

City of Los Angeles

Office of Finance



Investment Report

January 31, 2024

Diana Mangioglu
City Treasurer/Director of Finance

Tom Juarez
Chief Investment Officer

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CITY TREASURER

CITY OF LOS ANGELES

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KAREN R. BASS
MAYOR

February 29, 2024

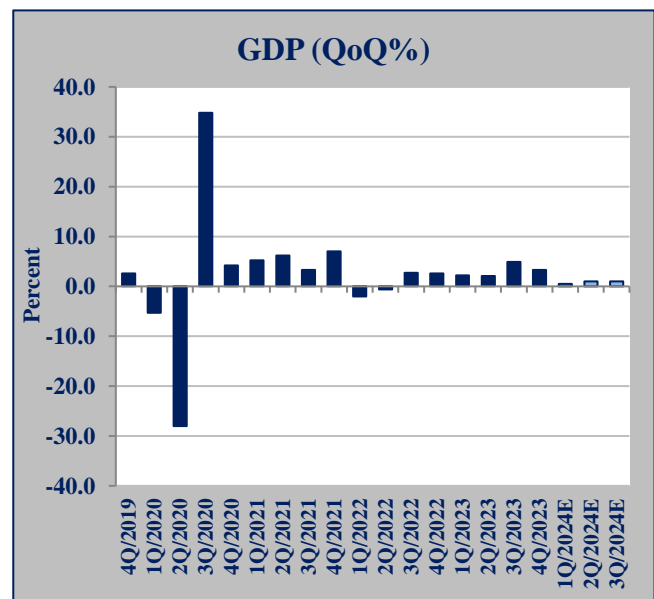
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending January 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.

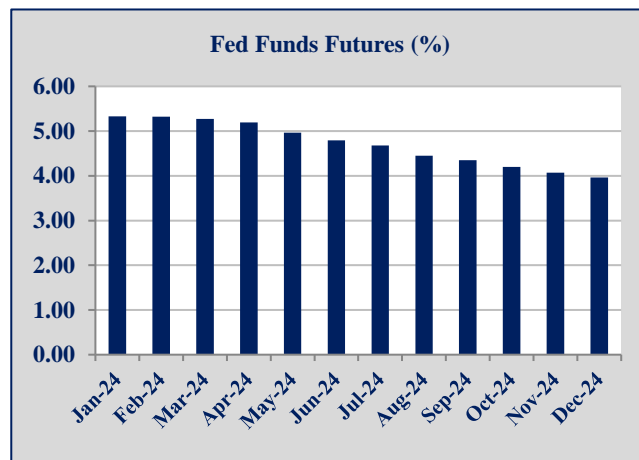
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 3.3% on an annualized basis for the fourth quarter of 2023. The current anticipated growth rate for all of 2024 is 1.3% which increased 0.1% from last month's 2024 full-year forecast. The U.S. unemployment rate for January 2024 was 3.7%. The Consumer Price Index (CPI) increased 3.1% for the twelve months ending January 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 0.6% over the past twelve months.



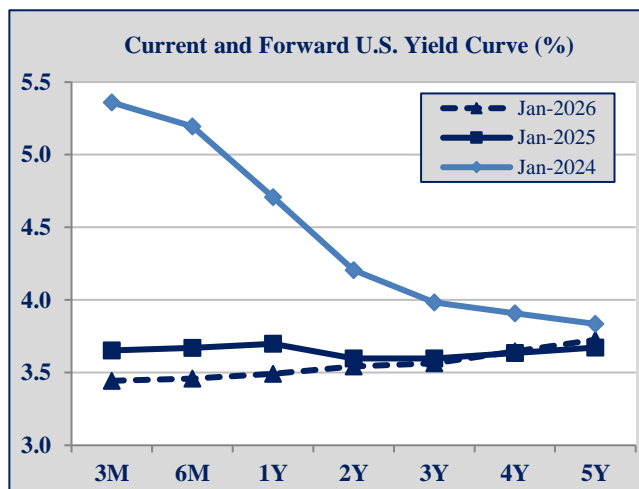
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its January 31, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has been expanding at a solid pace. Job gains have moderated since early last year but remain 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 January 31, 2024.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,346,345,284	3.71%	114 Days	AA+
Reserve Portfolio	\$7,436,289,759	2.63%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,464,927,209	2.68%	7.0 Years	AA+
General Pool	\$14,247,562,251	2.97%	2.8 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.71%	2.63%	2.68%	2.97%
Benchmark	5.34%	4.00%	2.26%	4.10%
Variance	-1.63%	-1.37%	0.42%	-1.13%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.46%	0.37%	0.20%	0.37%
Benchmark Total Rate of Return	0.43%	0.37%	0.15%	0.35%
Variance	0.03%	0.00%	0.05%	0.02%

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 January 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

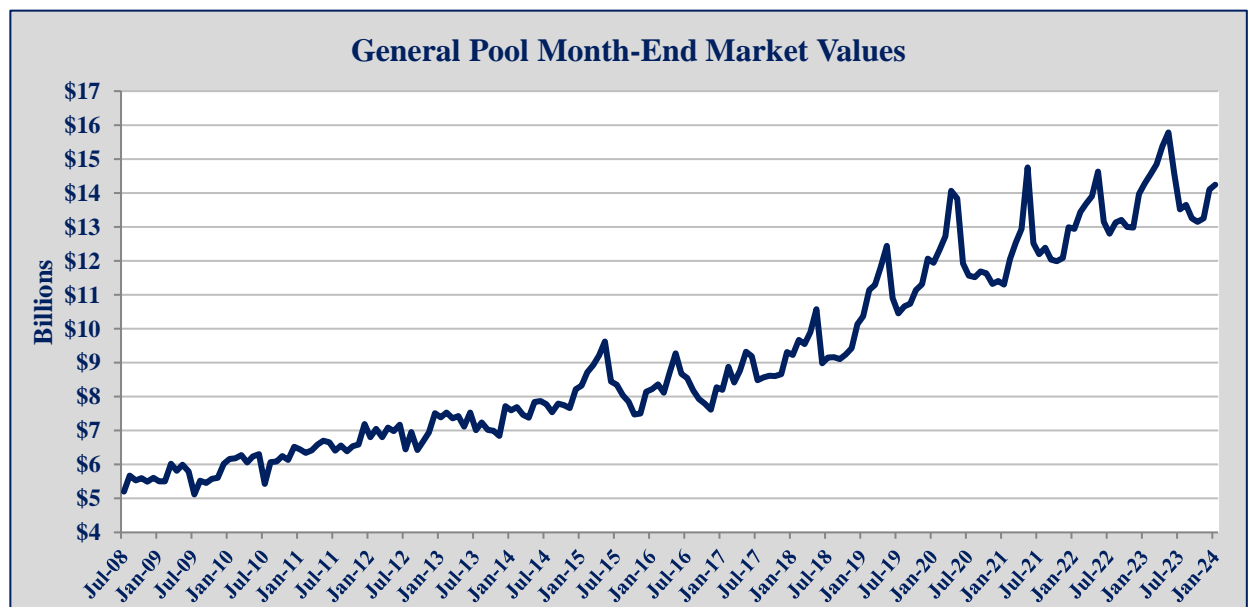
GENERAL POOL ASSET HOLDINGS

January 31, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$45,730,365	\$45,730,365	0.32%	0	0.0
Money Market Funds	\$82,328,316	\$82,328,316	0.58%	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.	\$132,252,050	\$132,252,050	0.93%	0	0.0
Commercial Paper	\$1,095,558,000	\$1,089,884,750	7.65%	34	0.1
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$424,000,000	\$418,418,236	2.94%	217	0.6
U.S. Agencies/Munis/Supras	\$834,477,000	\$828,485,970	5.81%	80	0.2
U.S. Treasuries	\$1,903,250,000	\$1,877,304,279	13.18%	160	0.4
Subtotal: Pooled Investments:	\$4,257,285,000	\$4,214,093,234	29.58%	118	0.3
Total Short-Term Core Portfolio:	\$4,389,537,050	\$4,346,345,284	30.51%	114	0.3
Money Market Funds	\$960,080	\$960,080	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	\$1,610,500,000	\$1,580,338,483	11.09%	926	2.5
Asset-Backed Securities	\$284,553,674	\$279,653,386	1.96%	1,061	2.9
U.S. Agencies/Munis/Supras	\$541,540,000	\$510,091,185	3.58%	1,398	3.8
U.S. Treasuries	\$7,962,000,000	\$7,530,173,834	52.85%	1,542	4.2
Total Long-Term Reserve Portfolios:	\$10,399,553,754	\$9,901,216,968	69.49%	1,423	3.9
Total Cash and Pooled Investments:	\$14,789,090,803	\$14,247,562,251	100.00%	1,023	2.8

