHLB DN	0.000	7/12/2023	Agy	A-1+	P-1	313384JA8	113,734,000	112,570,596	113,596,382	0	5.099
Koch Industries	0.000	7/13/2023	CP	A-1+	P-1	50000EUD4	30,949,000	30,699,577	30,892,550	0	5.275
Koch Industries	0.000	7/14/2023	CP	A-1+	P-1	50000EUE2	42,114,000	41,877,670	42,031,211	0	5.355
Koch Industries	0.000	7/19/2023	CP	A-1+	P-1	50000EUK8	22,734,000	22,550,063	22,673,144	0	5.296
Koch Industries	0.000	7/25/2023	CP	A-1+	P-1	50000EUR3	48,525,000	48,134,751	48,352,939	0	5.358
U.S. Treasury Bill	0.000	7/25/2023	Tsy	A-1+	P-1	912797FZ5	81,000,000	80,373,728	80,752,950	0	5.340
BMW	0.000	7/26/2023	CP	A-1	P-1	0556C3US8	60,000,000	59,570,833	59,778,090	0	5.332
BMW	0.000	7/26/2023	CP	A-1	P-1	0556C3US8	26,385,000	26,200,048	26,287,415	0	5.331
Koch Industries	0.000	7/26/2023	CP	A-1+	P-1	50000EUS1	35,052,000	34,746,123	34,922,563	0	5.341
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,998,473	9,980,900	152,847	3.566

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Koch Industries	0.000	7/27/2023	CP	A-1+	P-1	50000EUT9	77,107,000	76,399,672	76,810,909	0	5.353
U.S. Treasury Bill	0.000	7/27/2023	Tsy	A-1+	P-1	912796Y29	38,812,000	38,613,248	38,682,368	0	5.148
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,948,626	59,885,400	688,260	2.837
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,979,761	29,942,700	344,130	2.818
FNMA DN	0.000	8/1/2023	Agy	A-1+	P-1	313588JW6	100,000,000	99,250,000	99,608,000	0	5.179
U.S. Treasury Bill	0.000	8/1/2023	Tsy	A-1+	P-1	912797GA9	73,875,000	73,405,853	73,573,590	0	5.142
Koch Industries	0.000	8/9/2023	CP	A-1+	P-1	50000EV92	42,517,000	42,098,585	42,272,433	0	5.409
FHLB DN	0.000	8/9/2023	Agy	A-1+	P-1	313384KE8	143,368,000	142,116,158	142,651,160	0	5.258
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	9,951,000	16,567	0.426
Toyota	0.000	8/23/2023	CP	A-1+	P-1	89233HVP6	120,000,000	118,547,500	119,060,400	0	5.463
FHLB DN	0.000	8/24/2023	Agy	A-1+	P-1	313384KV0	90,745,000	89,999,908	90,107,970	0	5.193
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,024,650	149,385,000	1,378,736	2.733
U.S. Treasury Note	0.125	8/31/2023	Tsy	AA+	Aaa	91282CCU3	25,000,000	24,280,222	24,795,000	10,445	3.071
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,972,226	39,794,000	348,194	2.949
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,997,961	4,952,850	5,573	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	7,500,000	7,499,127	7,414,725	14,375	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,978,125	34,792,100	252,937	2.939
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,981,816	24,851,500	180,669	2.949
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,999,659	9,946,500	80,097	3.652
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,951,306	49,595,500	242,188	2.975
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	150,999,457	148,219,500	410,666	0.952
American Express	0.750	11/3/2023	Corp	BBB+	A2	025816CK3	15,000,000	14,999,249	14,764,200	18,125	0.755
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,023,776	79,184,800	194,809	2.845
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,111,908	78,947,200	143,989	1.983
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,995,688	14,854,650	39,063	3.779
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,996,100	9,789,700	2,667	0.442
U.S. Treasury Bill	0.000	12/28/2023	Tsy	A-1+	P-1	912796ZN2	15,000,000	14,326,048	14,611,200	0	5.200
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,031,470	54,284,450	3,923	2.567
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	60,000,000	60,047,990	59,219,400	4,280	2.544
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,999,495	9,883,000	160,986	3.354
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,831	9,879,400	163,875	3.450
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,717	14,603,700	31,875	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,974,413	24,629,500	300,781	2.733
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,997,340	9,884,400	160,194	3.677
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	53,721,250	215,493	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,020,313	39,339,200	417,127	2.448

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,872,538	58,453,200	218,992	1.089
3M Company	3.250	2/14/2024	Corp	A	A2	88579YBB6	10,000,000	10,022,629	9,857,400	123,681	3.008
U.S. Treasury Bill	0.000	2/22/2024	Tsy	A-1+	P-1	912796Z28	41,500,000	39,894,348	40,131,745	0	4.363
FHLB Note	2.125	2/28/2024	Agy	AA+	Aaa	3130ARHG9	10,000,000	9,994,078	9,783,200	72,604	2.185
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,864,548	98,016,000	793,818	2.513
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,996,640	9,800,700	82,333	2.636
Charles Schwab	0.750	3/18/2024	Corp	A-	A2	808513BN4	10,000,000	9,998,394	9,647,200	21,458	0.767
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,996,978	9,788,800	68,750	2.531
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,803	19,283,600	32,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	73,198,500	400,615	2.236
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,964,434	19,519,600	106,831	2.306
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	19,530,400	113,115	2.298
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	912828R6	40,000,000	39,982,996	38,962,400	151,630	2.293
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,300,750	84,239	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,021,050	117,935	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	73,201,500	315,897	2.712
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,539	9,804,400	54,375	3.378
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,995,390	9,586,900	6,125	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,989,049	14,659,350	57,500	3.077
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,996,675	9,582,900	7,028	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,963,659	47,816,500	15,965	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,993,531	9,757,400	32,813	2.693
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,995,906	9,769,800	34,833	2.893
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,016,931	77,559,200	135,519	1.979
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,022,116	19,389,800	33,880	1.888
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,793,643	92,521,450	201,161	2.722
Nvidia	0.584	6/14/2024	Corp	A+	A1	67066GAL8	15,000,000	15,000,000	14,331,750	4,137	0.584
Bank of America	5.460	6/14/2024	Corp	A-	A1	06051GJY6	10,000,000	10,000,000	9,985,000	25,783	5.638
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,479,800	4,583	2.865
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	77,359,200	4,348	1.830
Total		0.229					5,602,696,995	5,580,280,446	5,558,562,084	9,907,984	4.012

