

City of Los Angeles

Office of Finance



Investment Report

March 31, 2024

Diana Mangioglu
City Treasurer/Director of Finance

Tom Juarez
Chief Investment Officer

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KAREN R. BASS
MAYOR

May 3, 2024

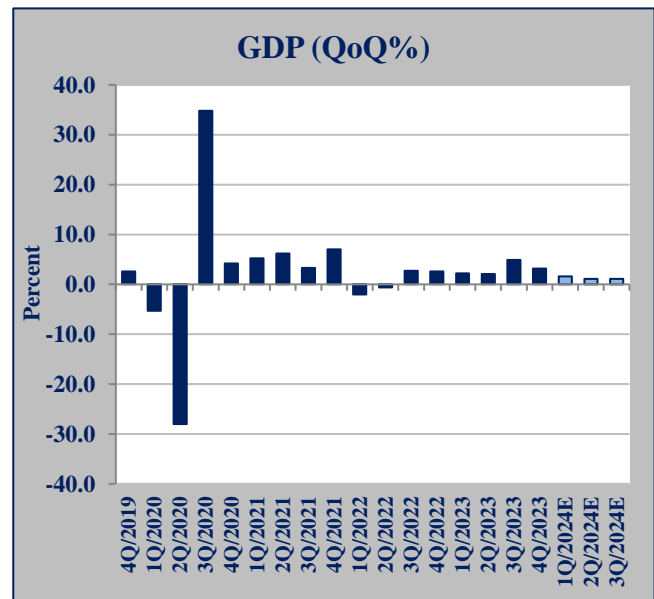
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending March 31, 2024. 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.

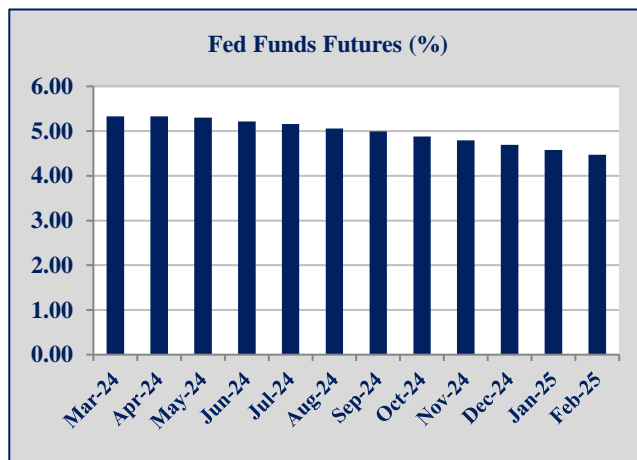
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 3.2% on an annualized basis for the fourth quarter of 2023. The current anticipated growth rate for all of 2024 is 2.2% which increased 0.2% from last month's 2024 full-year forecast. The U.S. unemployment rate for March 2024 was 3.9%. The Consumer Price Index (CPI) increased 3.2% for the twelve months ending March 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 4.3% over the past twelve months.



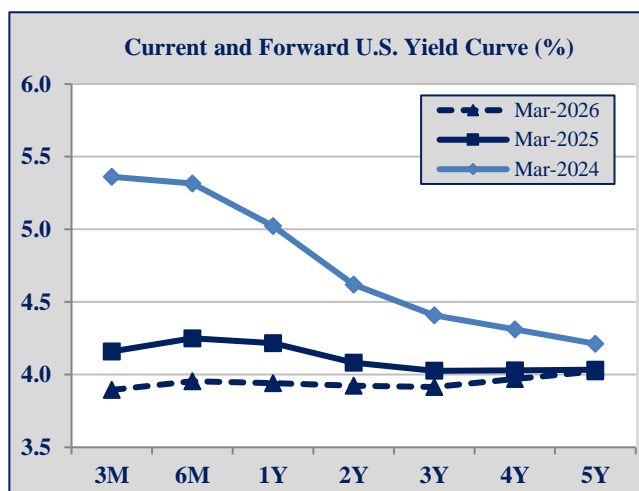
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its March 20, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has been expanding at a solid pace. Job gains have remained strong, and the unemployment rate has remained low. Inflation has eased over the past year but remains elevated. The Committee seeks to achieve maximum employment and inflation at the rate of 2 percent over the longer run. The Committee judges that the risks to achieving its employment and inflation goals are moving into better balance. The economic outlook is uncertain, and 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

Meeder Public Funds, 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 March 31, 2024.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,083,920,171	3.34%	115 Days	AA+
Reserve Portfolio	\$7,407,596,838	2.73%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,416,037,780	2.82%	7.1 Years	AA+
General Pool	\$13,907,554,789	2.92%	2.9 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.34%	2.73%	2.82%	2.92%
Benchmark	5.34%	4.22%	2.33%	4.21%
Variance	-2.00%	-1.49%	0.49%	-1.29%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.45%	0.39%	0.64%	0.45%
Benchmark Total Rate of Return	0.45%	0.39%	0.65%	0.45%
Variance	0.00%	0.00%	-0.01%	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 March 31, 2024 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 41 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
City Treasurer/Director of Finance

Attachments

cc: The Honorable Kenneth Mejia, City Controller
Carolyn Webb de Macias, Mayor's Chief of Staff, Office of the Mayor
Jenny Delwood, Deputy Chief of Staff, Office of the Mayor
Matt Hale, 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

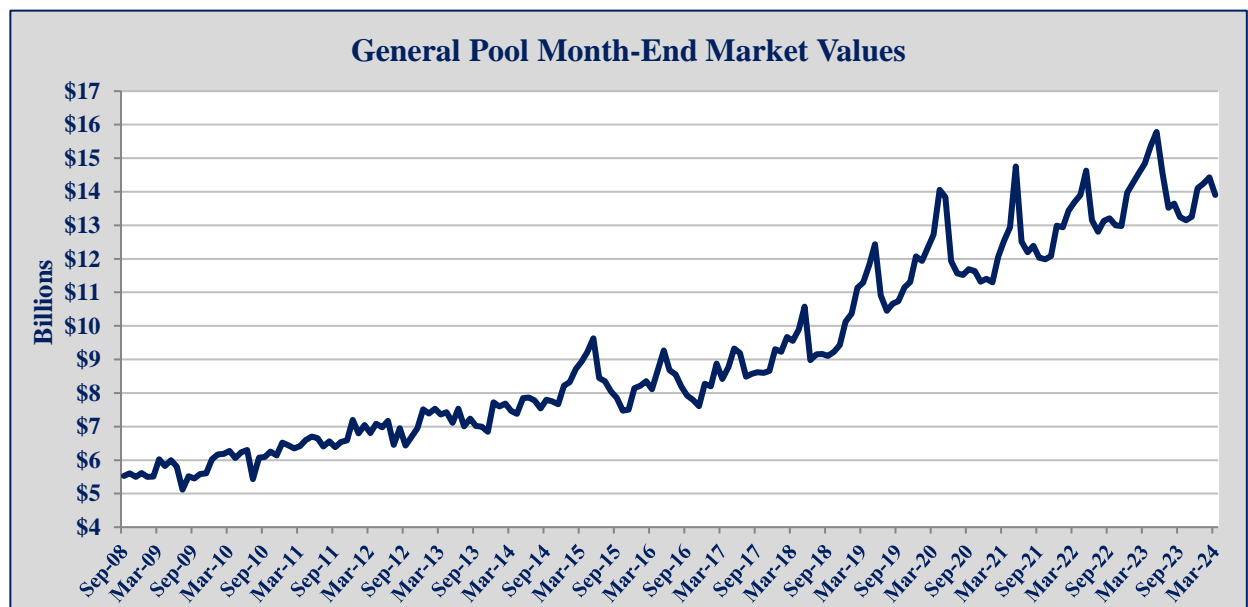
GENERAL POOL ASSET HOLDINGS

March 31, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$130,386,965	\$130,386,965	0.94%	0	0.0
Money Market Funds	\$61,116,049	\$61,116,049	0.44%	0	0.0
L.A.I.F. (State of California)	\$4,193,369	\$4,193,369	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$195,696,383	\$195,696,383	1.41%	0	0.0
Commercial Paper	\$845,601,000	\$843,027,520	6.06%	18	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$379,000,000	\$373,456,634	2.69%	202	0.6
U.S. Agencies/Munis/Supras	\$554,441,000	\$548,431,288	3.94%	121	0.3
U.S. Treasuries	\$2,152,466,000	\$2,123,308,347	15.27%	147	0.4
Subtotal: Pooled Investments:	\$3,931,508,000	\$3,888,223,788	27.96%	120	0.3
Total Short-Term Core Portfolio:	\$4,127,204,383	\$4,083,920,171	29.36%	115	0.3
Money Market Funds	\$1,066,751	\$1,066,751	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	\$1,723,000,000	\$1,685,164,427	12.12%	923	2.5
Asset-Backed Securities	\$269,303,925	\$264,668,383	1.90%	1,017	2.8
U.S. Agencies/Munis/Supras	\$504,540,000	\$470,517,420	3.38%	1,585	4.3
U.S. Treasuries	\$7,912,000,000	\$7,402,217,638	53.22%	1,558	4.3
Total Long-Term Reserve Portfolios:	\$10,409,910,676	\$9,823,634,618	70.64%	1,436	3.9
Total Cash and Pooled Investments:	\$14,537,115,059	\$13,907,554,789	100.00%	1,048	2.9