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

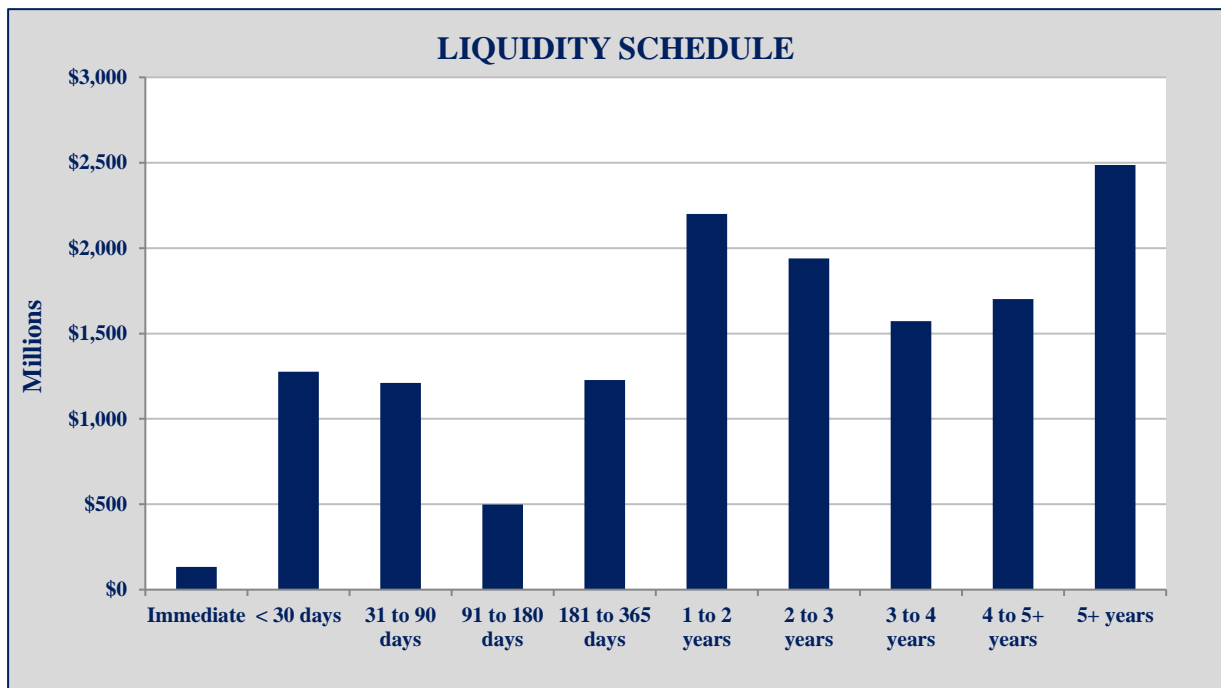
January 31, 2024

	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	\$83,288,396	\$87,481,765	0.61%
Bank Deposits*	Immediate	\$45,730,365	\$133,212,130	0.93%
Subtotal		\$133,212,130		
Pooled Investments Maturing:				
	< 30 days**	\$1,276,521,007	\$1,409,733,137	9.89%
	31 to 90 days	\$1,210,977,589	\$2,620,710,726	18.39%
	91 to 180 days	\$499,137,399	\$3,119,848,125	21.90%
	181 to 365 days	\$1,227,457,239	\$4,347,305,364	30.51%
	1 to 2 years	\$2,199,636,963	\$6,546,942,327	45.95%
	2 to 3 years	\$1,939,492,255	\$8,486,434,581	59.56%
	3 to 4 years	\$1,571,735,415	\$10,058,169,997	70.60%
	4 to 5 years	\$1,702,018,757	\$11,760,188,754	82.54%
	5+ years	\$2,487,373,498	\$14,247,562,251	100.00%
Total Cash and Pooled Investments		\$14,247,562,251		

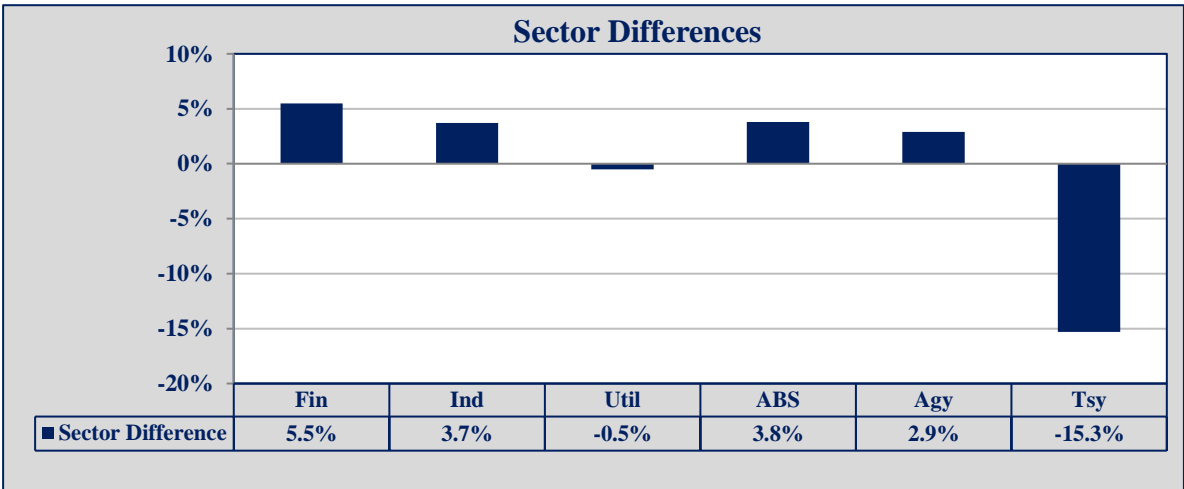
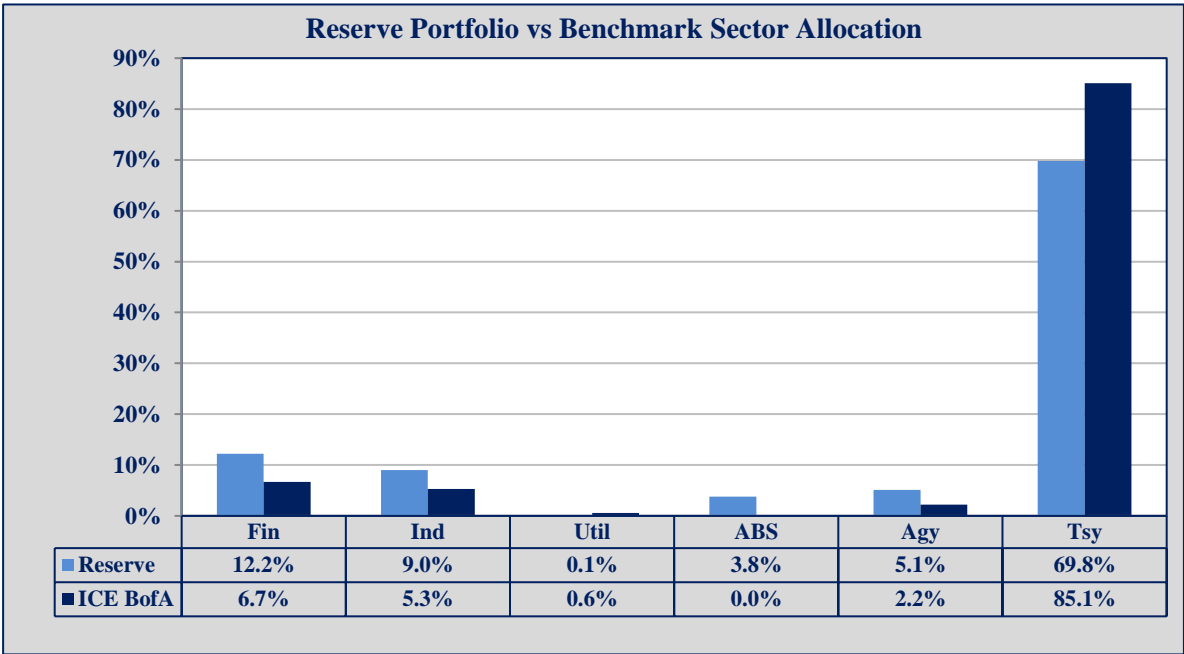
*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



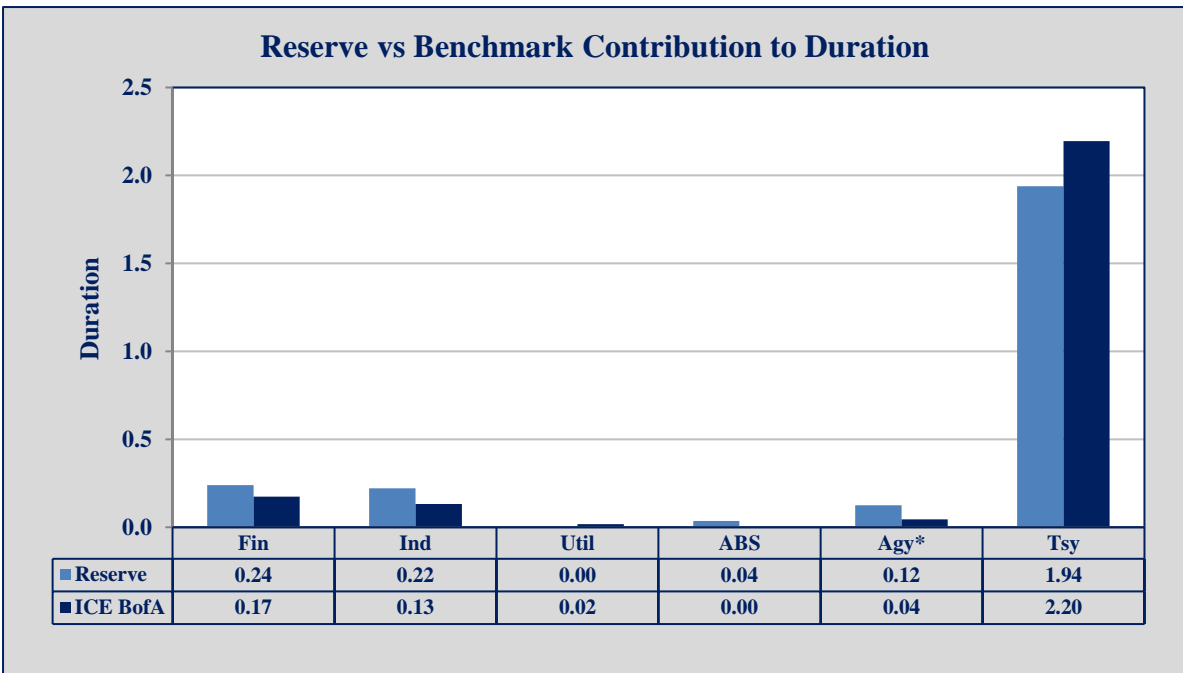
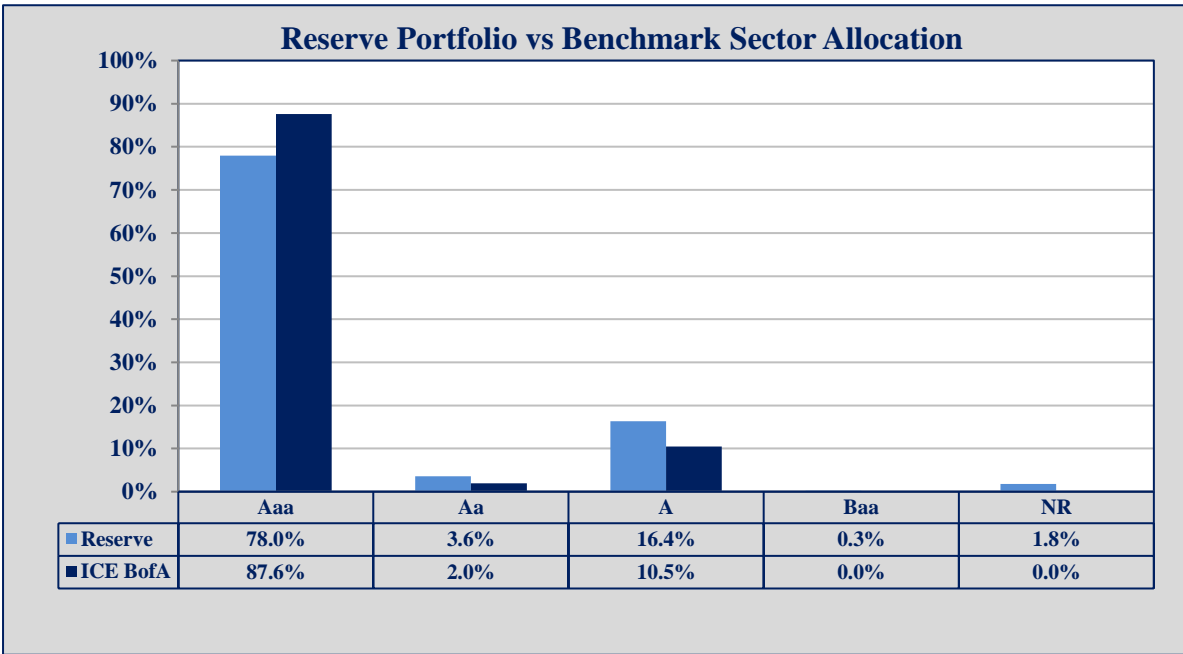
RESERVE PORTFOLIO SECTOR ALLOCATION
January 31, 2024