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		497,493	497,493	497,493	2,025	5.019
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	131,840	131,814	131,552	59	1.625
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	67,317,600	510,981	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	9,603,800	104,167	2.282
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,370	6,640,970	20,271	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	14,437,650	121,833	2.197
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	23,645,500	35,221	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,638,600	75,713	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	67,241,300	438,689	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	38,423,600	250,679	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	9,663,900	55,903	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,977,200	9,617,700	55,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,356,600	9,617,700	55,000	0.621
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,985,760	19,556,800	210,000	3.536
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	37,692,400	44,022	0.526
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,400	14,811,450	185,167	4.402
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	18,840,400	27,222	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,998,400	19,736,200	224,306	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	72,105,750	400,615	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	23,847,750	94,262	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	48,070,500	267,077	1.581
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,041,406	19,732,800	213,661	4.140
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,978,200	19,789,000	220,000	4.739
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	9,590,200	46,667	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	9,539,900	34,306	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	19,079,800	68,611	1.661
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A3	91324PEM0	7,000,000	6,996,920	6,972,910	73,889	5.025
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	9,510,900	28,646	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,745,900	26,979	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	71,346,750	189,538	1.630
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,960,156	19,756,200	147,418	4.480
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,997,450	14,908,500	121,250	4.859
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	9,581,300	31,653	2.170
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,987,900	9,952,700	65,486	5.190
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,986,600	19,868,400	83,556	4.736

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	94,926,000	127,049	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	9,427,600	14,931	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	114,066,000	5,707	1.690
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,933,594	19,717,200	2,310	4.426
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,412,100	54,688	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,412,100	54,688	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	33,180,700	274,896	1.692
John Deere	1.250	1/10/2025	Corp	A	A2	24422EYV2	15,000,000	14,992,950	14,135,100	89,063	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,993,550	14,890,350	338,000	4.823
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	18,843,600	140,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	18,862,000	135,333	1.496
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,991,600	14,923,950	334,833	4.931
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,968,050	14,146,200	136,667	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,735,800	76,625	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	23,574,250	143,387	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	47,148,500	286,775	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	37,718,800	229,420	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	4,750,750	39,583	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,988,450	14,157,300	86,875	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,462,700	69,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	11,376,960	79,917	1.842
Ford ABS	3.440	2/15/2025	ABS	NR	Aaa	34534LAB3	4,944,974	4,944,694	4,913,919	7,560	3.469
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,986,100	4,731,800	34,944	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	23,592,750	140,884	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A1	46647PBY1	12,500,000	12,500,000	12,064,375	26,391	0.563
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,980,200	14,964,300	245,833	5.071
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	74,975,200	300,815	0.356
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,470,100	73,125	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	18,605,000	45,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,388,900	41,632	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	92,481,000	125,683	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,106,445	23,991,250	164,959	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,113,250	162,500	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	7,115,818	7,115,555	7,087,284	14,295	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	47,949,000	276,127	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	18,493,000	23,958	0.667

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bank of America	0.976	4/22/2025	Corp	A-	A1	06051GJR1	15,000,000	15,000,000	14,379,750	28,060	0.976
Bank of America	3.841	4/25/2025	Corp	A-	A1	06051GKS7	10,000,000	10,000,000	9,801,300	70,418	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,230,200	122,833	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,568,300	16,350	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,670,600	12,500	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,657,850	7,813	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,520,150	68,000	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,225,000	9,583	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	177,664,750	649,762	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	28,484,700	81,420	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	42,727,050	122,130	1.606
Pfizer	4.650	5/19/2025	Corp	A+	A1	716973AA0	15,000,000	14,991,450	14,864,100	81,375	4.680
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,859,375	26,969	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,824,600	42,550	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,398,560	8,163	0.705
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,837,891	49,363,500	179,986	4.421
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,505,600	6,867	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,234,900	6,222	0.808
John Deere	4.950	6/6/2025	Corp	A	A2	24422EWW5	7,000,000	6,996,080	6,985,370	22,138	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,281,000	56,557	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,669,850	1,646	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	14,928,450	1,885	4.870
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,544,800	342,222	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,645,040	197,500	3.986
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,556,150	211,396	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,132,800	26,526	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	38,626,400	469,613	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	56,594,400	450,829	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,297,200	225,414	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,716,200	37,569	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,297,200	225,414	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	13,701,450	30,021	0.598
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,803,600	117,778	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,616,320	170,825	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	38,912,400	410,870	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	9,945,034	9,944,989	9,856,225	14,503	3.526

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A3	91324PEN8	7,000,000	6,999,370	7,017,640	76,106	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,433,500	447,063	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,298,300	16,800	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,349,300	22,633	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	22,686,750	21,875	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	13,589,400	14,208	0.583
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,026,100	39,375	5.260
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,084,700	10,000	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,946,500	57,473	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	8,620,731	8,619,955	8,574,524	16,523	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	A3	55279HAT7	20,000,000	19,988,000	19,375,400	120,000	5.422
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,799,500	95,833	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,382,400	7,500	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,604,500	43,716	4.233
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	12,789,838	12,788,818	12,309,707	2,444	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	6,315,409	6,315,339	6,297,347	14,792	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	8,000,000	7,998,314	7,678,080	1,956	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,392,700	87,273	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	17,799,200	63,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,024,200	55,611	0.746
Intel	4.875	2/10/2026	Corp	A	A2	458140CD0	10,000,000	10,000,000	9,968,500	190,938	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	64,856,400	427,348	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	27,795,600	183,149	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,163,000	152,624	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,163,000	152,624	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,163,000	152,624	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,948,970	120,069	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	18,963,400	183,092	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	22,473,750	74,375	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	10,033,000	160,000	4.837
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	29,762,700	450,000	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,045,000	678,668	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	7,500,000	7,499,410	7,471,725	16,219	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,108,900	56,557	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	7,000,000	6,999,851	6,703,480	2,209	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,432,800	147,333	4.080