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

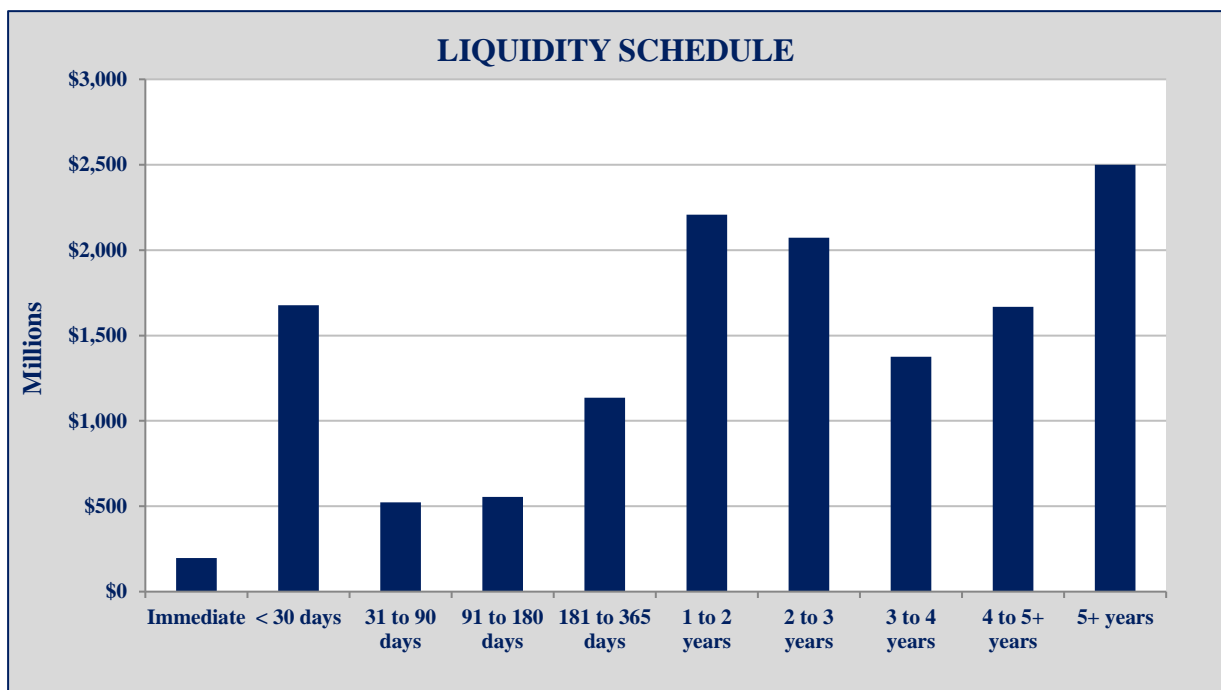
March 31, 2024

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,193,369	\$4,193,369	0.03%
Money Market Funds	Immediate	\$62,182,800	\$66,376,169	0.48%
Bank Deposits*	Immediate	\$130,386,965	\$196,763,133	1.41%
Subtotal		\$196,763,133		
Pooled Investments Maturing:				
	< 30 days**	\$1,676,470,385	\$1,873,233,518	13.47%
	31 to 90 days	\$522,006,715	\$2,395,240,233	17.22%
	91 to 180 days	\$554,049,413	\$2,949,289,646	21.21%
	181 to 365 days	\$1,135,697,276	\$4,084,986,922	29.37%
	1 to 2 years	\$2,207,617,093	\$6,292,604,014	45.25%
	2 to 3 years	\$2,072,235,320	\$8,364,839,334	60.15%
	3 to 4 years	\$1,375,027,357	\$9,739,866,691	70.03%
	4 to 5 years	\$1,668,066,724	\$11,407,933,415	82.03%
	5+ years	\$2,499,621,374	\$13,907,554,789	100.00%
Total Cash and Pooled Investments		\$13,907,554,789		

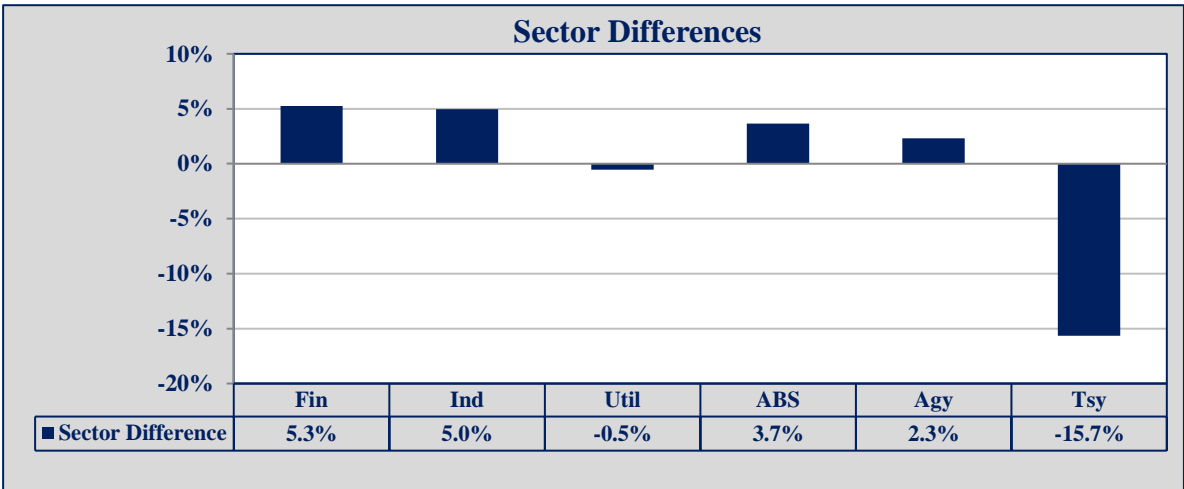
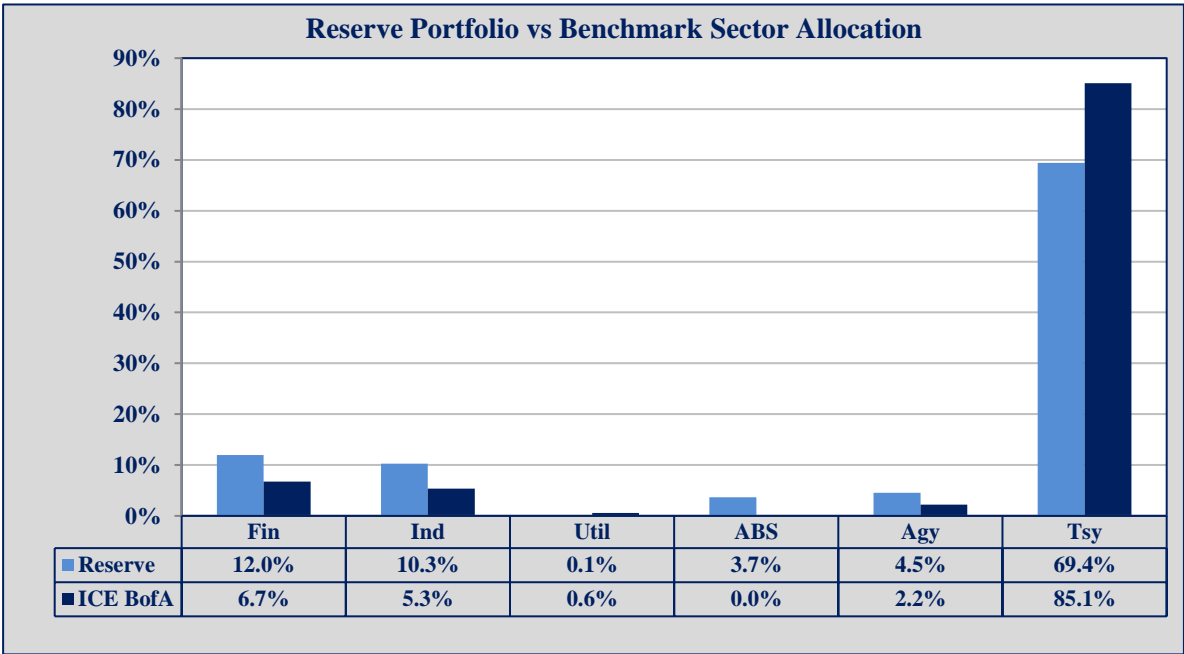
*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION
March 31, 2024

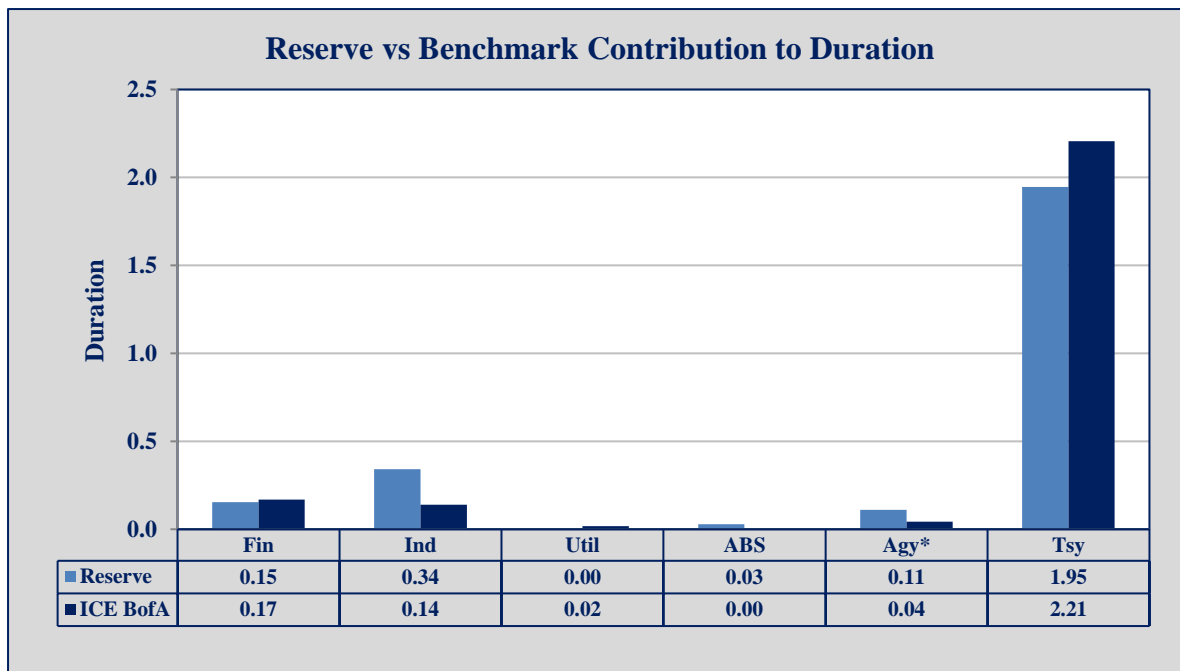
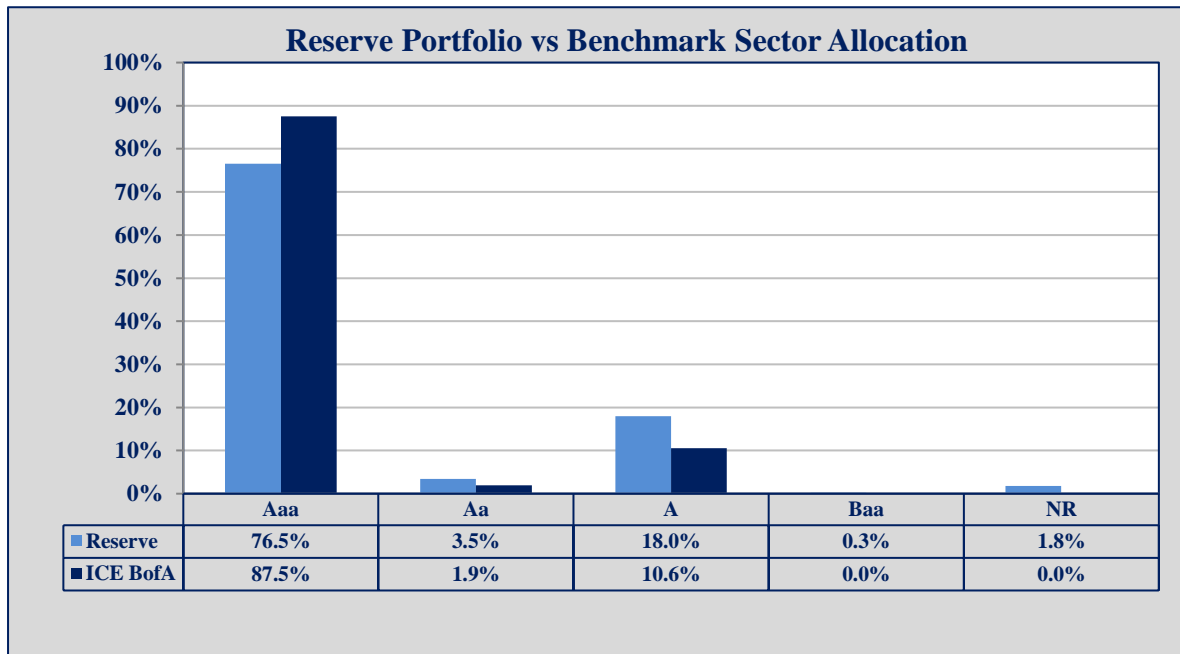