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
January 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

January 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.71%	3.55%	3.39%	3.79%	2.18%	1.87%
60 Day CP/30 Day Agy Benchmark*	5.34%	5.37%	5.37%	5.19%	2.53%	2.02%
Variance	-1.63%	-1.82%	-1.98%	-1.41%	-0.35%	-0.15%

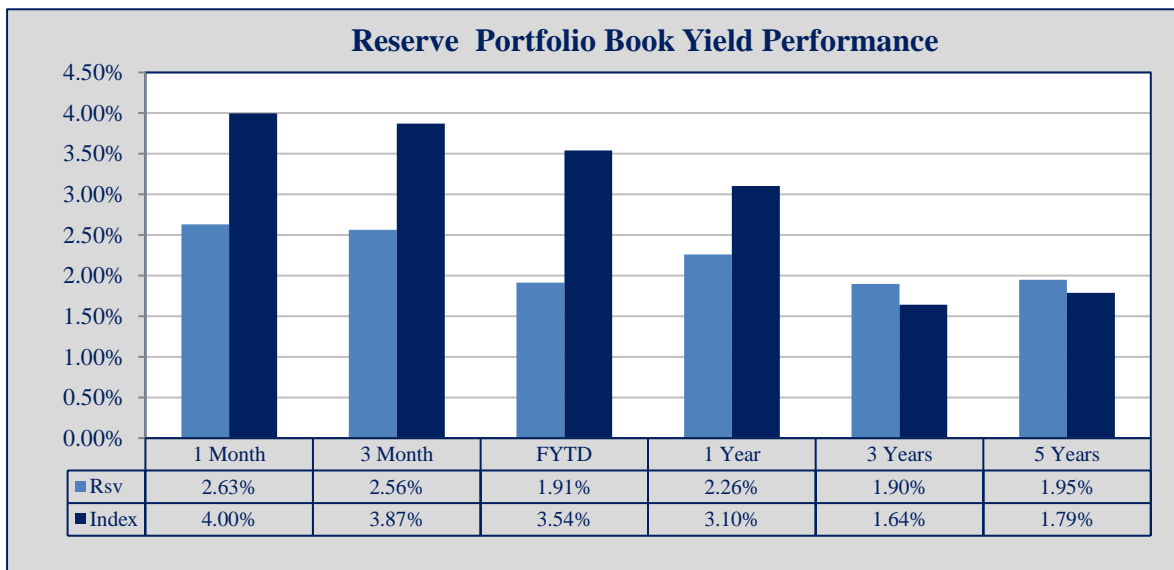
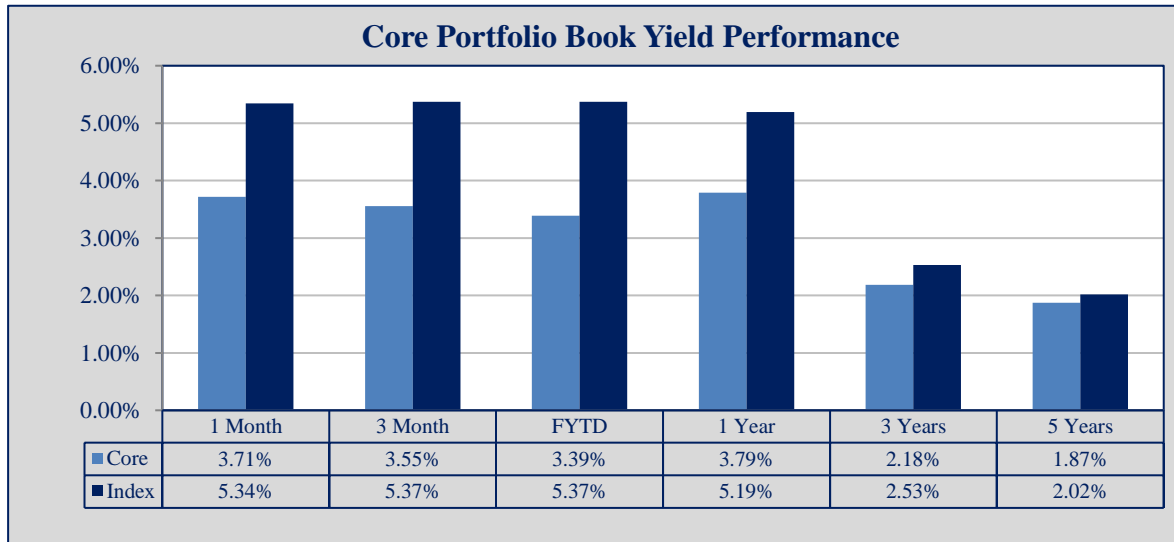
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.63%	2.56%	1.91%	2.26%	1.90%	1.95%
1-5 Year Govt/Corp Index**	4.00%	3.87%	3.54%	3.10%	1.64%	1.79%
Variance	-1.37%	-1.31%	-1.63%	-0.84%	0.25%	0.16%

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

January 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.68%	2.64%	1.80%	2.27%	1.58%	N/A
5-10 Year US Treasury Index*	2.26%	2.22%	2.12%	2.00%	1.38%	N/A
Variance	0.43%	0.42%	-0.32%	0.27%	0.21%	N/A

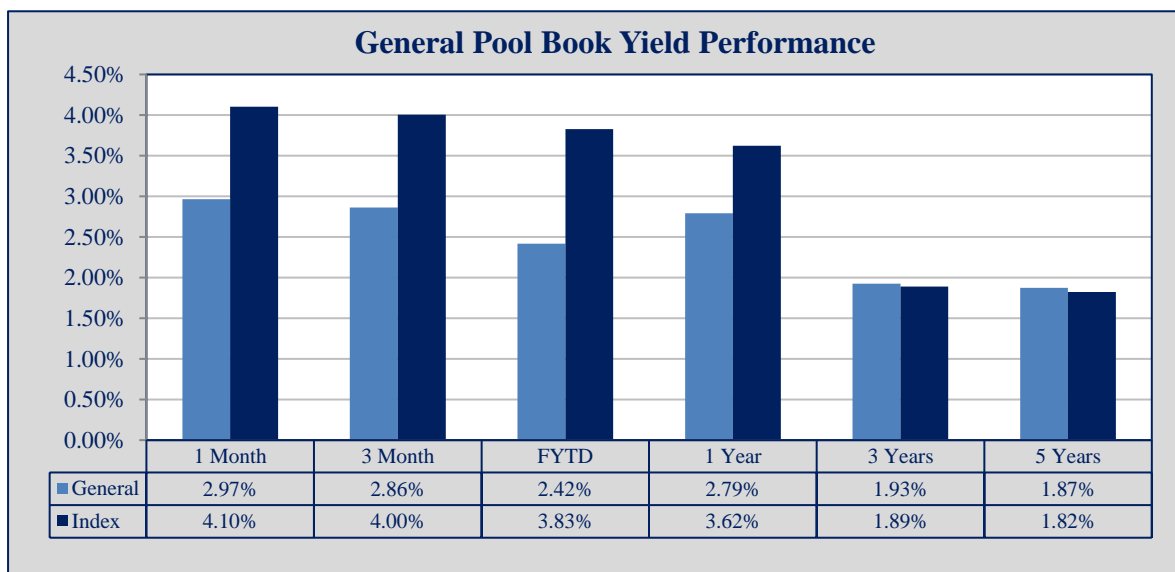
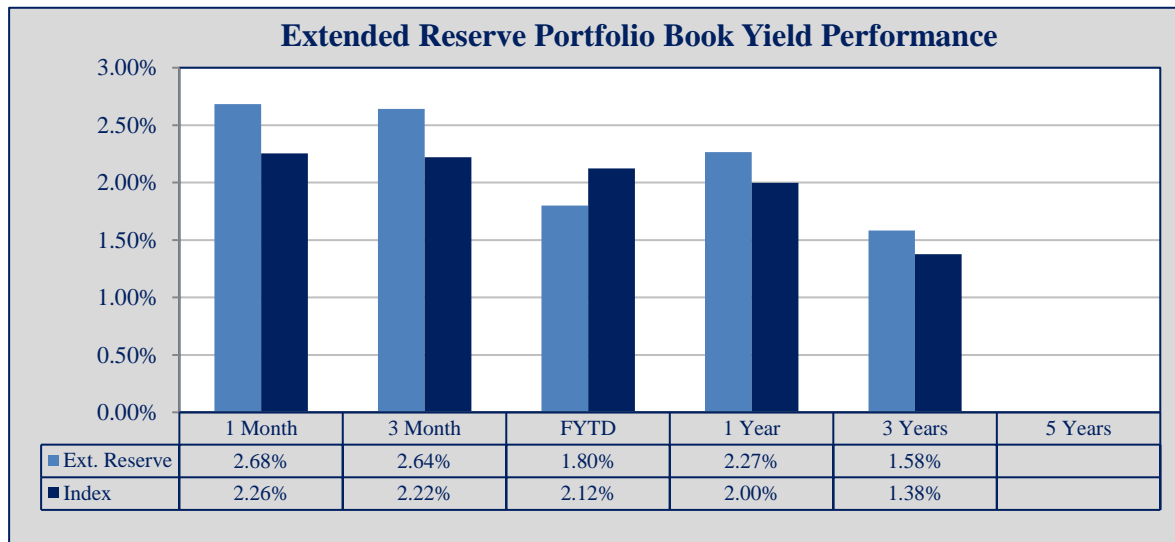
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	2.97%	2.86%	2.42%	2.79%	1.93%	1.87%
Weighted Benchmark**	4.10%	4.00%	3.83%	3.62%	1.89%	1.82%
Variance	-1.14%	-1.14%	-1.41%	-0.83%	0.04%	0.05%