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	54,016,200	75,815	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	17,976,600	27,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	22,116,000	38,333	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	9,032,400	14,694	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	9,922,500	60,964	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,697,800	106,306	4.471
Pfizer	4.450	5/19/2026	Corp	A+	A1	716973AB8	20,000,000	19,976,600	19,745,800	103,833	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	26,939,100	19,057	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	26,939,100	19,057	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	46,752,000	89,993	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	32,726,400	62,995	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,675,200	8,999	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	28,986,240	55,796	0.451
John Deere	4.750	6/8/2026	Corp	A	A2	24422EWX3	7,000,000	6,995,940	6,984,740	21,243	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	11,596,720	11,595,203	11,150,478	2,371	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	19,792,200	36,066	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	8,350,082	8,349,566	8,019,920	1,670	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	8,975,900	4,083	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	8,937,500	4,063	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	10,725,000	4,875	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,023,400	713	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,280,585	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,828,200	213,193	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	17,813,200	52,141	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,459,300	24,132	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,155,300	66,125	1.189
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	10,000,000	9,998,039	9,552,100	8,267	1.876
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	31,207,400	87,738	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,190,600	91,916	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	31,833,550	160,853	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,190,600	91,916	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	22,738,250	114,895	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	31,833,550	160,853	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	8,901,700	40,444	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	8,889,800	34,181	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	10,000,000	9,999,459	9,770,900	16,622	3.772

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	6,000,000	5,999,860	5,804,220	7,813	2.949
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	8,918,900	33,125	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	27,680,100	151,563	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	9,985,200	143,367	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,361,250	54,986	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	8,872,900	28,167	1.340
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,149,850	191,813	6.129
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,118,440	44,413	1.683
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,474,150	10,833	1.532
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	16,894,800	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,113,800	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	9,000,000	8,999,218	8,596,800	4,725	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,014,000	21,175	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	22,818,250	34,409	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	13,690,950	20,645	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	31,945,550	48,173	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	41,072,850	61,936	0.530
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,843,200	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	22,889,750	1,189	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	13,733,850	713	1.449
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,053,800	177,333	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,057,300	210,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,142,500	89,917	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	17,994,400	176,528	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,583,250	93,854	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	67,916,250	469,268	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	63,388,500	437,983	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,166,500	187,707	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,434,700	237,500	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,089,200	86,778	2.203
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	32,534,950	295,856	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	37,182,800	338,122	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,447,400	8,711	1.973
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	35,681,200	150,408	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	40,141,350	169,209	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	8,920,300	37,602	0.594

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	8,920,300	37,602	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	31,221,050	131,607	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	35,681,200	150,408	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	17,840,600	75,204	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,101,000	82,875	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,656,225	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,269,680	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,373,500	169,306	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	37,473,600	251,366	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,181,900	47,131	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,454,600	31,421	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,042,000	143,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,710,200	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,631,900	56,667	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JIT8	20,000,000	19,995,576	19,294,800	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A3	91324PEG3	10,000,000	9,996,400	9,637,700	47,278	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A3	91324PEG3	10,000,000	9,994,600	9,637,700	47,278	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,628,100	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	70,444,500	166,752	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	56,355,600	133,402	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	40,000,000	39,986,215	34,568,800	16,940	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,031,800	27,778	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	27,547,888	4,692	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,036,250	2,208	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	72,108,750	6,624	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	25,000,000	25,020,227	21,548,750	340	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	15,000,000	14,988,264	12,929,250	204	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	5,000,000	5,025,683	4,309,750	68	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	20,000,000	20,100,984	17,239,000	272	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	25,000,000	25,123,900	21,548,750	340	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	10,000,000	10,027,004	8,619,500	136	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	15,000,000	15,040,459	12,929,250	204	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	10,000,000	10,026,544	8,619,500	136	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,658,500	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,407,200	355,056	4.179
Intel	3.750	8/5/2027	Corp	A	A2	458140BY5	20,000,000	19,979,200	19,117,600	304,167	3.773

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,614,100	139,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	57,363,600	626,698	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,439,500	41,780	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	47,166,900	91,916	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	30,015,300	58,492	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	18,973,400	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,858,700	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	9,857,600	127,653	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	49,703,000	518,443	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	19,887,600	138,995	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	14,915,700	104,246	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,238,000	91,000	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,161,328	10,523	4.558
Key Bank	5.850	11/15/2027	Corp	A-	A3	49327M3F9	5,000,000	4,991,650	4,706,650	37,375	5.889
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	78,840,800	262,568	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	14,901,900	56,875	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,283,000	5,265	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,713,200	2,106	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,042,750	327,750	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,875,800	187,778	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	55,732,300	203,349	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,574,200	31,285	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	9,800,100	181,250	4.535
Intel	4.875	2/10/2028	Corp	A	A2	458140CE8	10,000,000	9,991,700	9,957,100	190,938	4.894
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,845,400	267,391	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	15,071,700	230,000	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,345,679	733,155	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,834,500	97,951	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	131,215,500	471,311	1.386
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,712,500	58,967	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	65,481,750	157,948	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,096,350	31,590	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,730,900	21,060	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	43,654,500	105,299	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,945,550	33,646	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,585,500	141,667	4.043