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

- 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

March 31, 2024



*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

March 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.34%	3.59%	3.39%	3.72%	2.36%	1.91%
60 Day CP/30 Day Agy Benchmark*	5.34%	5.34%	5.36%	5.29%	2.82%	2.11%
Variance	-2.01%	-1.74%	-1.98%	-1.58%	-0.46%	-0.20%

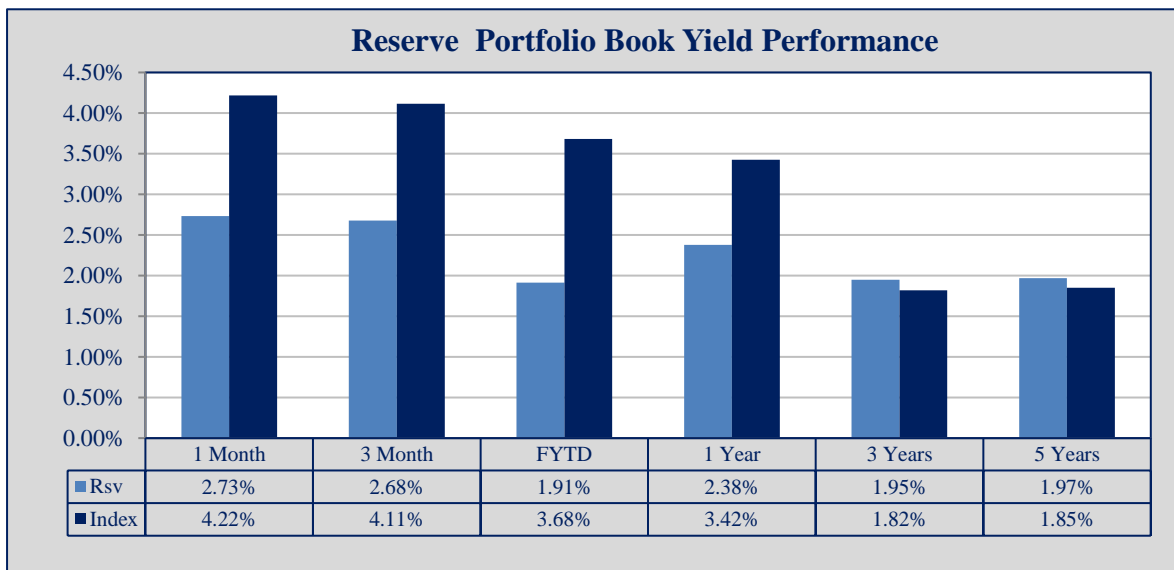
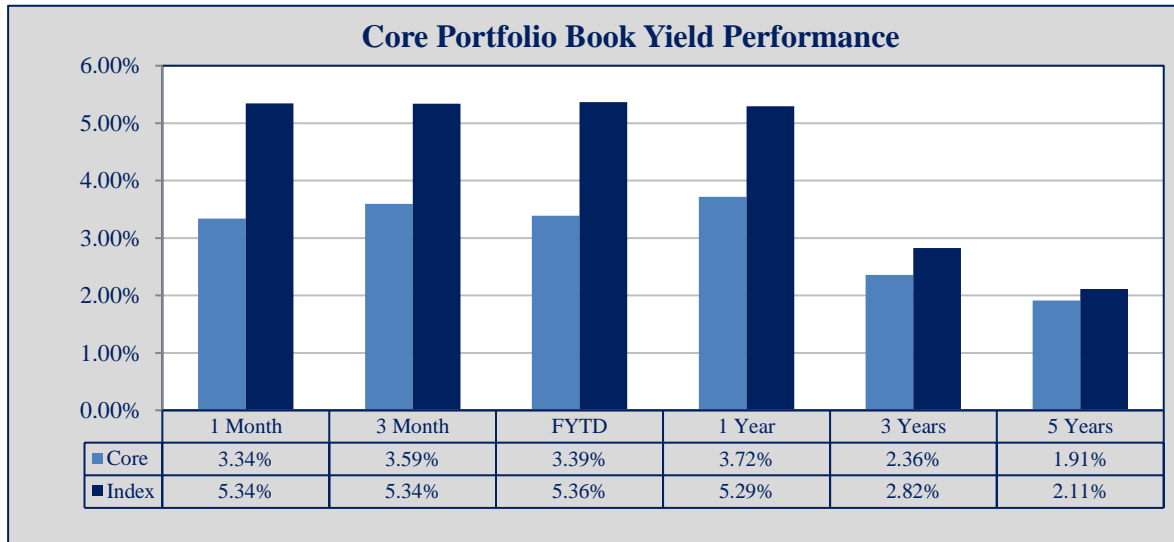
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.73%	2.68%	1.91%	2.38%	1.95%	1.97%
1-5 Year Govt/Corp Index**	4.22%	4.11%	3.68%	3.42%	1.82%	1.85%
Variance	-1.48%	-1.44%	-1.77%	-1.04%	0.13%	0.12%

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

March 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.82%	2.76%	1.80%	2.41%	1.69%	N/A
5-10 Year US Treasury Index*	2.33%	2.29%	2.17%	2.09%	1.47%	N/A
Variance	0.49%	0.47%	-0.37%	0.32%	0.22%	N/A

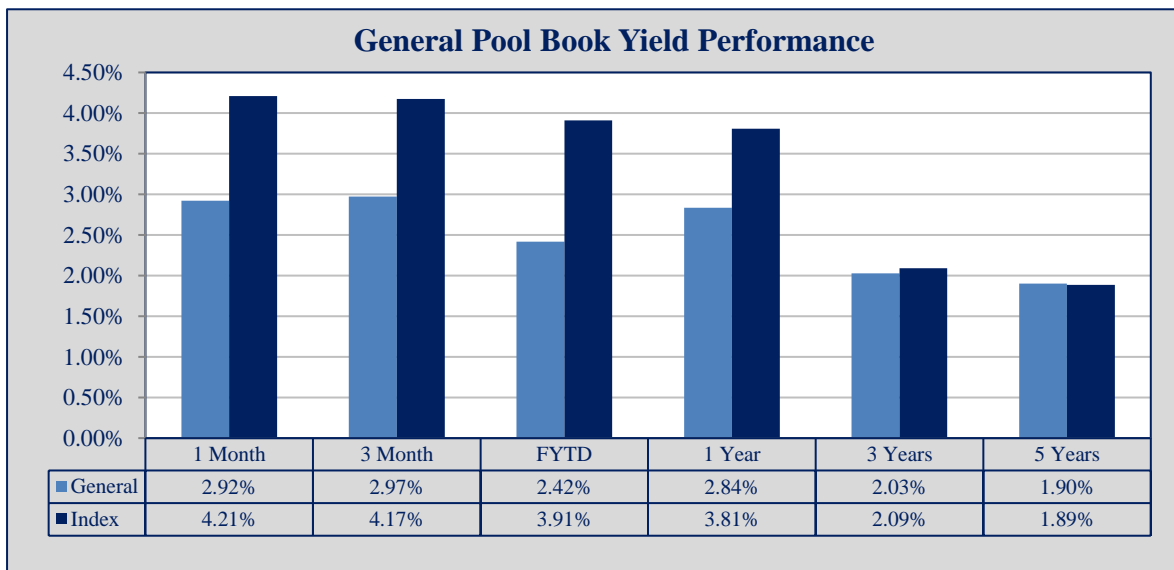
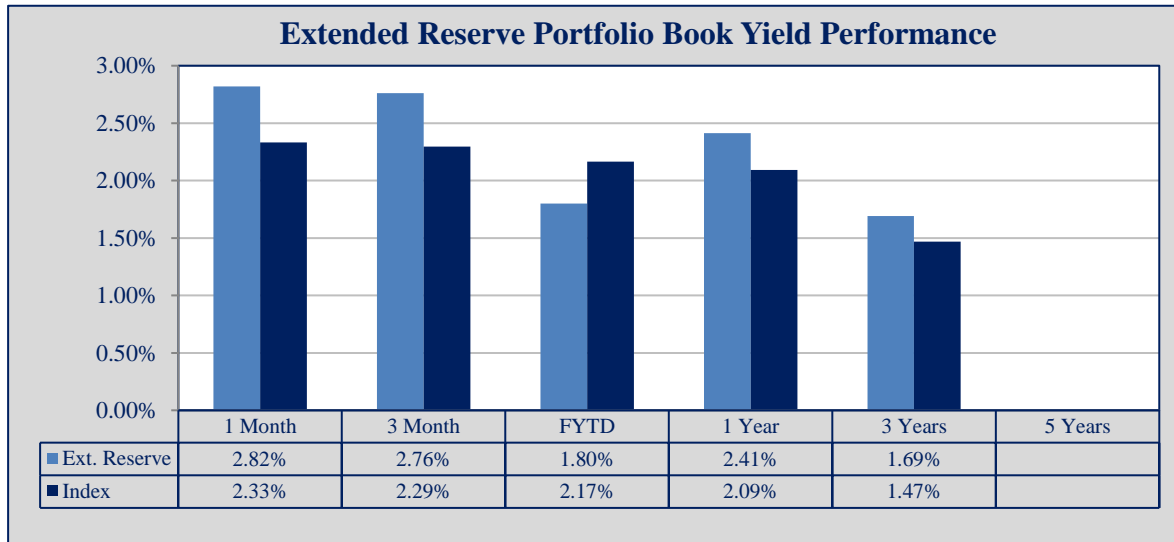
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	2.92%	2.97%	2.42%	2.84%	2.03%	1.90%
Weighted Benchmark**	4.21%	4.17%	3.91%	3.81%	2.09%	1.89%
Variance	-1.29%	-1.20%	-1.50%	-0.97%	-0.06%	0.02%

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.