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

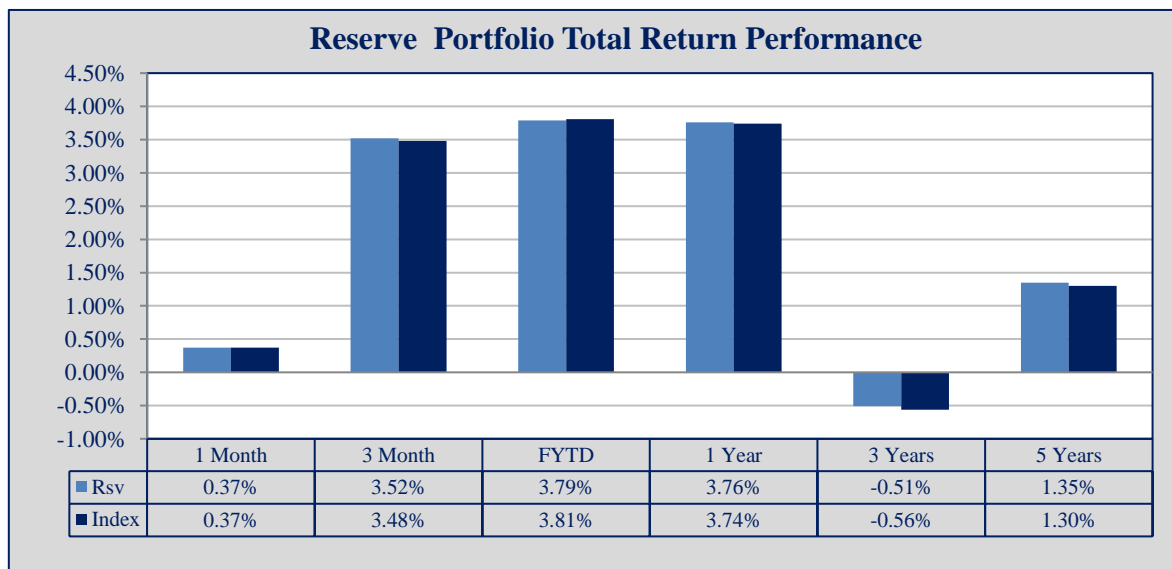
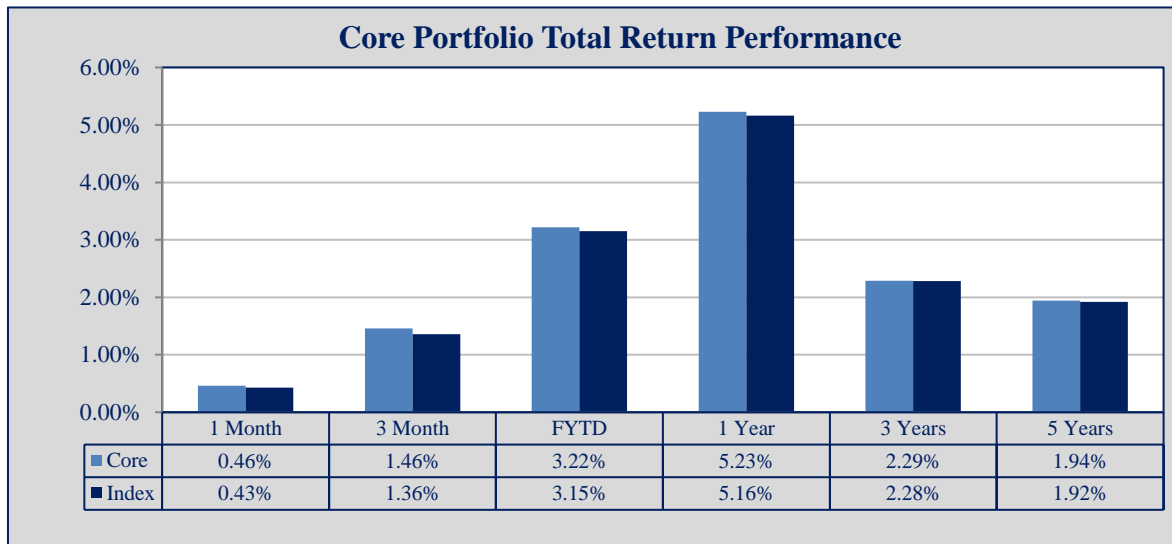
January 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.46%	1.46%	3.22%	5.23%	2.29%	1.94%
3 Month Treasury Bill Index*	0.43%	1.36%	3.15%	5.16%	2.28%	1.92%
Variance	0.03%	0.10%	0.07%	0.07%	0.01%	0.02%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.37%	3.52%	3.79%	3.76%	-0.51%	1.35%
1-5 Year Govt/Corp Index*	0.37%	3.48%	3.81%	3.74%	-0.56%	1.30%
Variance	0.00%	0.04%	-0.02%	0.02%	0.05%	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.



TOTAL RETURN PERFORMANCE

January 31, 2024

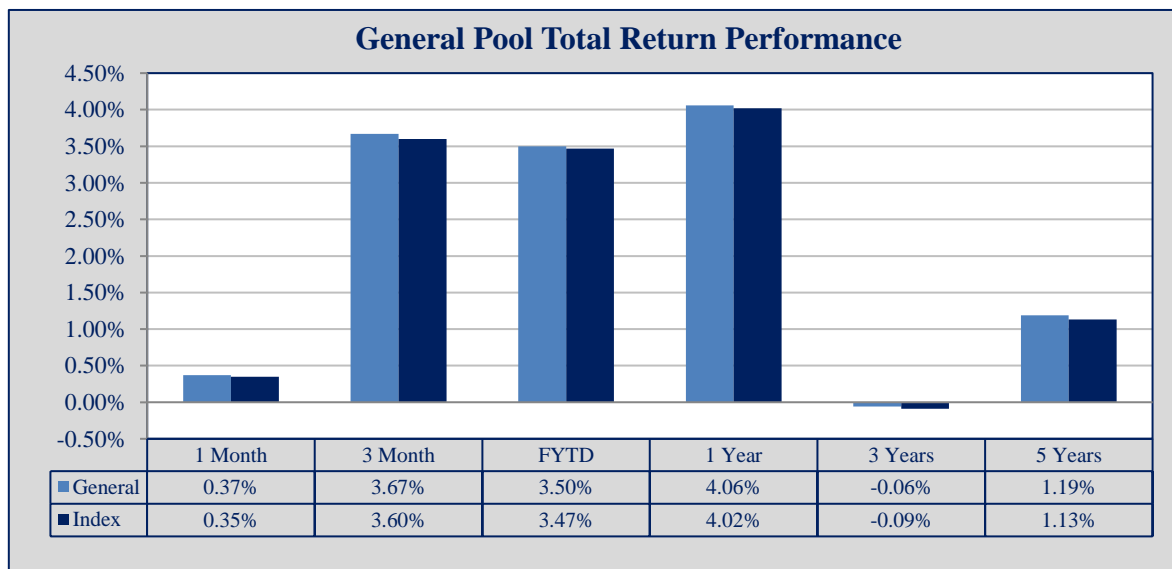
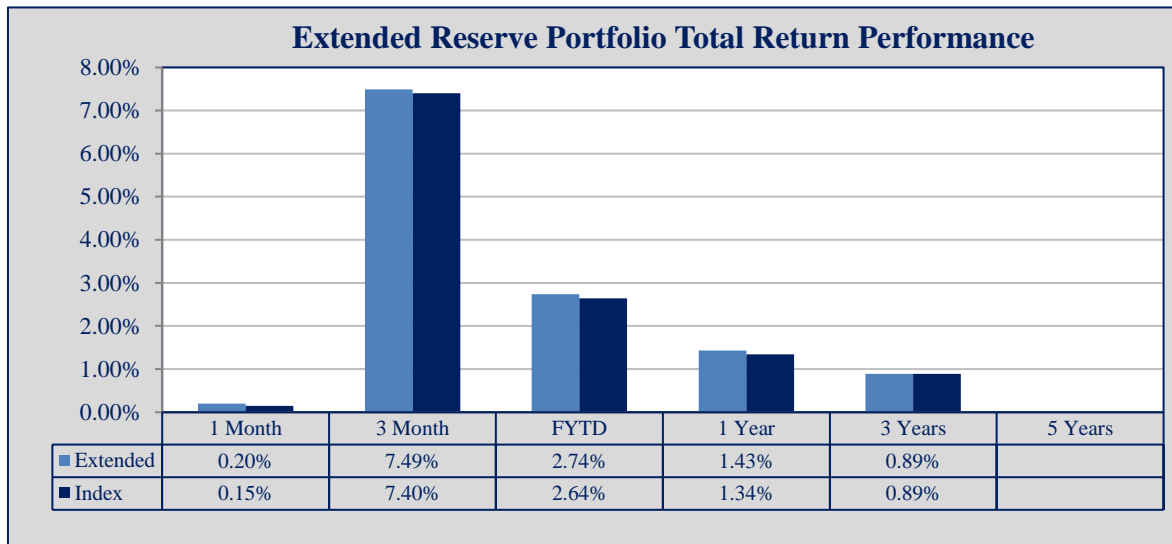
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.20%	7.49%	2.74%	1.43%	0.89%	N/A
5-10 Year Treasury Index*	0.15%	7.40%	2.64%	1.34%	0.89%	N/A
Variance	0.05%	0.09%	0.10%	0.09%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	0.37%	3.67%	3.50%	4.06%	-0.06%	1.19%
General Portfolio Weighted Index**	0.35%	3.60%	3.47%	4.02%	-0.09%	1.13%
Variance	0.02%	0.07%	0.03%	0.04%	0.03%	0.06%

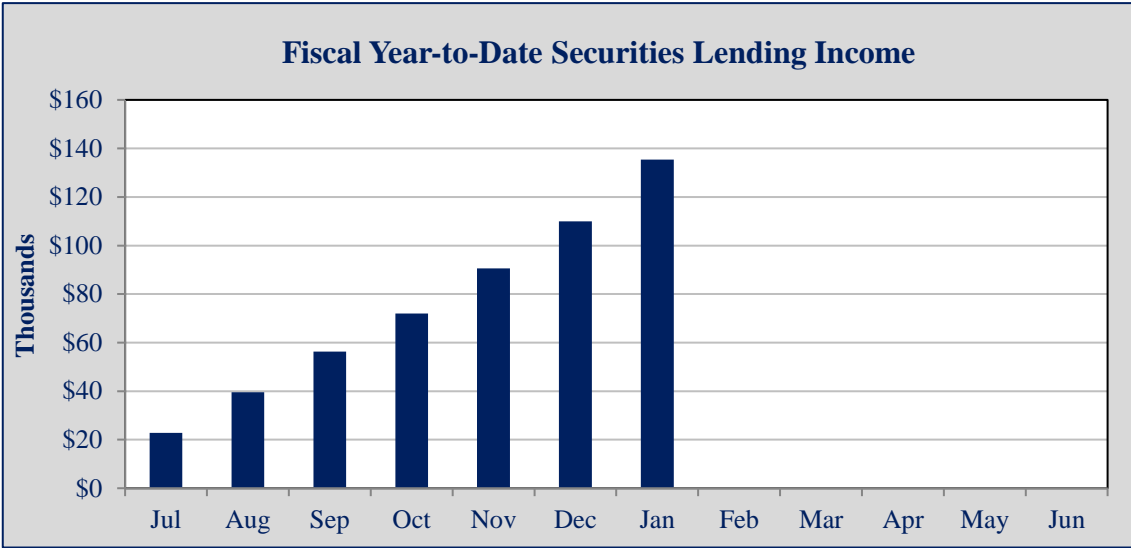
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ice BofA Indices