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	4,897,400	26,278	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A3	539830BZ1	5,000,000	4,991,000	4,926,850	22,250	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,146,350	55,078	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	47,154,500	183,594	3.076
Pfizer	4.450	5/19/2028	Corp	A+	A1	716973AC6	5,000,000	4,994,000	4,913,300	25,958	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	14,735,240	18,633	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,334,300	92,111	3.767
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	82,665,200	3,227	1.212
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	54,673,300	5,978	4.125
Total		2.894					7,117,097,939	7,172,469,830	6,674,929,289	32,519,906	2.094

Portfolio: Extended Reserve 9218-5

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,016	5.019
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,012,891	4,350,800	170	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	56,560,400	2,208	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	10,148,160	45,647	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	77,516,100	338,417	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	29,421,900	106,831	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	43,484,500	115,829	1.468
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,583,398	42,850,350	179,603	3.291
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	45,000,000	45,305,859	39,347,100	57,172	1.398
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,231,445	65,578,500	95,287	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,003,906	44,183,500	364,986	1.749
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	100,000,000	100,210,938	88,898,000	626,698	1.843
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,921,875	45,633,000	298,497	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,817,383	23,268,500	58,231	2.866
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	110,000,000	107,825,781	102,381,400	256,216	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	23,909,250	2,208	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,263,600	47,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	65,376,000	457,873	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,716,800	61,050	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	65,376,000	457,873	1.414

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	39,589,200	389,617	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	74,777,250	505,435	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	24,925,750	168,478	4.044
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	88,000,000	87,814,375	77,133,760	196,685	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	31,000,000	33,591,406	27,172,120	69,287	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	50,000,000	51,238,281	43,826,000	111,753	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	30,000,000	31,539,844	26,295,600	67,052	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,623,600	131,284	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	1,000,000	1,048,203	856,170	5,635	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	5,000,000	5,388,672	4,280,850	28,177	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	4,000,000	4,343,438	3,424,680	22,541	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	15,000,000	16,081,641	12,842,550	84,530	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	9,000,000	9,738,281	7,705,530	50,718	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	11,000,000	11,959,922	9,417,870	61,989	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	10,000,000	10,734,766	8,561,700	56,354	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	10,000,000	10,442,969	8,561,700	56,354	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	65,000,000	65,076,172	55,651,050	366,298	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	20,000,000	20,228,906	17,123,400	112,707	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,412,600	117,935	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,293,100	26,000	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	20,000,000	19,935,938	16,017,200	15,965	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	5,000,000	4,883,203	4,004,300	3,991	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	10,000,000	9,976,953	8,008,600	7,982	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	12,000,000	11,935,313	9,610,320	9,579	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,728,200	2,038	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,035,200	35,486	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,035,200	35,486	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,070,400	70,972	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,332,500	42,265	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	3,981,250	11,740	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,740,000	37,569	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	15,925,000	46,961	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	40,437,500	55,876	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	16,983,750	23,468	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	50,134,680	257,818	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,328,200	63,398	1.718

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,109,400	21,133	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	55,214,250	134,901	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,236,250	51,885	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,494,500	20,754	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,741,750	31,131	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,085,700	53,961	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,494,500	20,754	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,423,400	50,750	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	49,213,800	281,768	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	41,011,500	234,807	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	11,809,735	72,275	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,077,800	44,167	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	42,859,440	91,318	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	28,847,700	61,464	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,841,350	105,663	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	37,068,800	146,875	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,168,000	91,797	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,900,800	55,078	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	27,486,300	309,945	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	32,067,350	361,602	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,324,200	206,630	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,360,900	116,667	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,531,250	131,709	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	45,956,250	237,075	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	35,743,750	184,392	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,318,750	79,025	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	10,212,500	52,683	3.845
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	19,471,800	262,983	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	38,943,600	525,967	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	34,075,650	460,221	3.666
Total		6.952					2,641,000,000	2,648,707,479	2,347,451,615	11,422,392	2.097

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Wastewater 208

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAA	Aaa-mf		435	435	435	5	5.019
FHLB DN	0.000	7/11/2023	Agy	A-1+	P-1	313384HZ5	22,622,000	22,427,027	22,597,794	0	5.107
U.S. Treasury Note	0.125	7/15/2023	Tsy	AA+	Aaa	912828ZY9	5,768,000	5,603,747	5,758,425	3,326	3.014
FHLMC DN	0.000	7/18/2023	Agy	A-1+	P-1	313396JG9	20,000,000	19,827,275	19,959,800	0	5.117
Toyota	0.000	7/25/2023	CP	A-1+	P-1	89233HUR3	20,026,000	19,825,462	19,954,741	0	5.348
Unilever	0.000	8/1/2023	CP	A-1	P-1	90477EV19	11,820,000	11,695,644	11,766,279	0	5.246
Koch Industries	0.000	8/8/2023	CP	A-1+	P-1	50000EV84	11,833,000	11,695,540	11,766,687	0	5.304
U.S. Treasury Bill	0.000	8/15/2023	Tsy	A-1+	P-1	912797GG6	25,298,000	24,998,725	25,142,417	0	5.274
U.S. Treasury Bill	0.000	8/22/2023	Tsy	A-1+	P-1	912797GH4	24,533,000	24,216,605	24,357,098	0	5.313
FHLB DN	0.000	8/29/2023	Agy	A-1+	P-1	313384LA5	11,359,000	11,201,791	11,271,649	0	5.410
U.S. Treasury Bill	0.000	8/29/2023	Tsy	A-1+	P-1	912797GJ0	14,065,000	13,883,039	13,950,089	0	5.330
FHLB DN	0.000	9/5/2023	Agy	A-1+	P-1	313384LH0	12,890,000	12,737,511	12,775,150	0	5.274
U.S. Treasury Bill	0.000	9/12/2023	Tsy	A-1+	P-1	912797GS0	10,000,000	9,883,245	9,898,700	0	5.205
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,373,053	4,956	0.269
U.S. Treasury Bill	0.000	9/19/2023	Tsy	A-1+	P-1	912797GT8	8,668,000	8,557,351	8,570,918	0	5.258
FHLB DN	0.000	9/26/2023	Agy	A-1+	P-1	313384ME6	14,194,000	14,002,286	14,029,492	0	5.278
U.S. Treasury Bill	0.000	10/3/2023	Tsy	A-1+	P-1	912797GV3	11,660,000	11,497,803	11,506,088	0	5.327
U.S. Treasury Bill	0.000	10/10/2023	Tsy	A-1+	P-1	912797HA8	11,839,000	11,661,686	11,670,531	0	5.359
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,045,030	1,346	0.195
Sumitomo Mitsui	0.000	10/17/2023	CP	A-1	P-1	86563HXX8	11,000,000	10,816,819	10,999,435	0	5.697
Sumitomo Mitsui	0.000	10/24/2023	CP	A-1	P-1	86563HXX8	10,393,000	10,208,914	10,210,956	0	5.703
U.S. Treasury Bill	0.000	11/30/2023	Tsy	A-1+	P-1	912796ZD4	30,943,000	30,224,762	30,273,084	0	5.395
FHLB DN	0.000	12/1/2023	Agy	A-1+	P-1	313384PY9	31,932,000	31,153,897	31,262,067	0	5.405
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,324,361	6,121	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,836	3	0.198
FHLB DN	0.000	1/17/2024	Agy	A-1+	P-1	313384RX9	5,584,000	5,406,145	5,429,044	0	5.458
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,186,384	35,193	2.662
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,507,064	73,523	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,396,457	72,567	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,074,551	15,270	3.885
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	13,990,872	110,453	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,793,310	65,003	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,362,430	23,148	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,575,379	36,697	2.029
Total		0.529					435,752,435	430,041,119	427,785,609	447,613	4.469