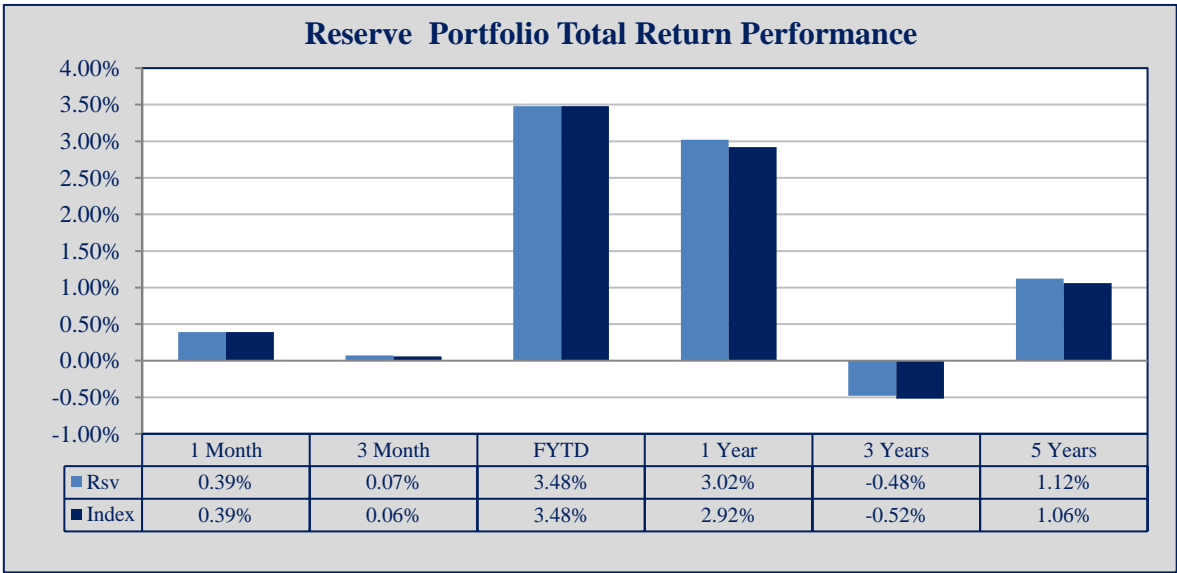
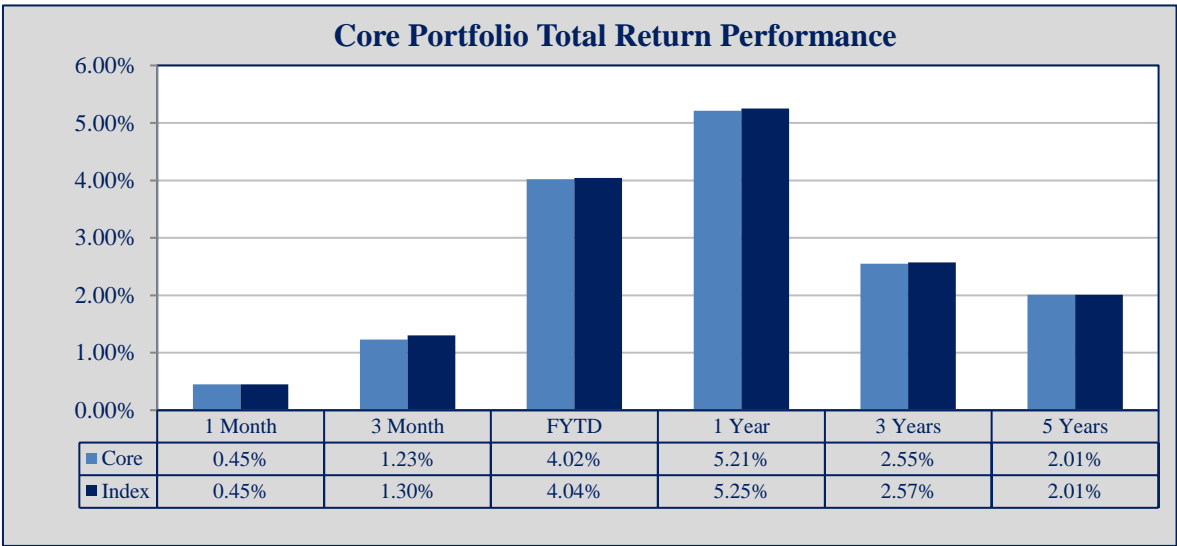


TOTAL RETURN PERFORMANCE
March 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.45%	1.23%	4.02%	5.21%	2.55%	2.01%
3 Month Treasury Bill Index*	0.45%	1.30%	4.04%	5.25%	2.57%	2.01%
Variance	0.00%	-0.07%	-0.02%	-0.04%	-0.02%	0.00%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.39%	0.07%	3.48%	3.02%	-0.48%	1.12%
1-5 Year Govt/Corp Index*	0.39%	0.06%	3.48%	2.92%	-0.52%	1.06%
Variance	0.00%	0.01%	0.00%	0.10%	0.04%	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

March 31, 2024

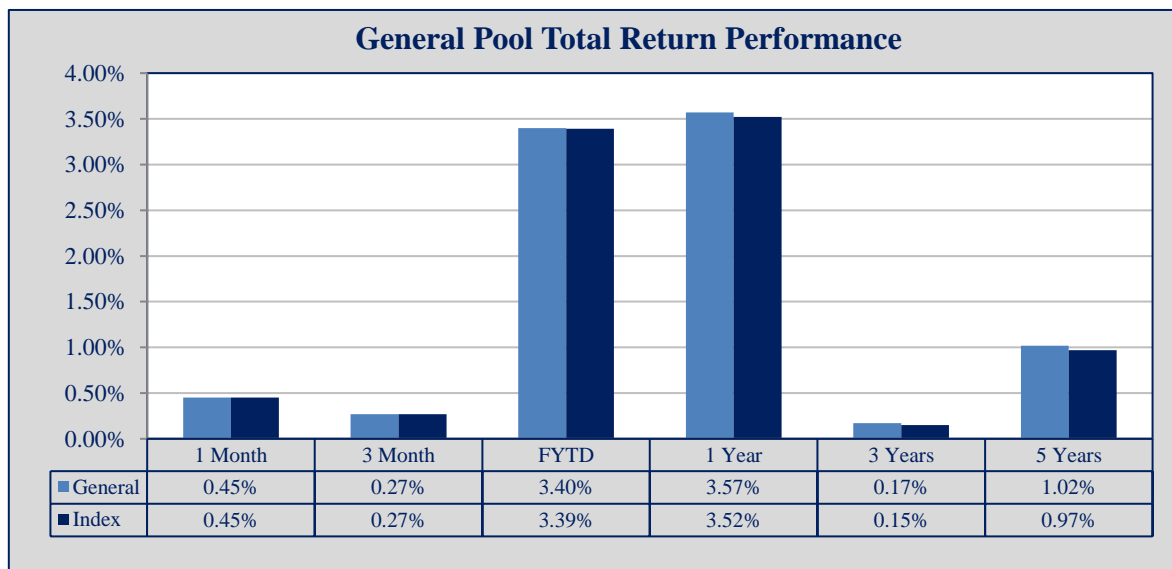
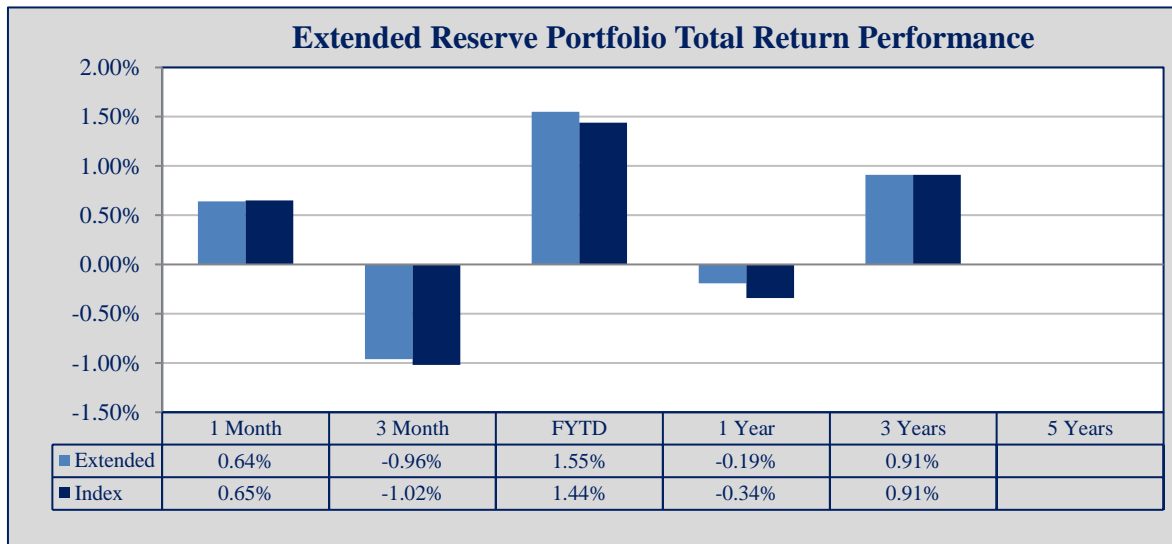
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.64%	-0.96%	1.55%	-0.19%	0.91%	N/A
5-10 Year Treasury Index*	0.65%	-1.02%	1.44%	-0.34%	0.91%	N/A
Variance	-0.01%	0.06%	0.11%	0.15%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	0.45%	0.27%	3.40%	3.57%	0.17%	1.02%
General Portfolio Weighted Index**	0.45%	0.27%	3.39%	3.52%	0.15%	0.97%
Variance	0.00%	0.00%	0.01%	0.05%	0.02%	0.05%

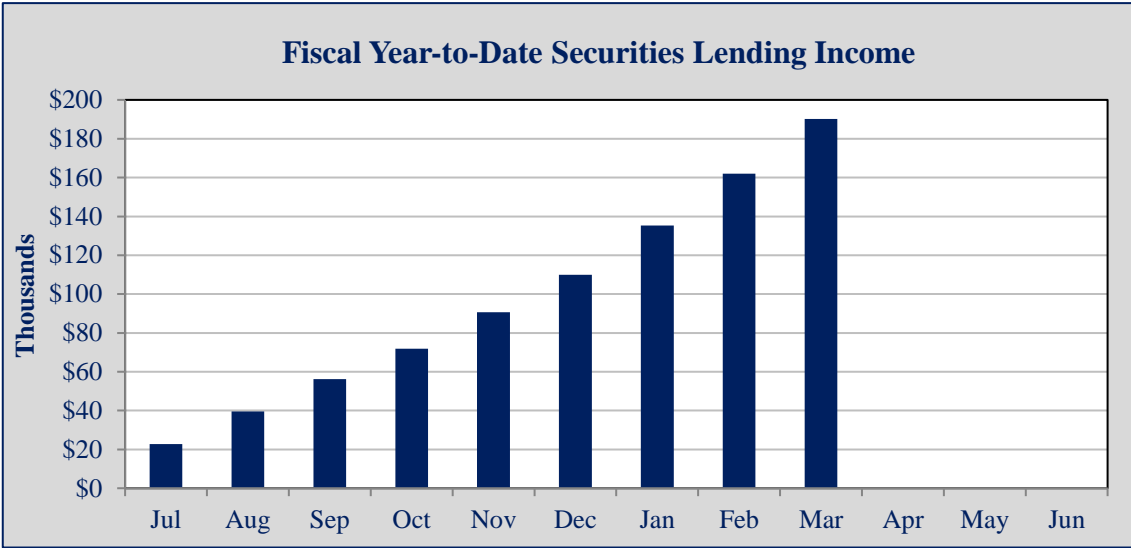
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ice BofA Indices