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

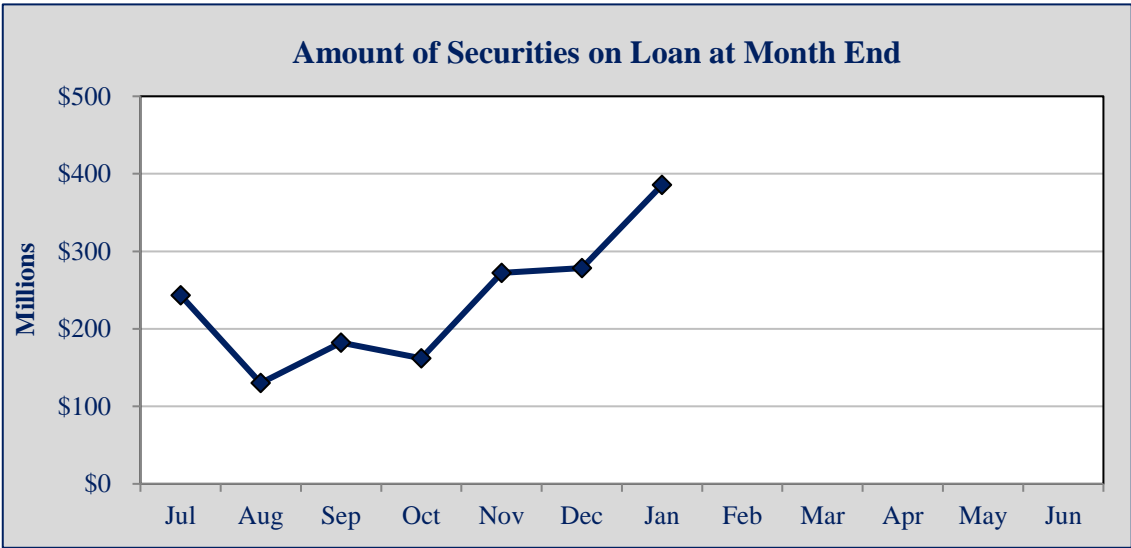


SECURITIES LENDING INFORMATION
January 31, 2024



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

*Amounts in Thousands



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

*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: 1/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		2/1/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		2/1/2024	Bank				40,730,365	40,730,365	40,730,365		
Bk of New York Mellon - Sweep	5.190	2/1/2024	MMF	AAAm	Aaa-mf		75,861,608	75,861,608	75,861,608	19,709	5.262
Treasury Plus Money Market	5.190	2/1/2024	MMF	AAAm	Aaa-mf	94975H312	6,466,708	6,466,708	6,466,708	42,912	5.220
Federated Hermes Treas Oblig	5.190	1/2/2024	MMF	AAAm	Aaa-mf	60934N500	0	0	0	97,439	5.220
LAIF	4.012	2/1/2024	LAIF	NR	NR	SYS34208	1,048,131	1,048,131	1,048,131	3,559	4.012
LAIF	4.012	2/1/2024	LAIF	NR	NR	SYS50078	1,048,771	1,048,771	1,048,771	3,561	4.012
LAIF	4.012	2/1/2024	LAIF	NR	NR	SYS50080	1,048,483	1,048,483	1,048,483	3,560	4.012
LAIF	4.012	2/1/2024	LAIF	NR	NR	SYS50081	1,047,983	1,047,983	1,047,983	3,558	4.012
FHLB DN	0.000	2/1/2024	Agy	A-1+	P-1	313384SN0	40,000,000	39,801,289	39,994,400	0	5.434
U.S. Treasury Bill	0.000	2/1/2024	Tsy	A-1+	P-1	912797GE1	80,000,000	79,661,022	80,000,000	0	5.430
U.S. Treasury Bill	0.000	2/1/2024	Tsy	A-1+	P-1	912797GE1	55,000,000	54,984,386	55,000,000	0	5.254
Canadian Imperial Bank	0.000	2/2/2024	CP	A-1	P-1	13609BB28	45,441,000	45,373,975	45,373,975	0	5.467
Florida Power & Light	0.000	2/6/2024	CP	A-1	P-1	34108AB63	25,000,000	24,955,833	24,977,447	0	5.458
Prudential Funding	0.000	2/6/2024	CP	A-1+	P-1	74433GB62	40,000,000	39,800,533	39,964,552	0	5.455
Koch Industries	0.000	2/7/2024	CP	A-1+	P-1	50000DB70	30,000,000	29,848,983	29,969,025	0	5.507
FNMA DN	0.000	2/7/2024	Agy	A-1+	P-1	313588SU0	114,750,000	113,934,701	114,634,103	0	5.404
Koch Industries	0.000	2/8/2024	CP	A-1+	P-1	50000DB88	24,321,000	24,194,970	24,292,299	0	5.508
John Deere	0.000	2/14/2024	CP	A-1	P-1	24422CBE2	15,000,000	14,940,263	14,969,010	0	5.480
3M Company	3.250	2/14/2024	Corp	BBB+	A3	88579YBB6	10,000,000	10,022,629	9,990,925	150,764	3.008
U.S. Treasury Bill	0.000	2/15/2024	Tsy	A-1+	P-1	912797GN1	38,725,000	38,635,209	38,646,001	0	5.375
U.S. Treasury Bill	0.000	2/20/2024	Tsy	A-1+	P-1	912797JE8	58,025,000	57,728,413	57,864,271	0	5.432
Koch Industries	0.000	2/21/2024	CP	A-1+	P-1	50000DBM7	80,000,000	79,609,133	79,751,920	0	5.506
FNMA DN	0.000	2/21/2024	Agy	A-1+	P-1	313588TJ4	32,215,000	32,051,352	32,117,389	0	5.399
U.S. Treasury Bill	0.000	2/22/2024	Tsy	A-1+	P-1	912796Z28	50,000,000	49,788,530	49,846,500	0	5.420
U.S. Treasury Bill	0.000	2/22/2024	Tsy	A-1+	P-1	912796Z28	41,500,000	39,894,348	41,372,595	0	4.363
FNMA DN	0.000	2/23/2024	Agy	A-1+	P-1	313588TL9	77,512,000	77,118,250	77,254,660	0	5.399
FHLB Note	2.125	2/28/2024	Agy	AA+	Aaa	3130ARHG9	10,000,000	9,994,078	9,974,708	90,313	2.185
Toyota	0.000	2/29/2024	CP	A-1+	P-1	89233GBV7	125,000,000	123,085,208	124,465,403	0	5.700
FHLB DN	0.000	2/29/2024	Agy	A-1+	P-1	313384TS8	187,078,000	185,144,653	186,294,143	0	5.443
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,864,548	99,767,683	1,004,808	2.513
FNMA DN	0.000	3/1/2024	Agy	A-1+	P-1	313588TT2	130,000,000	129,208,300	129,434,500	0	5.399
Koch Industries	0.000	3/4/2024	CP	A-1+	P-1	50000DC46	123,875,000	123,269,767	123,269,759	0	5.506
Koch Industries	0.000	3/5/2024	CP	A-1+	P-1	50000DC53	60,761,000	60,374,172	60,453,911	0	5.514
Emerson Electric	0.000	3/6/2024	CP	A-1	P-1	29101AC69	55,385,000	55,041,244	55,098,447	0	5.503

*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	3/6/2024	CP	A-1+	P-1	50000DC61	64,944,000	64,520,926	64,606,096	0	5.515
Sumitomo Mitsui	0.000	3/7/2024	CP	A-1	P-1	86563GC75	55,831,000	55,518,657	55,533,633	0	5.479
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,996,640	9,972,040	104,000	2.636
Charles Schwab	0.750	3/18/2024	Corp	A-	A2	808513BN4	10,000,000	9,998,394	9,939,888	27,708	0.767
Sumitomo Mitsui	0.000	3/20/2024	CP	A-1	P-1	86563GCL4	125,000,000	124,096,563	124,096,563	0	5.498
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,996,978	9,958,988	89,583	2.531
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,803	19,850,674	42,000	0.601
Prudential Funding	0.000	3/28/2024	CP	A-1+	P-1	74433GCU8	225,000,000	222,723,000	223,062,712	0	5.483
FNMA DN	0.000	3/28/2024	Agy	A-1+	P-1	313588UW3	37,922,000	37,381,801	37,608,385	0	5.402
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	74,607,422	539,959	2.236
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,964,434	19,895,313	143,989	2.306
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	19,897,656	152,459	2.298
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	912828R6	40,000,000	39,982,996	39,700,000	229,945	2.293
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,795,899	127,747	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,714,258	178,846	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	74,481,446	479,052	2.712
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,539	9,943,389	82,500	3.378
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,995,390	9,862,737	9,875	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,989,049	14,893,841	95,000	3.077
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A2	91324PEB4	10,000,000	9,996,675	9,864,618	11,611	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,963,659	49,289,063	26,786	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,993,531	9,919,065	54,688	2.693
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,995,906	9,927,581	58,583	2.893
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,016,931	79,156,250	275,410	1.979
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,022,116	19,789,063	68,852	1.888
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,793,643	94,142,773	408,811	2.722
Bank of America	5.764	6/14/2024	Corp	A-	A1	06051GJY6	10,000,000	10,000,000	9,995,620	78,332	5.512
Nvidia	0.584	6/14/2024	Corp	A+	A1	67066GAL8	15,000,000	15,000,000	14,738,271	11,437	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,803,800	50,417	2.865
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	78,962,500	140,659	1.830
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	70,229,404	68,848,828	3,365	1.419
Truist Financial	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,020,268	9,850,692	125,000	2.294
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,827,401	24,646	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,753,248	148,708	2.194
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	24,383,789	43,308	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,829,808	92,538	2.019

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	70,305,063	68,706,641	555,288	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,122,151	39,260,938	317,308	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,808,055	70,486	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,793,218	70,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,793,218	70,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,819,243	268,333	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	38,873,438	57,280	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,919,426	240,167	4.401
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,412,789	35,556	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,905,234	295,139	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	75,399,813	73,623,047	539,959	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,438,477	127,049	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	50,261,999	49,082,032	359,973	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,901,563	287,978	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,933,800	295,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,790,585	63,333	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,767,924	47,847	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,535,848	95,694	1.659
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,987,683	103,056	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,743,325	40,104	1.434
Goldman Sachs	5.831	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,005,786	15,007,500	24,180	5.777
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	73,139,648	287,431	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,920,313	223,558	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,967,021	181,875	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,779,778	49,569	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,988,481	108,194	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,956,482	161,889	4.735
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	97,281,250	258,197	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,996,817	9,736,870	32,847	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	116,751,563	184,615	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,901,563	74,725	4.422
FFCB Note	0.000	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,667,707	7,813	1.201
FFCB Note	0.000	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,667,707	7,813	1.201
FNMA Note	0.000	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	33,997,241	37,917	1.689
John Deere	0.000	1/10/2025	Corp	A	A2	24422EVY2	15,000,000	14,997,787	14,493,182	10,938	1.266
Toyota	0.000	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,969,181	42,000	4.819