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: LA MICLA 2016 STLIG 26U

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		124,479	124,479	124,479	506	5.019
Total		0.003					124,479	124,479	124,479	506	5.019

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		3,713,068	3,713,068	3,713,068	15,417	5.019
Total		0.003					3,713,068	3,713,068	3,713,068	15,417	5.019

Portfolio: Batiquitos LT 72W

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		297,094	297,094	297,094	1,207	5.019
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	258,438	539	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	5,928,819	25,082	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	65,440	277	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	66,374	281	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	69,179	293	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	70,114	297	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	67,309	285	2.533
Total		2.694					7,287,094	6,952,466	6,822,766	28,260	2.762

Portfolio: Harbor Emergency FD 751

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		298	298	298	1	5.019
FHLB DN	0.000	8/25/2023	Agy	A-1+	P-1	313384KW8	3,307,000	3,226,971	3,283,322	0	5.215
FHLB DN	0.000	11/29/2023	Agy	A-1+	P-1	313384PW3	50,316,000	48,968,034	49,278,987	0	5.414
Total		0.400					53,623,298	52,195,303	52,562,607	1	5.402

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Harbor Foods Restoration 70L

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		531	531	531	3	5.019
FHLB DN	0.000	11/29/2023	Agy	A-1+	P-1	313384PW3	632,000	615,069	618,974	0	5.414
Total		0.416					632,531	615,600	619,505	3	5.414

Portfolio: City of LA DWP PRB 2010C J7D

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		856,842	856,842	856,842	3,479	5.019
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	523,415	3,031	2.604
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	5,960,149	21,732	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	455,430	950	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,021,592	42,396	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	110,312	467	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,696,686	19,869	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	162,664	688	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,792,041	20,273	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	226,234	957	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	4,968,728	21,020	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,544	28	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	285,129	1,206	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	4,943,487	20,913	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	330,937	1,400	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,638,726	19,624	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,890,151	26,776	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,118,050	28,024	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,406,628	18,575	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,342,706	2,128	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	4,901,856	2,402	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,635,560	13,340	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	788,978	1,868	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,394,170	12,769	3.693
Total		3.103					84,635,842	82,625,244	78,457,015	283,915	2.514

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: City of LA HOUSE LA FUND 66M

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		15,576,866	15,576,866	15,576,866	32,546	5.019
Total		0.003					15,576,866	15,576,866	15,576,866	32,546	5.019

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		6,826,237	6,826,237	6,826,237	27,768	5.019
Total		0.003					6,826,237	6,826,237	6,826,237	27,768	5.019

Portfolio: City of LA DWP WRB 2022D M3E

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		62,893	62,893	62,893	5,642	5.019
Total		0.003					62,893	62,893	62,893	5,642	5.019

Portfolio: City of LA DWP WRB 2023A M3G

Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		8,895	8,895	8,895	47,179	5.019
U.S. Treasury Bill	0.000	7/25/2023	Tsy	A-1+	P-1	912797FZ5	60,000,000	59,536,838	59,817,000	0	5.331
U.S. Treasury Bill	0.000	8/31/2023	Tsy	A-1+	P-1	912796Z51	61,750,000	60,934,803	61,227,595	0	5.441
FHLB DN	0.000	9/29/2023	Agy	A-1+	P-1	313384MH9	14,366,000	14,176,006	14,193,752	0	5.276
Total		0.133					136,124,895	134,656,541	135,247,242	47,179	5.375

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: LA City MICLA20 STLGTS FIN 27J
Date: 6/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.950	7/1/2023	MMF	AAAm	Aaa-mf		4,924,715	4,924,715	4,924,715	20,193	5.019
Total		0.003					4,924,715	4,924,715	4,924,715	20,193	5.019