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

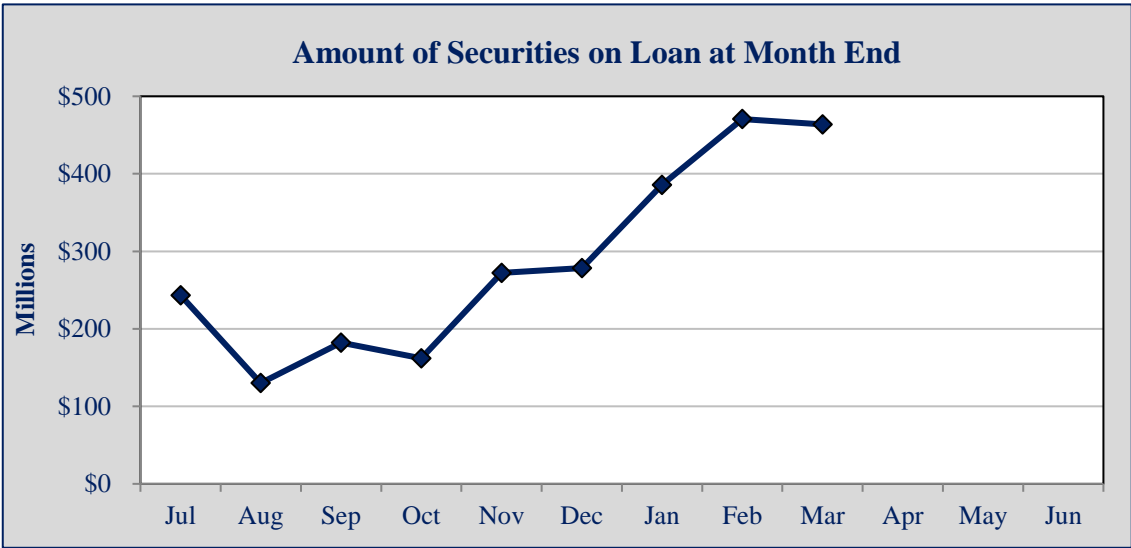


SECURITIES LENDING INFORMATION
March 31, 2024



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$23	\$17	\$17	\$16	\$19	\$19	\$25	\$27	\$28			
FYTD*	\$23	\$39	\$56	\$72	\$91	\$110	\$135	\$162	\$190			

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$243	\$130	\$182	\$162	\$272	\$278	\$386	\$471	\$464			

*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: 3/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		4/1/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		4/1/2024	Bank				125,386,965	125,386,965	125,386,965		
Bk of New York Mellon - Sweep	5.170	4/1/2024	MMF	AAAm	Aaa-mf		370,608	370,608	370,608	1,626	5.242
Federated Hermes Treas Oblig	5.170	4/1/2024	MMF	AAAm	Aaa-mf	60934N500	52,937,982	52,937,982	52,937,982	149,667	5.170
Treasury Plus Money Market	5.200	4/1/2024	MMF	AAAm	Aaa-mf	94975H312	7,807,459	7,807,459	7,807,459	40,561	5.200
LAIF	4.232	4/1/2024	LAIF	NR	NR	SYS34208	1,048,131	1,048,131	1,048,131	11,199	4.122
LAIF	4.232	4/1/2024	LAIF	NR	NR	SYS50078	1,048,771	1,048,771	1,048,771	11,206	4.122
LAIF	4.232	4/1/2024	LAIF	NR	NR	SYS50080	1,048,483	1,048,483	1,048,483	11,203	4.122
LAIF	4.232	4/1/2024	LAIF	NR	NR	SYS50081	1,047,983	1,047,983	1,047,983	11,197	4.122
U.S. Treasury Note	2.250	4/1/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	20,000,000	225,000	2.298
U.S. Treasury Note	2.125	4/1/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	75,000,000	796,875	2.236
U.S. Treasury Note	2.125	4/1/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,965,434	20,000,000	212,500	2.306
Sumitomo Mitsui	0.000	4/1/2024	CP	A-1	P-1	86563GD17	33,500,000	33,416,157	33,480,320	0	5.462
Bristol-Myers Squibb	0.000	4/2/2024	CP	A-1	P-1	11012LD29	26,800,000	26,776,237	26,776,236	0	5.474
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	47,945,000	47,721,044	47,938,044	0	5.427
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	10,000,000	9,960,588	9,998,549	0	5.423
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	50,000,000	49,949,425	49,992,746	0	5.353
FNMA DN	0.000	4/3/2024	Agy	A-1+	P-1	313588VC6	156,925,000	156,244,992	156,790,045	0	5.369
Kenvue	0.000	4/4/2024	CP	A-1	P-1	49177FD49	65,000,000	64,712,375	64,932,951	0	5.483
Bristol-Myers Squibb	0.000	4/5/2024	CP	A-1	P-1	11012LD52	51,000,000	50,932,170	50,939,983	0	5.476
Koch Industries	0.000	4/8/2024	CP	A-1+	P-1	50000DD86	26,736,000	26,625,372	26,692,609	0	5.492
John Deere	0.000	4/11/2024	CP	A-1	P-1	24422CDB6	10,000,000	9,958,778	9,979,340	0	5.471
Sumitomo Mitsui	0.000	4/12/2024	CP	A-1	P-1	86563GDC3	55,600,000	55,288,949	55,477,402	0	5.479
Unilever	0.000	4/12/2024	CP	A-1	P-1	90477DDC7	30,000,000	29,837,200	29,933,588	0	5.457
Hershey	0.000	4/15/2024	CP	A-1	P-1	42786TDF2	23,815,000	23,702,170	23,751,747	0	5.505
Emerson Electric	0.000	4/16/2024	CP	A-1	P-1	29101ADG6	39,100,000	38,863,543	38,990,367	0	5.492
Koch Industries	0.000	4/16/2024	CP	A-1+	P-1	50000DDG8	22,000,000	21,866,454	21,938,287	0	5.513
Mars	0.000	4/16/2024	CP	A-1	P-1	57167EDG0	5,000,000	4,969,819	4,985,907	0	5.481
JPMorgan Securies	0.000	4/17/2024	CP	A-1	P-1	46640PDH3	55,000,000	54,723,656	54,835,270	0	5.496
FHLMC DN	0.000	4/17/2024	Agy	A-1+	P-1	313396VS9	105,516,000	104,889,308	105,212,114	0	5.393
U.S. Treasury Bill	0.000	4/18/2024	Tsy	A-1+	P-1	912796CX5	91,150,000	90,736,906	90,755,001	0	5.435
U.S. Treasury Bill	0.000	4/18/2024	Tsy	A-1+	P-1	912796CX5	45,909,000	45,728,151	45,710,053	0	5.421
Unilever	0.000	4/23/2024	CP	A-1	P-1	90477DDP8	50,000,000	49,808,611	49,807,953	0	5.469
Emerson Electric	0.000	4/25/2024	CP	A-1	P-1	29101ADR2	29,450,000	29,293,326	29,328,173	0	5.498
Koch Industries	0.000	4/25/2024	CP	A-1+	P-1	50000DDR4	50,000,000	49,733,500	49,792,239	0	5.508

*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	4/25/2024	CP	A-1+	P-1	50000DDR4	50,000,000	49,733,500	49,792,239	0	5.508
Sumitomo Mitsui	0.000	4/25/2024	CP	A-1	P-1	86563GDR0	122,600,000	122,076,566	122,094,235	0	5.472
U.S. Treasury Bill	0.000	4/25/2024	Tsy	A-1+	P-1	912797HG5	65,947,000	65,325,194	65,715,959	0	5.419
U.S. Treasury Bill	0.000	4/25/2024	Tsy	A-1+	P-1	912797HG5	71,515,000	71,202,974	71,264,452	0	5.406
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,982,996	39,899,810	378,297	2.293
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,932,535	210,165	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,905,549	294,231	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	74,826,684	788,118	2.712
Sumitomo Mitsui	0.000	5/1/2024	CP	A-1	P-1	86563GE16	100,000,000	99,484,722	99,498,676	0	5.476
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,539	9,978,646	138,750	3.378
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,995,390	9,940,914	17,375	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,989,049	14,948,153	170,000	3.077
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A2	91324PEB4	10,000,000	9,996,675	9,941,110	20,778	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,963,659	49,694,141	47,390	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,993,531	9,965,980	98,438	2.693
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,995,906	9,967,836	106,083	2.893
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,016,931	79,568,160	537,705	1.979
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,022,116	19,892,040	134,426	1.888
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,793,643	94,563,019	798,156	2.722
Nvidia	0.584	6/14/2024	Corp	A+	Aa3	67066GAL8	15,000,000	15,000,000	14,850,984	26,037	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,873,098	142,083	2.865
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	79,323,958	404,396	1.830
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	70,229,404	69,176,953	205,288	1.419
Truist Financial	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,020,268	9,893,659	41,667	2.294
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,880,813	7,146	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,816,088	41,208	2.194
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	24,544,434	11,848	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,878,689	25,238	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	70,305,063	69,008,789	114,130	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,122,151	39,433,594	65,217	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,846,096	12,153	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,843,475	10,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,843,475	10,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,840,450	35,000	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	39,130,469	6,929	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,926,432	20,167	4.401

*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
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,541,487	2,222	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,905,791	11,806	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	75,399,813	73,859,619	801,230	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,539,551	188,525	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	50,261,999	49,239,746	534,153	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,899,805	427,322	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,922,600	445,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,821,684	96,667	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,810,663	74,931	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,621,326	149,861	1.659
FHLB DN	0.000	10/15/2024	Agy	A-1+	P-1	313384K73	25,000,000	24,157,031	24,303,500	0	5.151
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,986,105	161,389	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,792,721	63,021	1.434
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	73,394,531	472,871	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,897,917	367,788	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,960,643	303,125	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,808,512	85,403	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,976,114	193,611	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,934,702	318,556	4.735
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	97,581,055	504,098	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,996,817	9,770,081	68,681	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	117,009,376	530,769	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,861,914	214,835	4.422
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,698,730	26,563	1.201
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,698,730	26,563	1.201
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	34,076,123	132,708	1.689
John Deere	1.250	1/10/2025	Corp	A	A1	24422EYV2	15,000,000	14,997,787	14,541,338	42,188	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,940,599	162,000	4.819
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,405,108	65,000	1.526
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,410,438	62,833	1.495
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	14,957,020	151,083	4.925
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,600,458	59,792	2.093
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,242,188	57,606	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	48,484,375	115,213	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	38,787,500	92,170	0.334
Adobe	1.900	2/1/2025	Corp	A+	A1	00724PAB5	5,000,000	4,998,033	4,864,301	15,833	1.943

*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
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,997,797	14,536,615	30,625	1.515
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,998,720	9,703,372	24,000	1.813
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,989,756	11,660,262	27,417	1.840
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,997,312	4,851,716	11,819	1.906
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,966,959	24,228,272	47,390	1.639
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,990,058	14,978,556	68,750	5.069
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	80,609,096	77,194,531	78,261	0.362
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,689,307	59,756,250	241,304	5.163
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,996,858	9,718,998	16,875	2.283
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,978,239	19,202,498	8,333	0.865
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,997,152	9,649,077	7,257	1.405
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	100,264,803	95,636,157	251,366	0.237
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,035,773	24,420,623	329,918	2.480
Total		0.314					4,127,204,383	4,121,573,117	4,083,920,171	14,558,181	3.336

Portfolio: Reserve 9218-2

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAA	Aaa-mf		816,751	816,751	816,751	3,584	5.242
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,479,471	350,000	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	410,927	410,912	410,714	826	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	48,796,930	606,045	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,096,230	55,208	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A1	06051GJR1	15,000,000	15,000,000	14,955,445	64,660	0.976
Bank of America	3.841	4/25/2025	Corp	A-	A1	06051GKS7	10,000,000	10,000,000	9,986,255	166,443	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,597,048	290,333	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,956,203	40,875	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,803,146	31,250	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,787,432	21,875	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,711,822	195,500	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,540,408	28,333	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	180,526,757	1,928,777	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	29,073,047	241,690	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	43,609,570	362,534	1.606