*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
American Honda	0.000	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,330,475	15,000	1.526
Toyota	0.000	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,341,386	14,500	1.495
Caterpillar	0.000	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	14,994,702	28,583	4.925
US Bank	0.000	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,561,272	8,542	2.093
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,187,500	944	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	48,375,000	1,889	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	38,700,000	1,511	0.334
Total		0.312					4,389,537,050	4,375,463,541	4,346,345,284	11,050,079	3.714

Portfolio: Reserve 9218-2

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAA	Aaa-mf		710,080	710,080	710,080	3,104	5.262
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	4,852,196	47,500	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,988,450	14,524,733	105,625	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,689,117	84,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	11,635,509	97,417	1.842
Ford ABS	3.440	2/15/2025	ABS	NR	Aaa	34534LAB3	268,758	268,743	268,487	411	3.469
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,986,100	4,841,825	42,653	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	24,182,617	173,234	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A1	46647PBY1	12,500,000	12,500,000	12,471,872	32,255	0.563
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,980,200	15,046,970	318,750	5.071
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	77,037,500	380,769	0.356
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,486,719	59,960,156	1,174,038	5.168
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,691,144	91,875	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	19,154,345	58,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,644,275	53,090	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	95,402,344	169,399	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,106,445	24,444,336	222,336	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,493,439	225,000	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	1,760,005	1,759,940	1,757,883	3,536	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	48,855,469	390,881	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,063,461	34,375	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A1	06051GJR1	15,000,000	15,000,000	14,822,341	40,260	0.976

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bank of America	3.841	4/25/2025	Corp	A-	A1	06051GKS7	10,000,000	10,000,000	9,954,930	102,427	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,611,013	178,667	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,870,288	24,525	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,804,685	18,750	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,787,563	12,500	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,755,608	110,500	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,521,561	15,833	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	180,953,125	1,090,179	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	29,111,719	136,607	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	43,667,578	204,911	1.606
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,991,450	14,968,800	139,500	4.680
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,883,776	48,261	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,950,157	77,050	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,774,238	16,063	0.705
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,837,891	49,828,125	365,779	4.421
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,833,808	13,733	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,520,165	12,889	0.808
John Deere	4.950	6/6/2025	Corp	A	A2	24422EWW5	7,000,000	6,996,080	7,024,281	52,938	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	44,052,539	169,672	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,839,898	51,021	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	15,035,156	60,989	4.870
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,650,234	37,086,719	150,440	5.186
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,103,511	22,829	5.480
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,813,303	8,889	4.000
U.S. Treasury Note	4.750	7/31/2025	Tsy	AA+	Aaa	91282CHN4	55,000,000	55,201,953	55,257,813	7,177	4.496
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,820,002	237,000	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	10,093,034	265,764	5.394
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,781,151	257,021	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,427,343	32,251	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,245,312	577,446	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	57,888,281	554,348	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,944,141	277,174	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,824,023	46,196	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,944,141	277,174	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,241,980	511,639	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,146,163	36,896	0.598

*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	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,056,641	25,231,445	528,846	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	25,231,445	528,846	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	25,231,445	528,846	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,240,967	326,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,914,907	151,111	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,790,315	219,172	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,462,500	534,615	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	3,584,277	3,584,261	3,571,401	5,227	3.526
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,274,752	298,087	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,773,438	1,270,492	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,248,292	282,750	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,232,166	316,042	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,064,730	106,147	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,937,500	632,855	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,660,513	24,000	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,658,630	32,333	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,372,799	32,292	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,050,704	21,083	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,227,344	255,495	5.062
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,057,212	61,250	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,127,121	118,125	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,360,591	16,250	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	10,033,203	96,429	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	4,078,425	4,078,058	4,067,716	7,817	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	19,957,074	210,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,207,813	167,828	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,259,766	209,785	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	25,057,597	191,667	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,962,294	16,875	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,879,883	131,148	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	80,006,250	298,901	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	12,051,582	41,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	15,039,371	40,833	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	7,577,922	7,577,318	7,392,456	1,448	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	3,547,564	3,547,525	3,544,156	8,309	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	5,156,712	5,155,625	5,020,607	1,261	0.892

*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
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,651,972	3,357	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,543,905	1,250	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	75,035,156	8,757	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,575,285	67,278	0.746
Intel	4.875	2/10/2026	Corp	A	A2	458140CD0	10,000,000	10,000,000	10,063,291	231,563	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	66,500,000	525,476	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,500,000	225,204	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,750,000	187,670	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,750,000	187,670	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,750,000	187,670	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	7,027,982	147,778	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,434,622	226,342	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,207,486	93,125	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	10,103,391	198,667	4.837
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	30,167,348	517,500	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,431,641	883,070	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	4,770,979	4,770,604	4,762,444	10,317	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,915,234	76,230	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	4,613,369	4,613,270	4,486,078	1,456	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,705,838	215,333	4.080
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	55,675,781	114,973	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,524,068	43,889	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	23,005,768	62,292	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,285,290	24,278	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	10,009,399	103,498	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,963,093	180,472	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	19,908,916	178,000	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	27,774,609	38,730	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	27,774,609	38,730	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	47,810,547	182,889	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,467,383	128,023	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,781,055	18,289	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,642,539	113,391	0.451
John Deere	4.750	6/8/2026	Corp	A	A2	24422EWX3	7,000,000	6,995,940	7,047,420	48,951	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	6,973,849	6,972,937	6,778,701	1,426	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	20,004,688	108,197	4.497

*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
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	5,067,702	5,067,388	4,934,142	1,014	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	9,235,780	12,833	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,256,675	13,438	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,108,010	16,125	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,815,625	23,077	0.873
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,177,755	35,000	5.295
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,987,860	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,947,127	12,068	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,373,438	343	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,118,158	260,671	5.272
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,131,595	385,567	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,595,702	29,340	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,711,619	80,500	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	25,174,805	505,265	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	8,979,638	8,977,878	8,749,760	7,423	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	6,229,000	6,228,619	6,240,269	15,503	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,296,152	375,308	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	32,183,594	111,058	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,691,406	116,346	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	32,709,961	203,606	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,691,406	116,346	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	23,364,258	145,433	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	32,709,961	203,606	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,211,568	51,278	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,193,126	43,764	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	10,000,000	9,999,459	9,880,519	16,622	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	5,886,118	5,885,980	5,781,075	7,665	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,282,781	297,500	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,218,908	42,500	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,478,516	618,149	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,367,501	198,438	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,076,980	190,117	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	23,032,227	74,112	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	9,210,508	39,000	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,362,305	344,348	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,362,305	344,348	4.888

*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
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,282,580	268,538	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,282,587	147,050	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,679,714	67,788	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,280,033	177,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,602,264	17,083	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,093,279	57,656	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,406,207	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,520,728	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	7,059,355	7,058,741	6,865,301	3,706	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,529,688	43,033	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	25,000,000	26,242,881	23,416,992	69,928	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	15,000,000	15,960,426	14,050,195	41,957	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	35,000,000	37,202,399	32,783,789	97,900	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	45,000,000	47,428,660	42,150,586	125,871	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,190,588	86,893	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,131,458	77,778	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,255,685	150,461	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,934,795	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	91282YX2	25,000,000	25,067,556	23,469,727	38,462	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	91282YX2	15,000,000	15,212,782	14,081,836	23,077	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	15,044,804	40,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,592,070	19,000	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,844,621	22,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,365,113	8,667	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,660,051	5,694	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	91282Z78	15,000,000	15,676,220	13,952,344	618	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	91282Z78	75,000,000	78,929,888	69,761,719	3,091	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	91282Z78	70,000,000	71,662,416	65,110,938	2,885	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	91282Z78	30,000,000	30,700,180	27,904,688	1,236	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	28,067,032	285,000	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,334,336	105,111	2.203
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	91282V98	35,000,000	35,897,098	33,262,305	363,791	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	91282V98	40,000,000	41,008,570	38,014,062	415,761	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,691,386	8,711	1.973
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	40,000,000	41,122,773	36,718,750	190,385	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	45,000,000	46,240,231	41,308,594	214,183	0.537

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,179,688	47,596	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,179,688	47,596	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	32,128,906	166,587	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	36,718,750	190,385	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,359,375	95,192	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,376,794	104,125	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,909,724	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,593,404	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,644,692	217,222	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	38,262,500	338,798	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	27,032,813	63,525	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	18,021,875	42,350	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,418,910	198,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,854,699	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,857,298	90,000	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JJT8	20,000,000	19,995,576	19,636,958	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,793,680	78,111	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,793,680	78,111	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,806,769	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	71,874,023	338,883	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	57,499,219	271,107	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	35,715,625	34,426	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,410,980	79,861	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,493,049	24,800	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,441,406	71,429	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	73,324,219	214,286	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,268,555	10,989	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,361,133	6,593	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,453,711	2,198	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,814,844	8,791	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,268,555	10,989	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,907,422	4,396	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,361,133	6,593	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,907,422	4,396	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,815,413	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,732,444	9,222	4.179

*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
Intel	3.750	8/5/2027	Corp	A	A2	458140BY5	20,000,000	19,979,200	19,559,753	366,667	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,779,965	169,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	58,352,344	793,269	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	22,152,344	52,885	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	48,735,156	116,346	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	31,013,281	74,038	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,140,769	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,961,584	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	10,048,206	165,569	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	50,304,688	698,771	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	20,125,000	210,783	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	15,093,750	158,087	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,431,038	139,750	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,217,593	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	79,809,375	533,607	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	15,134,378	113,750	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,902,344	170,330	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,960,938	68,132	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,133,749	40,250	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,982,095	21,111	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	57,443,750	1,339	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,837,500	206	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	10,019,939	218,750	4.535
Intel	4.875	2/10/2028	Corp	A	A2	458140CE8	10,000,000	9,991,700	10,134,982	231,563	4.894
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	20,057,031	338,462	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	15,340,049	287,500	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,772,421	931,305	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,968,252	146,389	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	134,800,782	635,246	1.386
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,074,503	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,839,453	89,423	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	67,248,047	239,526	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,449,609	47,905	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,966,406	31,937	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	44,832,032	159,684	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,986,728	51,354	4.282