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

MONTHLY TRANSACTIONS

Portfolio: Reserve 9218-2

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
John Deere	Buy	Corp	24422EWW5	6/5/2023	6/8/2023	6/6/2025	7,000,000
John Deere	Buy	Corp	24422EWX3	6/5/2023	6/8/2023	6/8/2026	7,000,000
Bank of America NA	Transfer Out	Corp	06051GJY6	6/14/2023	6/14/2023	6/14/2024	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CHK0	6/30/2023	7/3/2023	6/30/2028	55,000,000
U.S. Treasury Note	Buy	Tsy	91282CHL8	6/30/2023	7/3/2023	6/30/2025	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CHH7	6/30/2023	7/3/2023	6/15/2026	20,000,000
Nvidia	Transfer Out	Corp	67066GAL8	6/30/2023	6/30/2023	6/14/2024	15,000,000
FHLB Note	Transfer Out	Agy	3130ASDS5	6/30/2023	6/30/2023	6/28/2024	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828XX3	6/30/2023	6/30/2023	6/30/2024	80,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CCH2	6/30/2023	6/30/2023	6/30/2028	95,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Toyota	Buy	CP	89233HVP6	6/1/2023	6/1/2023	8/23/2023	120,000,000
U.S. Treasury Bill	Buy	Tsy	912797FZ5	6/1/2023	6/1/2023	7/25/2023	81,000,000
Koch Industries	Buy	CP	50000EV92	6/2/2023	6/2/2023	8/9/2023	42,517,000
Koch Industries	Buy	CP	50000EUE2	6/5/2023	6/5/2023	7/14/2023	42,114,000
BMW	Buy	CP	0556C3US8	6/6/2023	6/6/2023	7/26/2023	60,000,000
FNMA DN	Buy	Agy	313588GR0	6/6/2023	6/6/2023	6/9/2023	41,100,000
BMW	Buy	CP	0556C3US8	6/7/2023	6/7/2023	7/26/2023	26,385,000
FHLB DN	Buy	Agy	313384KE8	6/8/2023	6/8/2023	8/9/2023	143,368,000
FNMA DN	Buy	Agy	313588JW6	6/8/2023	6/8/2023	8/1/2023	100,000,000
FHLB DN	Buy	Agy	313384GX1	6/13/2023	6/13/2023	6/15/2023	54,285,000
FHLB DN	Buy	Agy	313384GX1	6/14/2023	6/14/2023	6/15/2023	97,570,000
Bank of America NA	Transfer In	Corp	06051GJY6	6/14/2023	6/14/2023	6/14/2024	10,000,000
FHLB DN	Buy	Agy	313384HM4	6/15/2023	6/15/2023	6/29/2023	75,000,000
FHLB DN	Buy	Agy	313384GY9	6/15/2023	6/15/2023	6/16/2023	80,674,000
Home Depot	Buy	CP	43707MTL1	6/16/2023	6/16/2023	6/20/2023	100,000,000
U.S. Treasury Bill	Buy	Tsy	912797GA9	6/16/2023	6/16/2023	8/1/2023	73,875,000
FHLB DN	Buy	Agy	313384HF9	6/20/2023	6/20/2023	6/23/2023	20,000,000
U.S. Treasury Bill	Buy	Tsy	912796Y29	6/20/2023	6/20/2023	7/27/2023	38,812,000
FHLB DN	Buy	Agy	313384HE2	6/21/2023	6/21/2023	6/22/2023	49,260,000
FHLB DN	Buy	Agy	313384HJ1	6/22/2023	6/22/2023	6/26/2023	59,585,000
FHLB DN	Buy	Agy	313384HJ1	6/23/2023	6/23/2023	6/26/2023	10,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384HK8	6/26/2023	6/26/2023	6/27/2023	54,712,000
FHLB DN	Buy	Agy	313384KV0	6/26/2023	6/26/2023	8/24/2023	90,745,000
FHLB DN	Buy	Agy	313384HL6	6/27/2023	6/27/2023	6/28/2023	188,326,000
Landesbank Baden-Wurttemberg	Buy	CP	5148X1TW3	6/29/2023	6/29/2023	6/30/2023	56,020,000
Landesbank Baden-Wurttemberg	Buy	CP	5148X1TW3	6/29/2023	6/29/2023	6/30/2023	240,000,000
Nvidia	Transfer In	Corp	67066GAL8	6/30/2023	6/30/2023	6/14/2024	15,000,000
FHLB Note	Transfer In	Agy	3130ASDS5	6/30/2023	6/30/2023	6/28/2024	20,000,000
U.S. Treasury Note	Transfer In	Tsy	912828XX3	6/30/2023	6/30/2023	6/30/2024	80,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CFT3	6/30/2023	7/3/2023	10/31/2029	25,000,000
U.S. Treasury Note	Buy	Tsy	91282CFV8	6/30/2023	7/3/2023	11/15/2032	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CHJ3	6/30/2023	7/3/2023	6/30/2030	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CCH2	6/30/2023	6/30/2023	6/30/2028	95,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384RX9	6/9/2023	6/9/2023	1/17/2024	5,584,000
FHLB DN	Buy	Agy	313384PY9	6/13/2023	6/13/2023	12/1/2023	31,932,000
FHLB DN	Buy	Agy	313384LH0	6/13/2023	6/13/2023	9/5/2023	12,890,000
U.S. Treasury Bill	Buy	Tsy	912796ZD4	6/20/2023	6/20/2023	11/30/2023	30,943,000
U.S. Treasury Bill	Buy	Tsy	912797GT8	6/20/2023	6/20/2023	9/19/2023	8,668,000
U.S. Treasury Bill	Buy	Tsy	912797GS0	6/20/2023	6/20/2023	9/12/2023	10,000,000
FHLB DN	Buy	Agy	313384ME6	6/22/2023	6/22/2023	9/26/2023	14,194,000
U.S. Treasury Bill	Buy	Tsy	912797HA8	6/27/2023	6/27/2023	10/10/2023	11,839,000
U.S. Treasury Bill	Buy	Tsy	912797GV3	6/27/2023	6/27/2023	10/3/2023	11,660,000
Sumitomo Mitsui	Buy	CP	86563HXQ8	6/29/2023	6/29/2023	10/24/2023	10,393,000
Sumitomo Mitsui	Buy	CP	86563HXX8	6/29/2023	6/29/2023	10/17/2023	11,000,000