*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
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,991,450	14,902,910	255,750	4.680
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,872,027	90,844	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,971,925	146,050	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,888,748	31,863	0.705
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,837,891	49,589,844	714,139	4.421
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,913,455	27,467	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,529,382	26,222	0.808
John Deere	4.950	6/6/2025	Corp	A	A1	24422EWW5	7,000,000	6,996,080	6,994,554	110,688	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,910,156	381,762	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,787,484	149,771	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	14,945,508	175,343	4.870
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,650,234	36,865,586	432,514	5.186
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,038,844	114,146	5.480
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,686,092	142,222	4.000
U.S. Treasury Note	4.750	7/31/2025	Tsy	AA+	Aaa	91282CHN4	55,000,000	55,201,953	54,903,320	437,809	4.496
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,790,881	79,000	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	10,013,941	89,583	5.394
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,700,978	74,521	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,434,117	9,351	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,089,062	157,967	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	57,750,000	151,648	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,875,000	75,824	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,812,500	12,637	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,875,000	75,824	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,121,163	134,972	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,123,927	9,396	0.598
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,056,641	25,050,781	108,696	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	25,050,781	108,696	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	25,050,781	108,696	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,100,818	46,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,862,342	17,778	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,716,849	25,785	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,253,125	64,674	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	1,948,003	1,947,994	1,944,187	2,841	3.526
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,143,760	4,887	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,184,571	1,885,246	5.046

*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
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,122,184	427,750	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,087,378	486,875	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,008,496	166,231	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,587,891	981,216	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,724,505	38,400	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,736,918	51,733	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,383,351	53,125	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,034,417	34,833	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,056,250	420,330	5.062
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,020,235	105,000	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,057,674	205,625	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,344,447	28,750	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,955,078	170,604	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	2,859,307	2,859,049	2,854,372	5,480	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	19,819,858	390,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,028,906	327,664	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,036,133	409,580	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,900,362	383,333	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,963,643	35,625	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,692,383	295,082	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	79,340,625	859,341	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	11,956,911	137,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	14,963,467	163,333	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	6,234,820	6,234,323	6,101,103	1,192	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	2,794,999	2,794,968	2,792,942	6,547	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	4,346,787	4,345,871	4,240,855	1,063	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,695,892	36,923	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,482,296	26,250	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	74,408,204	534,169	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,554,741	20,611	0.746
Intel	4.875	2/10/2026	Corp	A-	A3	458140CD0	10,000,000	10,000,000	9,967,492	69,063	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	66,193,750	143,750	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,368,750	61,607	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,640,625	51,339	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,640,625	51,339	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,640,625	51,339	0.446

*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
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,989,899	36,944	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,483,210	53,342	2.595
Cisco	4.900	2/26/2026	Corp	AA-	A1	17275RBP6	10,000,000	9,996,200	10,007,210	47,639	4.920
U.S. Treasury Note	4.625	2/28/2026	Tsy	AA+	Aaa	91282CKB6	30,000,000	30,045,703	29,975,391	120,652	4.544
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,144,784	18,125	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	10,030,445	38,667	4.837
John Deere	4.950	3/6/2026	Corp	A	A1	24422EXK0	10,000,000	9,996,100	10,002,496	33,000	4.971
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	29,881,890	67,500	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	49,957,032	106,827	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	3,874,655	3,874,350	3,869,605	8,379	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,796,875	113,115	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	3,912,076	3,911,993	3,811,927	1,234	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,693,571	351,333	4.080
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	55,429,688	189,148	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,468,658	77,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	23,047,309	110,208	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,249,488	43,444	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	9,968,001	188,564	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,807,947	328,806	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	19,792,133	326,333	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	27,638,672	75,615	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	27,638,672	75,615	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	47,472,657	357,070	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,230,860	249,949	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,747,266	35,707	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,433,047	221,383	0.451
John Deere	4.750	6/8/2026	Corp	A	A1	24422EWX3	7,000,000	6,995,940	6,977,800	104,368	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	5,794,326	5,793,568	5,648,791	1,185	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	19,803,125	243,443	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	4,231,696	4,231,434	4,131,148	846	0.483
John Deere	1.050	6/17/2026	Corp	A	A1	24422EVR7	10,000,000	9,983,500	9,206,239	30,333	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,204,279	32,188	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,045,135	38,625	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,660,938	66,346	0.873
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,057,329	122,500	5.295
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,154,574	5,744	0.552

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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	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,910,023	92,518	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,278,125	20,948	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,053,948	84,938	5.272
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,045,376	114,994	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,582,689	8,507	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,675,097	23,000	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	24,904,297	138,221	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	7,863,148	7,861,606	7,666,412	6,500	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	5,710,567	5,710,218	5,710,524	14,213	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,152,165	99,008	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	31,993,555	22,826	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,771,103	18,566,406	23,913	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,691,986	32,491,211	41,848	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,980,276	18,566,406	23,913	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	25,000,000	26,319,751	23,208,008	29,891	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,815,830	32,491,211	41,848	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,159,032	7,944	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,158,055	5,431	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	8,940,687	8,940,203	8,826,379	14,861	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	5,202,327	5,202,205	5,115,735	6,775	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,140,444	35,000	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,145,325	5,000	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,076,563	74,779	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,123,537	10,938	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,015,933	3,117	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,879,883	109,973	0.999
John Deere	1.300	10/13/2026	Corp	A	A1	24422EVW6	10,000,000	9,980,700	9,127,506	60,667	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,071,289	533,897	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,071,289	533,897	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,171,555	421,988	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,192,784	245,083	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,586,351	114,538	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,120,308	307,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,588,962	29,583	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,039,651	100,365	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,474,130	7,200	0.908

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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
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,586,336	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	6,179,601	6,179,064	6,027,686	3,244	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,389,844	84,016	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,226,563	136,527	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	13,935,938	81,916	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	32,517,188	191,137	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	41,807,813	245,748	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,106,921	178,360	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,041,324	161,111	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,057,424	320,794	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,921,338	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	23,267,578	110,577	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	13,960,547	66,346	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	14,945,916	160,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,466,244	82,333	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,639,804	97,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,295,278	41,167	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,533,946	74,028	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,832,813	37,706	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	69,164,063	188,530	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	64,553,125	175,962	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,665,625	75,412	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,898,428	95,000	1.930
Eli Lilly	4.500	2/9/2027	Corp	A+	A1	532457CJ5	15,000,000	14,992,050	14,957,581	97,500	4.519
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,291,481	31,778	2.203
Philip Morris	4.750	2/12/2027	Corp	A-	A2	718172DF3	10,000,000	9,937,300	9,944,440	63,333	4.978
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	32,949,219	99,519	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	37,656,250	113,736	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,704,300	8,711	1.973
Bristol-Myers Squibb	4.900	2/22/2027	Corp	A	A2	110122EE4	10,000,000	9,989,200	10,022,393	53,083	4.939
Cisco	4.800	2/26/2027	Corp	AA-	A1	17275RBQ4	20,000,000	19,974,000	20,032,170	93,333	4.847
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	36,421,875	39,130	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	40,974,610	44,022	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,105,469	9,783	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,105,469	9,783	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	31,869,141	34,239	1.021

*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	40,000,000	40,189,277	36,421,875	39,130	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,210,938	19,565	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,339,621	19,125	2.570
John Deere	4.850	3/5/2027	Corp	A	A1	24422EXM6	10,000,000	9,990,700	10,004,328	32,333	4.884
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,924,689	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,593,420	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,541,236	25,556	2.304
State Street	4.993	3/18/2027	Corp	A	A1	857477CL5	10,000,000	10,000,000	10,019,371	18,030	4.993
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	37,871,875	502,732	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,839,453	94,262	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,892,969	62,842	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,236,686	308,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,839,845	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,742,384	156,667	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JIT8	20,000,000	19,995,576	19,586,816	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,696,055	139,778	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,696,055	139,778	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,780,963	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	71,071,289	661,629	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	56,857,031	529,303	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	35,426,562	67,213	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,195,207	184,028	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,245,082	65,017	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,142,578	205,357	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	72,427,735	616,071	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,085,938	31,593	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,251,563	18,956	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,417,188	6,319	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,668,750	25,275	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,085,938	31,593	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,834,375	12,637	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,251,563	18,956	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,834,375	12,637	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,782,833	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,570,804	147,556	4.179
Intel	3.750	8/5/2027	Corp	A-	A3	458140BY5	20,000,000	19,979,200	19,337,238	116,667	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	9,637,193	49,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	57,637,500	163,043	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,960,938	10,870	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	48,314,063	23,913	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	30,745,313	15,217	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,044,867	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,912,817	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	9,902,876	13,903	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	49,611,328	1,036,885	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	19,841,406	346,772	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	14,881,055	260,079	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,297,657	237,250	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,199,993	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	78,706,250	1,041,803	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	14,991,980	227,500	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,193,360	489,698	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,677,344	195,879	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	14,936,105	155,250	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,843,109	87,778	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	56,869,922	81,696	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,749,219	12,569	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	9,910,045	68,750	4.535
Intel	4.875	2/10/2028	Corp	A-	A3	458140CE8	10,000,000	9,991,700	10,024,680	69,063	4.894
American Express	5.098	2/16/2028	Corp	BBB+	A2	025816DP1	10,000,000	10,000,000	9,984,570	63,725	5.098
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,766,406	69,565	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	15,159,249	57,500	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,066,001	138,705	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,825,777	17,222	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	133,271,484	942,623	1.386
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,009,083	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,700,391	147,115	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	66,495,117	394,059	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,299,023	78,812	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,866,016	52,541	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	44,330,078	262,706	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,954,535	86,771	4.282

*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
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,605,938	391,667	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	4,945,994	83,111	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	4,952,490	84,056	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,194,336	163,496	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	47,314,453	544,986	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	4,928,857	81,583	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	15,033,524	61,633	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,239,453	365,471	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	54,389,844	556,044	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	83,874,610	300,137	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,414,453	15,797	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	39,730,078	142,170	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	17,657,813	63,187	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,112,946	119,583	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,244,149	133,068	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,379,462	21,047	0.806
John Deere	4.950	7/14/2028	Corp	A	A1	24422EXB0	10,000,000	9,985,100	10,075,379	105,875	4.984
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	84,468,750	587,586	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	19,875,000	138,255	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,120,677	105,188	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	100,410,156	380,435	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	78,697,265	88,043	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,175,046	52,500	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,109,617	31,146	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,256,542	34,167	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,703,323	6,448	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,547,656	125,683	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,283,359	87,978	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	80,000,000	80,268,750	82,009,375	1,639,286	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	44,042,969	288,977	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	42,860,742	533,139	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,409,375	199,038	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	105,553,711	1,543,801	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	30,957,227	176,434	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	8,844,922	50,410	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	66,336,914	378,074	1.453