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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
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,910,382	225,000	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	5,012,843	46,444	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	5,007,586	46,972	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,392,969	92,411	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	47,976,563	308,036	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	4,989,564	44,500	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	15,190,143	32,967	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,671,875	187,193	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	55,221,289	193,407	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	84,887,696	104,396	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,467,773	5,495	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	40,209,961	49,451	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	17,871,094	21,978	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,225,073	34,167	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,428,932	30,708	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,459,498	4,647	0.806
John Deere	4.950	7/14/2028	Corp	A	A2	24422EXB0	10,000,000	9,985,100	10,220,145	23,375	4.984
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	85,806,836	9,633	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	20,189,844	2,266	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,369,267	352,688	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	102,019,531	1,850,962	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	79,642,969	428,365	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,383,369	315,000	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,238,944	193,646	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,404,666	290,417	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,840,846	393,314	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,764,844	84,699	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,435,391	59,290	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	105,000,000	105,352,734	109,429,688	1,307,813	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	44,591,797	175,652	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	43,516,406	301,339	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,585,938	112,500	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	107,305,079	790,727	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	31,348,242	90,369	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	8,956,641	25,820	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	67,174,805	193,648	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	12,070,551	32,333	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	20,120,032	4,833	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	45,189,453	2,404	1.749
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	22,696,289	198,317	1.843
Total		2.866					7,729,553,754	7,777,079,314	7,436,289,759	50,202,560	2.629

Portfolio: Extended Reserve 9218-5

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,168	5.262
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,158,203	68,088,867	594,952	1.843
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,921,875	46,472,657	402,322	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,817,383	23,626,953	118,340	2.866
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	110,000,000	107,825,781	103,958,594	520,697	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	24,208,008	71,429	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,542,274	6,111	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	80,405,273	66,785,156	563,010	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	10,000,000	10,751,953	8,904,688	75,068	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	76,218,750	66,785,156	563,010	1.414
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	39,915,625	525,137	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	75,322,266	766,484	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	25,107,422	255,495	4.044
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	88,000,000	87,814,375	78,625,937	330,000	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	31,000,000	33,591,406	27,697,773	116,250	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	50,000,000	51,238,281	44,673,828	187,500	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	30,000,000	31,539,844	26,804,297	112,500	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,918,750	266,803	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	1,000,000	1,048,203	871,602	6,929	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	5,000,000	5,388,672	4,358,008	34,647	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	4,000,000	4,343,438	3,486,406	27,717	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	15,000,000	16,081,641	13,074,023	103,940	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	9,000,000	9,738,281	7,844,414	62,364	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	11,000,000	11,959,922	9,587,617	76,223	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	10,000,000	10,734,766	8,716,016	69,293	0.720

*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	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,716,016	69,293	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	56,654,101	450,408	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,432,031	138,587	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,537,500	178,846	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,681,909	42,250	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,363,281	26,786	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,090,820	6,696	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,181,641	13,393	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,817,969	16,071	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,808,594	65,934	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,182,534	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,182,534	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,365,067	85,556	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,606,016	51,970	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,057,227	14,436	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,983,125	46,196	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,228,906	57,745	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	80,912,500	1,396,154	4.203
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	26,016,602	391,735	4.724
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	21,112,500	249,107	4.865
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	41,091,797	93,750	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	17,258,555	39,375	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	102,656,250	753,074	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,847,656	49,451	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	40,206,250	4,396	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	50,889,726	317,018	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,513,867	77,955	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,171,289	25,985	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	55,707,031	226,339	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,425,781	87,054	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,570,313	34,821	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,855,469	52,232	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,282,813	90,536	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,570,313	34,821	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,781,044	103,250	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	49,659,375	346,467	1.286

*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	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	41,382,813	288,723	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	12,163,967	89,483	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,400,588	56,667	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	43,164,063	153,214	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	29,052,735	103,125	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,885,352	129,925	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	36,993,750	246,429	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,121,094	154,018	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,872,656	92,411	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	27,406,641	381,114	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	31,974,414	444,633	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,271,094	254,076	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,474,745	145,833	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,328,125	220,982	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	45,590,625	397,768	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	35,459,375	309,375	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,196,875	132,589	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	10,131,250	88,393	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	25,328,125	220,982	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	19,319,531	323,370	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	38,639,062	646,739	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	33,809,180	565,897	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	12,153,004	259,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	13,165,754	281,125	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	24,851,563	447,520	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	99,406,250	1,790,082	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	34,792,188	626,529	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	26,105,469	241,071	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,221,094	48,214	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,221,094	48,214	3.953
Total		7.009					2,670,000,000	2,668,638,083	2,464,927,209	20,768,631	2.682

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

Portfolio: Wastewater 208
Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		3,069	3,069	3,069	17	5.262
John Deere	0.000	2/6/2024	CP	A-1	P-1	24422LB69	10,479,000	10,322,391	10,469,729	0	5.729
FHLB DN	0.000	2/6/2024	Agy	A-1+	P-1	313384ST7	7,157,000	7,046,678	7,150,773	0	5.518
U.S. Treasury Bill	0.000	2/13/2024	Tsy	A-1+	P-1	912797JD0	23,495,000	23,113,435	23,453,884	0	5.554
FHLB DN	0.000	2/20/2024	Agy	A-1+	P-1	313384TH2	10,184,000	10,027,018	10,154,568	0	5.518
FHLB DN	0.000	2/20/2024	Agy	A-1+	P-1	313384TH2	10,467,000	10,317,409	10,436,750	0	5.475
U.S. Treasury Bill	0.000	2/27/2024	Tsy	A-1+	P-1	912797JF5	10,307,000	10,159,654	10,267,936	0	5.477
Microsoft	0.000	3/5/2024	CP	A-1+	P-1	59515MC52	6,470,000	6,379,168	6,437,728	0	5.547
U.S. Treasury Bill	0.000	3/5/2024	Tsy	A-1+	P-1	912797JG3	7,000,000	6,900,016	6,966,330	0	5.472
Toyota	0.000	3/12/2024	CP	A-1+	P-1	89233GCC8	13,385,000	13,189,888	13,303,887	0	5.644
FNMA DN	0.000	3/19/2024	Agy	A-1+	P-1	313588UM5	8,032,000	7,926,322	7,976,017	0	5.422
U.S. Treasury Bill	0.000	3/19/2024	Tsy	A-1+	P-1	912797JJ7	8,000,000	7,886,048	7,944,960	0	5.457
FHLB DN	0.000	3/26/2024	Agy	A-1+	P-1	313384UU1	14,703,000	14,500,099	14,585,670	0	5.394
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	8,910,000	8,784,129	8,830,879	0	5.411
U.S. Treasury Bill	0.000	4/9/2024	Tsy	A-1+	P-1	912797JM0	10,024,000	9,892,430	9,925,364	0	5.409
U.S. Treasury Bill	0.000	4/16/2024	Tsy	A-1+	P-1	912797JN8	12,394,000	12,231,025	12,260,269	0	5.419
Natl Securities Clearing	0.000	4/23/2024	CP	A-1+	P-1	63763PDP1	11,769,000	11,602,037	11,602,037	0	5.548
U.S. Treasury Bill	0.000	4/30/2024	Tsy	A-1+	P-1	912797JQ1	10,350,000	10,214,727	10,217,417	0	5.386
FHLB DN	0.000	5/31/2024	Agy	A-1+	P-1	313384XN4	25,577,000	24,533,480	25,137,843	0	5.509
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,470,030	71,520	2.662
Pfizer	0.000	6/3/2024	CP	A-1	P-1	71708EF34	31,821,000	30,943,059	31,247,032	0	5.642
Toyota	0.000	6/3/2024	CP	A-1+	P-1	89233GF35	15,475,000	15,143,001	15,192,733	0	5.557
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	23,095,000	22,315,191	22,701,230	0	5.591
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	18,356,000	18,012,743	18,043,030	0	5.343
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,292,000	14,876,737	15,031,271	0	5.490
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	18,270,000	17,815,229	17,958,497	0	5.429
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,474,000	15,105,757	15,210,168	0	5.402
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,639,619	92,703	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,527,288	91,498	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,484,224	19,869	3.885
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,257,168	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,145,104	0	5.025
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,777,679	0	4.856

*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
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,293,453	135,815	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,830,343	84,580	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,514,910	29,300	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,675,869	45,124	2.029
Total		0.458					463,037,069	453,674,463	455,124,759	570,428	4.969

Portfolio: LA MICLA 2016 STLIG 26U

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		128,195	128,195	128,195	566	5.262
Total		0.003					128,195	128,195	128,195	566	5.262

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		3,773,962	3,773,962	3,773,962	16,662	5.262
Total		0.003					3,773,962	3,773,962	3,773,962	16,662	5.262

Portfolio: Batiquitos LT 72W

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		76,229	76,229	76,229	336	5.262
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	266,125	727	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,068,433	36,312	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	66,980	401	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	67,937	407	2.557

*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 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	70,808	424	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	71,765	429	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	68,894	412	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	304,102	5,298	4.818
Total		2.221					7,366,229	7,030,019	7,061,274	44,747	2.780

Portfolio: Harbor Emergency FD 751

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		245,947	245,947	245,947	1,085	5.262
Natl Securities Clearing	0.000	2/22/2024	CP	A-1+	P-1	63763PBN8	3,400,000	3,306,835	3,306,835	0	5.760
U.S. Treasury Bill	0.000	5/30/2024	Tsy	A-1+	P-1	912797HS9	15,300,000	14,899,636	15,040,359	0	5.464
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,916,992	193,648	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,407,023	86,431	4.648
Total		0.834					54,245,947	53,631,637	53,917,157	281,164	5.195

Portfolio: Harbor Foods Restoration 70L

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		19,259	19,259	19,259	85	5.262
FHLMC DN	0.000	6/3/2024	Agy	A-1+	P-1	313396XR9	630,000	613,376	619,259	0	5.360
Total		0.330					649,259	632,635	638,518	85	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: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		740,126	740,126	740,126	3,266	5.262
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	533,257	4,086	2.604
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	6,016,248	44,164	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	468,976	1,281	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,257,584	61,379	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	112,910	676	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,807,286	28,766	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	166,494	996	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,904,886	29,350	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	231,561	1,386	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,085,733	30,432	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,698	40	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	291,844	1,746	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,059,898	30,277	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	338,730	2,027	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,747,960	28,411	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,013,672	17,661	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,011,592	35,057	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,245,151	36,691	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,534,766	23,513	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,486,775	4,325	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,064,476	4,882	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,749,922	27,111	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	804,989	3,795	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,503,634	25,949	3.693
Total		2.528					85,519,126	83,501,184	81,185,167	447,268	2.536

Portfolio: City of LA HOUSE LA FUND 66M

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		154,273,907	154,273,907	154,273,907	554,444	5.262
Total		0.003					154,273,907	154,273,907	154,273,907	554,444	5.262

*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: 1/31/24

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	122,456,250	0	5.584
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	187,077,000	183,059,705	183,255,017	0	5.274
Total		0.405					312,077,000	302,945,816	305,711,267	0	5.398