Portfolio: DWP WRB PRB 2023A M3G

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796Z51	6/1/2023	6/1/2023	8/31/2023	61,750,000
U.S. Treasury Bill	Buy	Tsy	912797FZ5	6/1/2023	6/1/2023	7/25/2023	60,000,000
U.S. Treasury Bill	Buy	Tsy	912797FQ5	6/1/2023	6/1/2023	6/27/2023	130,000,000
FHLB DN	Buy	Agy	313384MH9	6/27/2023	6/27/2023	9/29/2023	14,366,000

Portfolio: DWP PRB 2010C J7D

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CHD6	6/15/2023	6/15/2023	5/31/2025	6,037,000

**CITY OF LOS ANGELES
 OFFICE OF FINANCE
 AUTHORIZED DEALERS AND ISSUERS**

PRIMARY DEALERS

1. AMHERST PIERPONT SECURITIES LLC
2. BANK OF NOVA SCOTIA, NEW YORK AGENCY
3. BARCLAYS CAPITAL INC
4. BMO CAPITAL MARKETS CORP
5. BNP PARIBAS SECURITIES CORP
6. BofA SECURITIES, INC
7. CANTOR FITZGERALD & CO
8. CITIGROUP GLOBAL MARKETS INC
9. CREDIT SUISSE SECURITIES (USA) LLC
10. DAIWA CAPITAL MARKETS AMERICA INC
11. DEUTSCHE BANK SECURITIES INC
12. HSBC SECURITIES (USA) INC

13. JEFFERIES LLC
14. JP MORGAN SECURITIES, INC
15. MIZUHO SECURITIES USA INC
16. MORGAN STANLEY & CO LLC
17. NATWEST MARKETS SECURITIES INC
18. NOMURA AMERICA FINANCE LLC
19. RBC CAPITAL MARKETS, LLC
20. SOCIETE GENERALE, NEW YORK BRANCH
21. TD SECURITIES (USA) LLC
22. UBS SECURITIES LLC

SECONDARY DEALERS

1. BNY MELLON CAPITAL MARKETS LLC
2. CIBC WORLD MARKETS CORP
3. LLOYDS SECURITIES, INC
4. LOOP CAPITAL
5. MARKETAXESS CORP
6. MESIROW FINANCIAL INC
7. MITSUBISHI UFJ SECURITIES (USA), INC
8. RAMIREZ AND CO
9. PIPER JAFFRAY CO
10. STIFEL, NICOLAUS & COMPANY, INC
11. SIEBERT WILLIAMS SHANK & CO
12. US BANCORP

COMMERCIAL PAPER ISSUERS*

1. 3M CO
2. AIR PRODUCTS & CHEMICALS INC
3. ALPHABET INC
4. AMAZON.COM INC
5. APPLE INC
6. ARCHER-DANIELS-MIDLAND CO
7. BANK OF NEW YORK CO INC
8. BANK OF NOVA SCOTIA NY
9. BANK OF TOKYO-MIT UFJ NY
10. BMW US CAPITAL LLC
11. BNP PARIBAS NEW YORK
12. BRISTOL-MYERS SQUIBB
13. CANADIAN IMPERIAL HOLDING
14. CARGILL INC
15. CBA (DE) FINANCE
16. CHARLES SCHWAB CORP
17. CHEVRON CORP
18. CHEVRON FUNDING CORP
19. CISCO SYSTEMS
20. COCA-COLA CO
21. COLGATE-PALMOLIVE CO
22. CUMMINS INC
23. DEERE & CO
24. ELI LILLY & CO
25. EMERSON ELECTRIC CO
26. ESTEE LAUDER
27. EXXON MOBIL CORP
28. FLORIDA POWER & LIGHT CO

29. GOOGLE INC
30. HARVARD UNIVERSITY
31. HERSHEY CO
32. HOME DEPOT INC
33. HONEYWELL INTERNATIONAL
34. HSBC USA INC
35. ING (US) FUNDING LLC
36. INTEL CORP
37. JOHNSON & JOHNSON
38. JP MORGAN SECURITIES, LLC
39. KENVUE INC
40. KOCH INDUSTRIES INC
41. KOMATSU FINANCE AMERICA
42. LANDESBANK BADEN-WURTT
43. L'OREAL USA INC
44. MASS MUTUAL LIFE INSURANCE CO
45. MERCK & CO INC
46. METLIFE FUNDING INC
47. MICROSOFT CORP
48. MIZUHO BANK LTD/NY
49. NATL AUSTRALIA FDG (DE)
50. NATL SECURITIES CLEARING CORP
51. NESTLE CAPITAL CORP
52. NETJETS INC
53. NIKE INC
54. PACCAR FINANCIAL CORP
55. PEPSICO INC
56. PFIZER INC

57. PHILIP MORRIS INTL INC
58. PNC BANK NA
59. PRAXAIR INC
60. PROCTER & GAMBLE CO
61. PRUDENTIAL FUNDING LLC
62. QUALCOM INC
63. RABOBANK USA FIN CORP
64. ROCHE HOLDINGS INC
65. ROYAL BANK OF CANADA NY
66. SIEMENS CAPITAL CO LLC
67. SOCIETE GENERALE N AMERICA INC
68. SOUTHERN CALIFORNIA GAS CO
69. STATE STREET CORP
70. SUMITOMO MITSUI TRUST NEW YORK
71. TARGET CORP
72. TEXAS INSTRUMENT
73. TORONTO DOMINION HOLDINGS U.S.A, INC
74. TOYOTA MOTOR CREDIT CORP
75. UBS AMERICAS INC
76. UBS FINANCE (DE) INC
77. UNILEVER CAPITAL CORP
78. UNION BANK NORTH AMERICA
79. UNITED PARCEL SERV INC
80. UNITEDHEALTH GROUP INC
81. US BANCORP
82. USAA CAPITAL CORP
83. WALT DISNEY CO

*Based on short-term credit rating information provided by Bloomberg Professional, as of 7/11/23