*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
Mercedes	4.850	1/11/2029	Corp	A	A2	58769JAR8	12,000,000	11,985,720	11,937,444	129,333	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	19,958,781	149,833	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	44,597,657	146,635	1.749
Air Products & Chemicals	4.600	2/8/2029	Corp	A	A2	009158BH8	20,000,000	19,973,400	19,888,338	135,444	4.630
Philip Morris	4.875	2/13/2029	Corp	A-	A2	718172DG1	10,000,000	9,907,000	9,936,283	65,000	5.088
Bristol-Myers Squibb	4.900	2/22/2029	Corp	A	A2	110122EF1	10,000,000	9,979,000	10,042,093	53,083	4.948
Cisco	4.850	2/26/2029	Corp	AA-	A1	17275RBR2	10,000,000	9,996,500	10,073,814	47,153	4.858
U.S. Treasury Note	4.250	2/28/2029	Tsy	AA+	Aaa	91282CKD2	25,000,000	25,017,578	25,033,203	92,391	4.234
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	22,396,485	40,761	1.843
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,113,020	67,189,454	122,283	1.843
American Honda	4.900	3/13/2029	Corp	A-	A3	02665WFE6	10,000,000	9,995,600	9,971,666	24,500	4.910
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,943,240	45,824,219	596,995	2.399
U.S. Treasury Note	4.125	3/31/2029	Tsy	AA+	Aaa	91282CKG5	45,000,000	44,850,586	44,806,641	5,072	4.199
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,862,966	23,287,110	231,045	2.863
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,628,329	23,287,110	231,045	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	40,000,000	39,414,007	37,259,375	369,672	3.058
Total		2.885					7,764,910,676	7,807,501,255	7,407,596,838	52,304,798	2.734

Portfolio: Extended Reserve 9218-5

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,097	5.242
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	45,000,000	44,110,547	41,916,797	415,881	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	23,841,797	205,357	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,461,378	22,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	65,827,148	154,018	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,776,953	20,536	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	65,827,148	154,018	1.414
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	39,296,875	779,235	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	74,112,305	1,260,989	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	24,704,102	420,330	4.044
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	10,000,000	9,867,188	9,881,641	168,132	4.265
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	77,484,687	583,846	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	27,295,742	205,673	0.790

*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	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	44,025,391	331,731	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	26,415,234	199,038	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,278,125	520,902	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	859,727	1,896	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,298,633	9,478	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,438,906	7,582	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	12,895,898	28,434	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,737,539	17,060	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,456,992	20,852	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,597,266	18,956	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,597,266	18,956	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	55,882,226	123,214	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,194,531	37,912	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,218,750	294,231	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,563,419	74,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,152,344	47,390	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,038,086	11,848	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,076,172	23,695	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,691,406	28,434	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,470,313	189,560	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,096,534	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,096,534	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,193,069	27,222	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,414,766	14,217	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,004,102	3,949	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,813,125	12,637	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,016,406	15,797	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	79,487,500	286,957	4.203
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	25,547,852	581,284	4.724
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	20,727,344	409,821	4.865
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	40,470,703	165,865	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	16,997,695	69,663	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	100,832,031	1,470,287	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,584,570	142,170	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	39,475,000	268,132	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	50,022,383	86,724	1.489

*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	15,000,000	14,194,922	12,300,586	21,326	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,100,195	7,109	1.630
U.S. Treasury Note	4.250	2/28/2031	Tsy	AA+	Aaa	91282CKC4	50,000,000	49,978,516	50,085,938	184,783	4.257
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	54,777,735	400,446	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,068,360	154,018	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,427,344	61,607	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,641,016	92,411	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	21,911,094	160,179	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,427,344	61,607	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,447,159	208,250	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	48,874,219	94,780	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	40,728,516	78,984	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	11,964,075	20,650	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,249,182	6,667	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	42,473,438	271,071	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	28,587,891	182,452	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,669,141	35,543	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	36,317,188	435,989	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	22,698,242	272,493	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,618,945	163,496	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	26,907,422	104,258	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	31,391,992	121,635	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	17,938,281	69,505	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,322,684	29,167	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	24,829,102	390,968	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	44,692,383	703,743	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	34,760,742	547,356	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	14,897,461	234,581	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	9,931,641	156,387	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	24,829,102	390,968	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	18,941,406	88,462	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	37,882,812	176,923	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	33,147,461	154,808	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	12,060,802	79,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	13,065,869	86,125	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	24,335,938	122,424	4.094

*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	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	97,343,750	489,698	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	34,070,313	171,394	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	25,554,688	426,511	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,110,938	85,302	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,110,938	85,302	3.953
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	50,000,000	49,060,547	49,171,875	252,747	4.233
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	55,000,000	54,067,578	54,089,063	278,022	4.211
FHLB Note	4.375	3/10/2034	Agy	AA+	Aaa	3130AYW85	25,000,000	24,789,000	24,939,109	157,986	4.480
Total		7.147					2,645,000,000	2,642,788,216	2,416,037,780	18,297,390	2.821

Portfolio: Wastewater 208

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAA-m	Aaa-mf		9,847	9,847	9,847	97	5.242
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	8,910,000	8,784,129	8,908,707	0	5.411
U.S. Treasury Bill	0.000	4/9/2024	Tsy	A-1+	P-1	912797JM0	10,024,000	9,892,430	9,892,430	0	5.409
U.S. Treasury Bill	0.000	4/16/2024	Tsy	A-1+	P-1	912797JN8	12,394,000	12,231,025	12,231,025	0	5.419
Natl Securities Clearing	0.000	4/23/2024	CP	A-1+	P-1	63763PDP1	11,769,000	11,602,037	11,723,641	0	5.548
U.S. Treasury Bill	0.000	4/30/2024	Tsy	A-1+	P-1	912797JQ1	10,350,000	10,214,727	10,306,266	0	5.386
Unilever	0.000	5/14/2024	CP	A-1	P-1	90477DEE2	10,137,000	10,001,192	10,066,791	0	5.522
Unilever	0.000	5/21/2024	CP	A-1	P-1	90477DEM4	10,725,000	10,581,586	10,639,093	0	5.512
Sumitomo Mitsui	0.000	5/28/2024	CP	A-1	P-1	86563GEU2	10,295,000	10,157,076	10,202,153	0	5.522
FHLB DN	0.000	5/31/2024	Agy	A-1+	P-1	313384XN4	25,577,000	24,533,480	25,339,645	0	5.509
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,543,551	139,635	2.662
Pfizer	0.000	6/3/2024	CP	A-1	P-1	71708EF34	31,821,000	30,943,059	31,504,891	0	5.642
Toyota	0.000	6/3/2024	CP	A-1+	P-1	89233GF35	15,475,000	15,143,001	15,321,713	0	5.557
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	23,095,000	22,315,191	22,873,057	0	5.591
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	18,356,000	18,012,743	18,179,599	0	5.343
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	15,300,000	15,070,823	15,152,967	0	5.411
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	13,701,000	13,499,527	13,569,333	0	5.415
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,292,000	14,876,737	15,145,044	0	5.490
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	18,270,000	17,815,229	18,094,425	0	5.429
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,474,000	15,105,757	15,325,295	0	5.402
U.S. Treasury Bill	0.000	6/4/2024	Tsy	A-1+	P-1	912797JZ1	4,680,000	4,618,466	4,618,466	0	5.418

*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: Wasterwater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Pepsico	0.000	6/11/2024	CP	A-1	P-1	71344TFB3	13,567,000	13,386,269	13,417,622	0	5.491
Natl Securities Clearing	0.000	6/13/2024	CP	A-1+	P-1	63763PFD6	13,684,000	13,500,327	13,500,327	0	5.533
Sumitomo Mitsui	0.000	6/18/2024	CP	A-1	P-1	86563GFJ6	16,250,000	16,031,474	16,052,632	0	5.543
Pepsico	0.000	6/25/2024	CP	A-1	P-1	71344TFR8	13,693,000	13,500,568	13,513,933	0	5.495
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	14,900,000	14,700,228	14,712,234	0	5.408
U.S. Treasury Bill	0.000	7/2/2024	Tsy	A-1+	P-1	912797KH9	13,200,000	13,016,668	13,016,668	0	5.429
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,668,659	15,983	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,555,950	15,776	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,573,381	2,404	3.885
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,314,808	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,252,688	0	5.025
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,800,532	0	4.856
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,309,244	37,154	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,784,884	10,232	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,453,110	6,022	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,598,539	12,344	2.029
Total		0.364					483,496,847	473,977,318	476,173,152	239,647	4.979

Portfolio: LA MICLA 2016 STLIG 26U

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		128,724	128,724	128,724	566	5.242
Total		0.003					128,724	128,724	128,724	566	5.242

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		3,806,208	3,806,208	3,806,208	16,690	5.242
Total		0.003					3,806,208	3,806,208	3,806,208	16,690	5.242

*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: Batiquitos LT 72W

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		83,818	83,818	83,818	354	5.242
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	264,997	1,078	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,028,130	58,774	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	66,536	649	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	67,486	658	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	70,338	686	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	71,288	695	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	68,437	667	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	300,656	641	4.818
Total		2.056					7,373,818	7,037,608	7,021,686	64,202	2.782

Portfolio: Harbor Emergency FD 751

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		8,725	8,725	8,725	38	5.242
U.S. Treasury Bill	0.000	5/30/2024	Tsy	A-1+	P-1	912797HS9	15,300,000	14,899,636	14,899,636	0	5.464
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,879,883	378,074	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,314,887	168,747	4.648
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	3,500,000	3,455,430	3,463,906	23,462	4.288
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	177,000	174,732	175,175	1,186	4.290
Total		1.003					54,285,725	53,717,742	53,742,211	571,507	5.099

Portfolio: Harbor Foods Restoration 70L

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		19,424	19,424	19,424	86	5.242
FHLMC DN	0.000	6/3/2024	Agy	A-1+	P-1	313396XR9	630,000	613,376	623,946	0	5.360
Total		0.170					649,424	632,800	643,370	86	5.357

*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 DWP PRB 2010C J7D

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		899,055	899,055	899,055	3,552	5.242
U.S. Treasury Note	2.250	4/1/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	536,000	6,030	2.604
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	5,987,478	86,225	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	466,988	1,900	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,189,460	99,346	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	112,160	1,094	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,775,359	46,559	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	165,389	1,613	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,872,311	47,504	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	230,023	2,243	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,051,957	49,256	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,654	65	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	289,905	2,827	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,026,293	49,006	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	336,480	3,281	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,716,427	45,985	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,002,188	2,137	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,968,492	1,932	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,200,042	2,022	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,498,102	4,833	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,450,462	8,444	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	5,023,487	9,531	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,685,703	52,930	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	795,998	7,410	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,442,166	50,663	3.693
Total		2.359					85,678,055	83,660,113	80,728,576	586,387	2.542

Portfolio: City of LA HOUSE LA FUND 66M

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		194,378,080	194,378,080	194,378,080	742,694	5.242
Total		0.003					194,378,080	194,378,080	194,378,080	742,694	5.242

*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 TRAN DEBT SVC FUNDD P15

Date: 3/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	6/27/2024	Agy	A-1+	P-1	313384YR4	125,000,000	119,886,111	123,367,500	0	5.584
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	187,077,000	183,059,705	184,719,508	0	5.274
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	312,077,000	306,743,691	308,144,293	0	5.407
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	312,077,000	307,963,364	308,144,293	0	5.432
Total		0.241					936,231,000	917,652,872	924,375,594	0	5.412

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		6,316,686	6,316,686	6,316,686	27,972	5.242
Total		0.003					6,316,686	6,316,686	6,316,686	27,972	5.242

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		4,094,816	4,094,816	4,094,816	17,956	5.242
Total		0.003					4,094,816	4,094,816	4,094,816	17,956	5.242