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		6,700,165	6,700,165	6,700,165	29,582	5.262
Total		0.003					6,700,165	6,700,165	6,700,165	29,582	5.262

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		4,139,403	4,139,403	4,139,403	18,560	5.262
Total		0.003					4,139,403	4,139,403	4,139,403	18,560	5.262

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		942	942	942	4	5.262
Total		0.003					942	942	942	4	5.262

*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: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		16,466,958	16,466,958	16,466,958	76,598	5.262
FHLB DN	0.000	3/28/2024	Agy	A-1+	P-1	313384UW7	11,875,000	11,452,737	11,776,794	0	5.531
FHLB DN	0.000	6/28/2024	Agy	A-1+	P-1	313384YS2	15,375,000	14,635,934	15,059,966	0	5.477
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,931,800	7,552	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,220,183	7,068	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,142,336	349,707	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,556,051	71,215	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,135,875	7,731	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,424,145	8,411	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,548,757	324,793	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,863,952	91,210	4.560
Total		1.230					189,801,958	188,334,686	190,126,816	944,284	5.042

Portfolio: City of LA DWP PRB 2023E J9C

Date: 1/31/24

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	5.190	2/1/2024	MMF	AAAm	Aaa-mf		531	531	531	2	5.262
U.S. Treasury Bill	0.000	2/29/2024	Tsy	A-1+	P-1	912797GP6	183,146,000	181,295,971	182,396,933	0	5.395
FHLB DN	0.000	3/27/2024	Agy	A-1+	P-1	313384UV9	163,955,000	162,619,860	162,622,046	0	5.426
Total		0.114					347,101,531	343,916,362	345,019,510	2	5.409

*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
Toyota	Buy	Corp	89236TLJ2	1/2/2024	1/5/2024	1/5/2026	12,000,000
Mercedes-Benz	Buy	Corp	58769JAP2	1/8/2024	1/11/2024	1/9/2026	15,000,000
Mercedes-Benz	Buy	Corp	58769JAR8	1/8/2024	1/11/2024	1/11/2029	12,000,000
Mercedes-Benz	Buy	Corp	58769JAQ0	1/8/2024	1/11/2024	1/11/2027	15,000,000
Procter & Gamble	Buy	Corp	742718GF0	1/24/2024	1/29/2024	1/29/2029	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CHN4	1/25/2024	1/26/2024	7/31/2025	55,000,000
U.S. Treasury Note	Buy	Tsy	91282CJV4	1/31/2024	2/1/2024	1/31/2026	75,000,000
FFCB Note	Transfer Out	Agy	3133ENKS8	1/31/2024	1/31/2024	1/6/2025	20,000,000
FNMA Note	Transfer Out	Agy	3135G0X24	1/31/2024	1/31/2024	1/7/2025	35,000,000
John Deere	Transfer Out	Corp	24422EVY2	1/31/2024	1/31/2024	1/10/2025	15,000,000
Toyota	Transfer Out	Corp	89236TKN4	1/31/2024	1/31/2024	1/10/2025	15,000,000
American Honda	Transfer Out	Corp	02665WEA5	1/31/2024	1/31/2024	1/13/2025	20,000,000
Toyota	Transfer Out	Corp	89236TJT3	1/31/2024	1/31/2024	1/13/2025	20,000,000
Caterpillar	Transfer Out	Corp	14913R2Y2	1/31/2024	1/31/2024	1/17/2025	15,000,000
US Bank	Transfer Out	Corp	90331HPL1	1/31/2024	1/31/2024	1/21/2025	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828Z52	1/31/2024	1/31/2024	1/31/2025	115,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CEB3	1/31/2024	1/31/2024	2/28/2029	25,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
BNP Paribas	Buy	CP	09659BA59	1/2/2024	1/2/2024	1/5/2024	18,215,000
Prudential Funding	Buy	CP	74433GB62	1/3/2024	1/3/2024	2/6/2024	40,000,000
FHLB DN	Buy	Agy	313384RJ0	1/3/2024	1/3/2024	1/4/2024	56,750,000
U.S. Treasury Bill	Buy	Tsy	912797GE1	1/3/2024	1/3/2024	2/1/2024	80,000,000
Koch Industries	Buy	CP	50000DB88	1/4/2024	1/4/2024	2/8/2024	24,321,000
Koch Industries	Buy	CP	50000DB70	1/4/2024	1/4/2024	2/7/2024	30,000,000
BNP Paribas	Buy	CP	09659BAC4	1/5/2024	1/5/2024	1/12/2024	20,780,000
Cargill	Buy	CP	14178LA91	1/8/2024	1/8/2024	1/9/2024	5,833,000
BNP Paribas	Buy	CP	09659BAB6	1/9/2024	1/9/2024	1/11/2024	28,310,000
BNP Paribas	Buy	CP	09659BAC4	1/10/2024	1/10/2024	1/12/2024	30,000,000
BNP Paribas	Buy	CP	09659BAB6	1/10/2024	1/10/2024	1/11/2024	21,628,000
Sumitomo Mitsui	Buy	CP	86563GAJ1	1/11/2024	1/11/2024	1/18/2024	55,351,000
BNP Paribas	Buy	CP	09659BAN0	1/12/2024	1/12/2024	1/22/2024	50,000,000
FNMA DN	Buy	Agy	313588RX5	1/12/2024	1/12/2024	1/17/2024	25,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796ZY8	1/12/2024	1/12/2024	1/25/2024	54,355,000
U.S. Treasury Bill	Buy	Tsy	912797JE8	1/16/2024	1/16/2024	2/20/2024	58,025,000
FNMA DN	Buy	Agy	313588TJ4	1/17/2024	1/17/2024	2/21/2024	32,215,000
John Deere	Buy	CP	24422CBE2	1/18/2024	1/18/2024	2/14/2024	15,000,000
Prudential Funding	Buy	CP	74433GCU8	1/19/2024	1/19/2024	3/28/2024	225,000,000
Koch Industries	Buy	CP	50000DBM7	1/19/2024	1/19/2024	2/21/2024	80,000,000
FNMA DN	Buy	Agy	313588TT2	1/19/2024	1/19/2024	3/1/2024	130,000,000
FNMA DN	Buy	Agy	313588TL9	1/19/2024	1/19/2024	2/23/2024	77,512,000
FNMA DN	Buy	Agy	313588SD8	1/19/2024	1/19/2024	1/23/2024	30,000,000
Koch Industries	Buy	CP	50000DC61	1/22/2024	1/22/2024	3/6/2024	64,944,000
Koch Industries	Buy	CP	50000DC53	1/22/2024	1/22/2024	3/5/2024	60,761,000
Canadian Imperial Bank	Buy	CP	13609BB28	1/23/2024	1/23/2024	2/2/2024	45,441,000
Emerson Electric	Buy	CP	29101AC69	1/24/2024	1/24/2024	3/6/2024	55,385,000
BNP Paribas	Buy	CP	09659BAV2	1/24/2024	1/24/2024	1/29/2024	50,000,000
U.S. Treasury Bill	Buy	Tsy	912796Z28	1/24/2024	1/24/2024	2/22/2024	50,000,000
BNP Paribas	Buy	CP	09659BAS9	1/25/2024	1/25/2024	1/26/2024	43,715,000
Florida Power & Light	Buy	CP	34108AB63	1/25/2024	1/25/2024	2/6/2024	25,000,000
BNP Paribas	Buy	CP	09659BAV2	1/26/2024	1/26/2024	1/29/2024	76,444,000
Sumitomo Mitsui	Buy	CP	86563GC75	1/29/2024	1/29/2024	3/7/2024	55,831,000
U.S. Treasury Bill	Buy	Tsy	912797GN1	1/30/2024	1/30/2024	2/15/2024	38,725,000
U.S. Treasury Bill	Buy	Tsy	912797GE1	1/30/2024	1/30/2024	2/1/2024	55,000,000
Sumitomo Mitsui	Buy	CP	86563GCL4	1/31/2024	1/31/2024	3/20/2024	125,000,000
Koch Industries	Buy	CP	50000DC46	1/31/2024	1/31/2024	3/4/2024	123,875,000
FFCB Note	Transfer In	Agy	3133ENKS8	1/31/2024	1/31/2024	1/6/2025	20,000,000
FNMA Note	Transfer In	Agy	3135G0X24	1/31/2024	1/31/2024	1/7/2025	35,000,000
John Deere	Transfer In	Corp	24422EVY2	1/31/2024	1/31/2024	1/10/2025	15,000,000
Toyota	Transfer In	Corp	89236TKN4	1/31/2024	1/31/2024	1/10/2025	15,000,000
American Honda	Transfer In	Corp	02665WEA5	1/31/2024	1/31/2024	1/13/2025	20,000,000
Toyota	Transfer In	Corp	89236TJT3	1/31/2024	1/31/2024	1/13/2025	20,000,000
Caterpillar	Transfer In	Corp	14913R2Y2	1/31/2024	1/31/2024	1/17/2025	15,000,000
US Bank	Transfer In	Corp	90331HPL1	1/31/2024	1/31/2024	1/21/2025	15,000,000
U.S. Treasury Note	Transfer In	Tsy	912828Z52	1/31/2024	1/31/2024	1/31/2025	115,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CJX0	1/31/2024	2/1/2024	1/31/2031	40,000,000
U.S. Treasury Note	Buy	Tsy	91282CJJ1	1/31/2024	2/1/2024	11/15/2033	5,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CEB3	1/31/2024	1/31/2024	2/28/2029	25,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Toyota	Buy	CP	89233GF35	1/9/2024	1/9/2024	6/3/2024	15,475,000
U.S. Treasury Bill	Buy	Tsy	912797JM0	1/9/2024	1/9/2024	4/9/2024	10,024,000
U.S. Treasury Bill	Buy	Tsy	912797JN8	1/16/2024	1/16/2024	4/16/2024	12,394,000
FHLB DN	Buy	Agy	313384L23	1/16/2024	1/16/2024	10/18/2024	10,615,000
FHLB DN	Buy	Agy	313384L23	1/17/2024	1/17/2024	10/18/2024	19,813,000
Natl Securities Clearing	Buy	CP	63763PDP1	1/18/2024	1/18/2024	4/23/2024	11,769,000
FHLB DN	Buy	Agy	313384XR5	1/23/2024	1/23/2024	6/3/2024	18,356,000
FHLB DN	Buy	Agy	313385AZ9	1/26/2024	1/26/2024	1/24/2025	6,046,000
U.S. Treasury Bill	Buy	Tsy	912797JQ1	1/30/2024	1/30/2024	4/30/2024	10,350,000

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	1/25/2024	1/25/2024	6/27/2024	187,077,000

Portfolio: DWP WRB PRB 2023E J9C

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384UV9	1/31/2024	1/31/2024	3/27/2024	163,955,000

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 02.12.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 02.12.24 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