CORPORATE BOND ISSUERS**

- | | | |
|--|----------------------------------|---|
| 1. 3M CO | 38. DANAHER CORP | 75. NORTHWESTERN MUTUAL LIFE INSURANCE CO |
| 2. ABBOTT LABORATORIES | 39. DEERE & CO | 76. NVIDIA CORP |
| 3. ADOBE INC | 40. ELI LILLY & CO | 77. ONE GAS INC |
| 4. AFLAC INC | 41. EMERSON ELECTRIC CO | 78. PACCAR INC |
| 5. AIR PRODUCTS & CHEMICALS INC | 42. ESTEE LAUDER COMPANIES | 79. PAYPAL HOLDINGS INC |
| 6. ALLSTATE CORP | 43. EXXON MOBIL CORP | 80. PEPSICO INC |
| 7. ALPHABET INC | 44. FLORIDA POWER & LIGHT | 81. PFIZER INC |
| 8. AMAZON.COM INC | 45. FRANKLIN RESOURCES INC | 82. PHILIP MORRIS INTERNATIONAL |
| 9. AMERICAN EXPRESS CO | 46. GENERAL DYNAMICS CORP | 83. PNC FINANCIAL SERVICES GROUP |
| 10. AMERICAN HONDA FINANCE CORP | 47. GOLDMAN SACHS GROUP INC | 84. PROCTER & GAMBLE CO |
| 11. ANALOG DEVICES INC | 48. HERSHEY CO | 85. PROGRESSIVE CORP |
| 12. APPLE INC | 49. HOME DEPOT INC | 86. PUBLIC SERVICE ELECTRIC & GAS CO |
| 13. APPLIED MATERIALS INC | 50. HONEYWELL INTERNATIONAL INC | 87. PUBLIC STORAGE |
| 14. ARCHER-DANIELS-MIDLAND CO | 51. HORMEL FOODS CORP | 88. QUALCOMM INC |
| 15. ARIZONA PUBLIC SERVICE CO | 52. ILLINOIS TOOL WORKS | 89. REGENTS OF THE UNIVERSITY OF CALIFORNIA |
| 16. AUTOMATIC DATA PROCESSING | 53. INTEL CORP | 90. ROCKWELL AUTOMATION INC |
| 17. BANK OF AMERICA CORP | 54. INTERCONTINENTAL EXCHANGE IN | 91. SALESFORCE INC |
| 18. BANK OF AMERICA NATIONAL ASSOCIATION | 55. INTL BUSINESS MACHINES CORP | 92. SCHLUMBERGER LTD |
| 19. BANK OF NEW YORK MELLON CORP | 56. INTUIT INC | 93. SCHWAB (CHARLES) CORP |
| 20. BERKSHIRE HATHAWAY INC | 57. JOHNSON & JOHNSON | 94. SNAP-ON INC |
| 21. BLACKROCK INC | 58. JPMORGAN CHASE & CO | 95. SOUTHERN CALIFORNIA GAS CO |
| 22. BMW US CAPITAL LLC | 59. KEYBANK NATIONAL ASSOCIATION | 96. STATE STREET CORP |
| 23. BRISTOL-MYERS SQUIBB CO | 60. KIMBERLY-CLARK CORP | 97. TARGET CORP |
| 24. BROWN-FORMAN CORP | 61. LOCKHEED MARTIN CORP | 98. TEXAS INSTRUMENTS INC |
| 25. CATERPILLAR INC | 62. LOEWS CORP | 99. TJX COMPANIES INC |
| 26. CHEVRON CORP | 63. M & T BANK CORP | 100. TOYOTA MOTOR CREDIT CORP |
| 27. CISCO SYSTEMS INC | 64. MASTERCARD INC | 101. TRAVELERS COS INC |
| 28. CITIBANK NATIONAL ASSOCIATION | 65. MERCK & CO. INC. | 102. TRUIST FINANCIAL CORP |
| 29. CITIGROUP INC | 66. META PLATFORMS INC | 103. UNILEVER CAPITAL CORP |
| 30. CME GROUP INC | 67. METLIFE INC | 104. UNION PACIFIC CORP |
| 31. COCA-COLA CO | 68. MICROSOFT CORP | 105. UNITED PARCEL SERVICE |
| 32. COLGATE-PALMOLIVE CO | 69. MORGAN STANLEY | 106. UNITEDHEALTH GROUP INC |
| 33. COMCAST CORP | 70. MUFG UNION BANK NA | 107. US BANCORP |
| 34. COMERICA INC | 71. NEXTERA ENERGY INC | 108. VISA INC |
| 35. CONOCOPHILLIPS | 72. NIKE INC | 109. WALT DISNEY CO |
| 36. COSTCO WHOLESALE CORP | 73. NORTHERN STATES POWER/MN | 110. WW GRAINGER INC |
| 37. CUMMINS INC | 74. NORTHERN TRUST CORP | |

**Based on credit rating information as of 7/11/2023 provided by Bloomberg Professional

SUPRANATIONAL ISSUERS

1. INTER-AMERICAN DEVELOPMENT BANK
2. INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT
3. INTERNATIONAL FINANCE CORPORATION

ASSET BACKED SECURITIES ISSUERS*

1. AMERICAN EXPRESS CREDIT CARD TRUST
2. BANK OF AMERICA CREDIT CARD TRUST
3. BMW VEHICLE OWNER TRUST
4. CAPITAL ONE MASTER TRUST
5. CHASE ISSUANCE TRUST
6. CITIGROUP MASTER TRUST
7. DISCOVER CARD EXECUTION NOTE TRUST
8. FORD CREDIT AUTO OWNER TRUST
9. HONDA AUTO RECEIVABLES OWNER TRUST
10. MASTER CREDIT CARD TRUST
11. MERCEDES-BENZ AUTO RECEIVABLES TRUST
12. NISSAN AUTO RECEIVABLE OWNER TRUST
13. TOYOTA AUTO RECEIVABLES OWNER TRUST
14. VISA CARD MASTER TRUST
15. GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST

* Five year legal final maximum maturity