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		950	950	950	4	5.242
Total		0.003					950	950	950	4	5.242

*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: COL SLD WAS RES RB 2023 FD 66W

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		21,333,365	21,333,365	21,333,365	55,202	5.242
FHLB DN	0.000	6/28/2024	Agy	A-1+	P-1	313384YS2	15,375,000	14,635,934	15,172,050	0	5.477
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,911,169	158,583	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,176,980	148,424	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,040,721	8,529	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,451,371	204,743	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,030,625	162,345	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,228,512	176,641	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,374,196	39,291	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,694,034	205,222	4.560
Total		1.118					182,793,365	181,748,356	182,413,024	1,158,980	5.015

Portfolio: City of LA DWP PRB 2023E J9C

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		6,340	6,340	6,340	13	5.242
U.S. Treasury Bill	0.000	4/25/2024	Tsy	A-1+	P-1	912797HG5	184,657,000	183,144,128	184,010,067	0	5.459
U.S. Treasury Bill	0.000	5/28/2024	Tsy	A-1+	P-1	912797JY4	57,470,000	56,951,068	56,992,759	0	5.439
Total		0.090					242,133,340	240,101,536	241,009,166	13	5.454

Portfolio: City of LA DWP WRB 2024A M3L

Date: 3/31/24

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	5.170	4/1/2024	MMF	AAAm	Aaa-mf		3,587	3,587	3,587	193	5.242
Microsoft	0.000	4/29/2024	CP	A-1+	P-1	59515MDV4	25,000,000	24,775,910	24,882,652	0	5.487
Natl Securities Clearing	0.000	4/29/2024	CP	A-1+	P-1	63763PDV8	25,000,000	24,775,486	24,881,333	0	5.498
FNMA DN	0.000	4/29/2024	Agy	A-1+	P-1	313588WE1	60,000,000	59,253,250	59,724,000	0	5.361
U.S. Treasury Bill	0.000	4/30/2024	Tsy	A-1+	P-1	912797JQ1	58,555,000	58,025,111	58,307,574	0	5.451
U.S. Treasury Bill	0.000	5/28/2024	Tsy	A-1+	P-1	912797JY4	22,740,000	22,534,667	22,551,163	0	5.439
FNMA DN	0.000	5/30/2024	Agy	A-1+	P-1	313588XM2	35,000,000	34,418,932	34,680,450	0	5.295
Total		0.101					226,298,587	223,786,942	225,030,758	193	5.411

*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
U.S. Treasury Note	Buy	Tsy	91282CKB6	3/1/2024	3/4/2024	2/28/2026	30,000,000
John Deere	Buy	Corp	24422EXK0	3/4/2024	3/7/2024	3/6/2026	10,000,000
John Deere	Buy	Corp	24422EXM6	3/4/2024	3/7/2024	3/5/2027	10,000,000
U.S. Treasury Note	Sell	Tsy	91282CKD2	3/11/2024	3/12/2024	2/28/2029	20,000,000
American Honda	Buy	Corp	02665WFE6	3/11/2024	3/13/2024	3/13/2029	10,000,000
State Street	Buy	Corp	857477CL5	3/13/2024	3/18/2024	3/18/2027	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CKG5	3/27/2024	4/1/2024	3/31/2029	45,000,000
American Express	Transfer Out	Corp	025816CQ0	3/28/2024	3/28/2024	3/4/2025	10,000,000
IBRD Note	Transfer Out	Supra	459058JA2	3/28/2024	3/28/2024	3/11/2025	20,000,000
Texas Instrument	Transfer Out	Corp	882508BH6	3/28/2024	3/28/2024	3/12/2025	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828ZF0	3/28/2024	3/28/2024	3/31/2025	100,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128284F4	3/28/2024	3/28/2024	3/31/2025	25,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CES6	3/28/2024	3/28/2024	5/31/2029	40,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
BNP Paribas	Buy	CP	09659BC65	3/1/2024	3/1/2024	3/6/2024	30,000,000
BNP Paribas	Buy	CP	09659BC40	3/1/2024	3/1/2024	3/4/2024	50,000,000
U.S. Treasury Bill	Buy	Tsy	912797JL2	3/1/2024	3/1/2024	4/2/2024	47,945,000
Southern California Gas	Buy	CP	84243LCF9	3/4/2024	3/4/2024	3/15/2024	15,000,000
FNMA DN	Buy	Agy	313588VC6	3/4/2024	3/4/2024	4/3/2024	156,925,000
FNMA DN	Buy	Agy	313588UH6	3/4/2024	3/4/2024	3/15/2024	25,000,000
Sumitomo Mitsui	Buy	CP	86563GDC3	3/5/2024	3/5/2024	4/12/2024	55,600,000
Kenvue	Buy	CP	49177FD49	3/5/2024	3/5/2024	4/4/2024	65,000,000
Mars	Buy	CP	57167EDG0	3/6/2024	3/6/2024	4/16/2024	5,000,000
Unilever	Buy	CP	90477DDC7	3/6/2024	3/6/2024	4/12/2024	30,000,000
Koch Industries	Buy	CP	50000DDG8	3/6/2024	3/6/2024	4/16/2024	22,000,000
Emerson Electric	Buy	CP	29101ADG6	3/6/2024	3/6/2024	4/16/2024	39,100,000
U.S. Treasury Bill	Buy	Tsy	912797JL2	3/6/2024	3/6/2024	4/2/2024	10,000,000
Cargill	Buy	CP	14178LC81	3/7/2024	3/7/2024	3/8/2024	25,000,000
FHLMC DN	Buy	Agy	313396VS9	3/7/2024	3/7/2024	4/17/2024	105,516,000
Cargill	Buy	CP	14178LCB4	3/8/2024	3/8/2024	3/11/2024	30,000,000
FHLB DN	Buy	Agy	313384UH0	3/8/2024	3/8/2024	3/15/2024	67,650,000
Koch Industries	Buy	CP	50000DD86	3/11/2024	3/11/2024	4/8/2024	26,736,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563GCL4	3/12/2024	3/12/2024	3/20/2024	31,260,000
Sumitomo Mitsui	Buy	CP	86563GCL4	3/13/2024	3/13/2024	3/20/2024	60,000,000
Koch Industries	Buy	CP	50000DCR5	3/13/2024	3/13/2024	3/25/2024	25,000,000
Cargill	Buy	CP	14178LCE8	3/13/2024	3/13/2024	3/14/2024	60,000,000
BNP Paribas	Buy	CP	09659BCJ7	3/13/2024	3/13/2024	3/18/2024	53,025,000
Hershey	Buy	CP	42786TDF2	3/14/2024	3/14/2024	4/15/2024	23,815,000
John Deere	Buy	CP	24422CDB6	3/14/2024	3/14/2024	4/11/2024	10,000,000
JPMorgan Securites	Buy	CP	46640PDH3	3/14/2024	3/14/2024	4/17/2024	55,000,000
Sumitomo Mitsui	Buy	CP	86563GD17	3/15/2024	3/15/2024	4/1/2024	33,500,000
BNP Paribas	Buy	CP	09659BCN8	3/18/2024	3/18/2024	3/22/2024	45,000,000
U.S. Treasury Bill	Buy	Tsy	912796CX5	3/18/2024	3/18/2024	4/18/2024	91,150,000
FNMA DN	Buy	Agy	313588UV5	3/19/2024	3/19/2024	3/27/2024	97,530,000
BNP Paribas	Buy	CP	09659BCU2	3/20/2024	3/20/2024	3/28/2024	95,480,000
Koch Industries	Buy	CP	50000DDR4	3/20/2024	3/20/2024	4/25/2024	50,000,000
Emerson Electric	Buy	CP	29101ADR2	3/20/2024	3/20/2024	4/25/2024	29,450,000
Koch Industries	Buy	CP	50000DDR4	3/20/2024	3/20/2024	4/25/2024	50,000,000
BNP Paribas	Buy	CP	09659BCU2	3/21/2024	3/21/2024	3/28/2024	18,675,000
U.S. Treasury Bill	Buy	Tsy	912796CX5	3/22/2024	3/22/2024	4/18/2024	45,909,000
UnitedHealth Group	Buy	CP	91058TCU8	3/26/2024	3/26/2024	3/28/2024	50,000,000
U.S. Treasury Bill	Buy	Tsy	912797HG5	3/26/2024	3/26/2024	4/25/2024	71,515,000
U.S. Treasury Bill	Buy	Tsy	912797JL2	3/26/2024	3/26/2024	4/2/2024	50,000,000
Sumitomo Mitsui	Buy	CP	86563GE16	3/27/2024	3/27/2024	5/1/2024	100,000,000
Sumitomo Mitsui	Buy	CP	86563GDR0	3/27/2024	3/27/2024	4/25/2024	122,600,000
Bristol-Myers Squibb	Buy	CP	11012LD52	3/27/2024	3/27/2024	4/5/2024	51,000,000
Bristol-Myers Squibb	Buy	CP	11012LD29	3/27/2024	3/27/2024	4/2/2024	26,800,000
Unilever	Buy	CP	90477DDP8	3/28/2024	3/28/2024	4/23/2024	50,000,000
American Express	Transfer In	Corp	025816CQ0	3/28/2024	3/28/2024	3/4/2025	10,000,000
IBRD Note	Transfer In	Supra	459058JA2	3/28/2024	3/28/2024	3/11/2025	20,000,000
Texas Instrument	Transfer In	Corp	882508BH6	3/28/2024	3/28/2024	3/12/2025	10,000,000
U.S. Treasury Note	Transfer In	Tsy	912828ZF0	3/28/2024	3/28/2024	3/31/2025	100,000,000
U.S. Treasury Note	Transfer In	Tsy	9128284F4	3/28/2024	3/28/2024	3/31/2025	25,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CJZ5	3/27/2024	3/28/2024	2/15/2034	55,000,000
FHLB Note	Buy	Agy	3130AYW85	3/27/2024	3/28/2024	3/10/2034	25,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CES6	3/28/2024	3/28/2024	5/31/2029	40,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797JZ1	3/5/2024	3/5/2024	6/4/2024	4,680,000
Pepsico	Buy	CP	71344TFB3	3/12/2024	3/12/2024	6/11/2024	13,567,000
Natl Securities Clearing	Buy	CP	63763PFD6	3/14/2024	3/14/2024	6/13/2024	13,684,000
Sumitomo Mitsui	Buy	CP	86563GFJ6	3/19/2024	3/19/2024	6/18/2024	16,250,000
Pepsico	Buy	CP	71344TFR8	3/21/2024	3/21/2024	6/25/2024	13,693,000
U.S. Treasury Bill	Buy	Tsy	912796Y45	3/26/2024	3/26/2024	6/27/2024	14,900,000
U.S. Treasury Bill	Buy	Tsy	912797KH9	3/28/2024	3/28/2024	7/2/2024	13,200,000

City of LA Tran Debt Svc Fund P15

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796Y45	3/28/2024	3/28/2024	6/27/2024	312,077,000

Portfolio: DWP WRB PRB 2023E J9C

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797JY4	3/27/2024	3/27/2024	5/28/2024	57,470,000

Portfolio: DWP WRB 2024A M3L

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797JY4	3/27/2024	3/27/2024	5/28/2024	22,740,000

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

PRIMARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 04.12.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 04.12.24 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