

City of Los Angeles

Office of Finance



Investment Report

June 30, 2024

Diana Mangioglou
City Treasurer/Director of Finance

Tom Juarez
Chief Investment Officer

200 N. Spring Street
Room 220, City Hall
Los Angeles, CA 90012
(213) 978-1774

Diana Mangioglu
DIRECTOR of FINANCE
CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA

OFFICE OF FINANCE
200 N. SPRING ST.
ROOM 220 -- CITY HALL

(213)978-1774



KAREN R. BASS
MAYOR

June 26, 2024

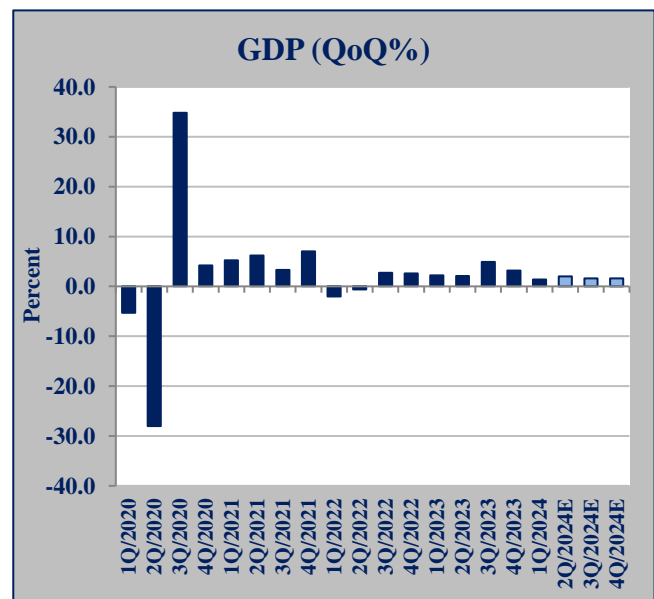
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending June 30, 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.

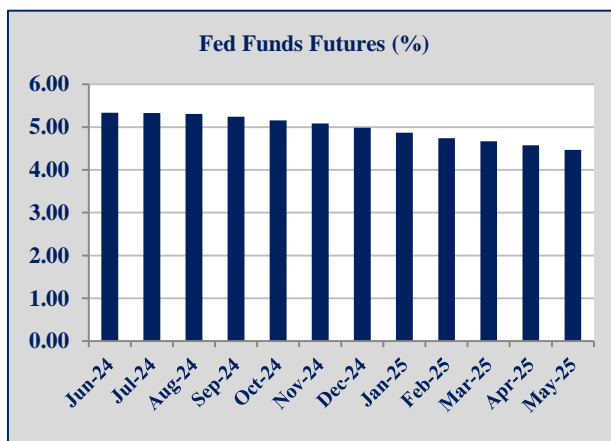
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 1.4% on an annualized basis for the first quarter of 2024. The current anticipated growth rate for all of 2024 is 2.3% which decreased 0.1% from last month's 2024 full-year forecast. The U.S. unemployment rate for June 2024 was 4%. The Consumer Price Index (CPI) increased 3.3% for the twelve months ending June 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 2.3% over the past twelve months.



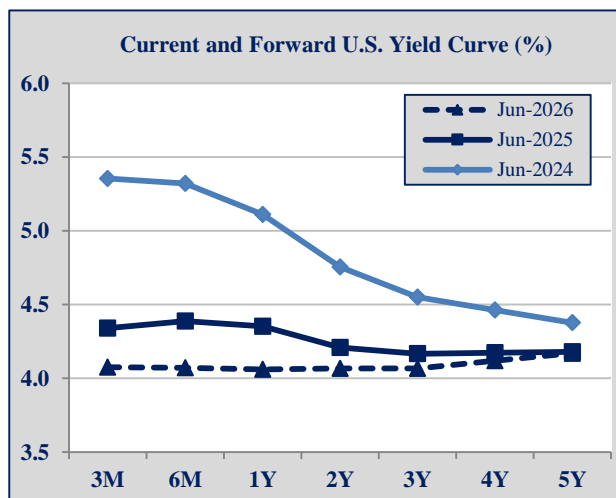
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its June 12, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has continued to expand at a solid pace. Job gains have remained strong, and the unemployment rate has remained low. Inflation has eased over the past year but remains elevated. In recent months, there has been modest further progress toward the Committee's 2 percent inflation objective. 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 have moved toward better balance over the past year. 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 lower 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 June 30, 2024.

| Portfolio Funds | Amount of Funds at Market Value | Effective Yield | Average Weighted Maturity | Average Credit Rating |
|----------------------------|---------------------------------|-----------------|---------------------------|-----------------------|
| Core Portfolio | \$4,441,230,413 | 3.67% | 105 Days | AA+ |
| Reserve Portfolio | \$7,306,845,537 | 2.80% | 2.9 Years | AA+ |
| Extended Reserve Portfolio | \$2,430,838,462 | 3.06% | 7.2 Years | AA+ |
| General Pool | \$14,178,914,411 | 3.12% | 2.8 Years | AA+ |

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

| | Core | Reserve | Extended Reserve | General Pool |
|----------------------|--------|---------|------------------|--------------|
| Month-End Book Yield | 3.67% | 2.80% | 3.06% | 3.12% |
| Benchmark | 5.36% | 4.47% | 2.45% | 4.40% |
| Variance | -1.69% | -1.67% | 0.61% | -1.28% |

Total Return (Not Annualized)

| | Core | Reserve | Extended Reserve | General Pool |
|--------------------------------|--------|---------|------------------|--------------|
| Total Rate of Return | 0.40% | 0.65% | 1.20% | 0.67% |
| Benchmark Total Rate of Return | 0.41% | 0.67% | 1.19% | 0.68% |
| Variance | -0.01% | -0.02% | 0.01% | -0.01% |

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. Returns are calculated to the last business of the month. Figures may not total due to rounding.

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

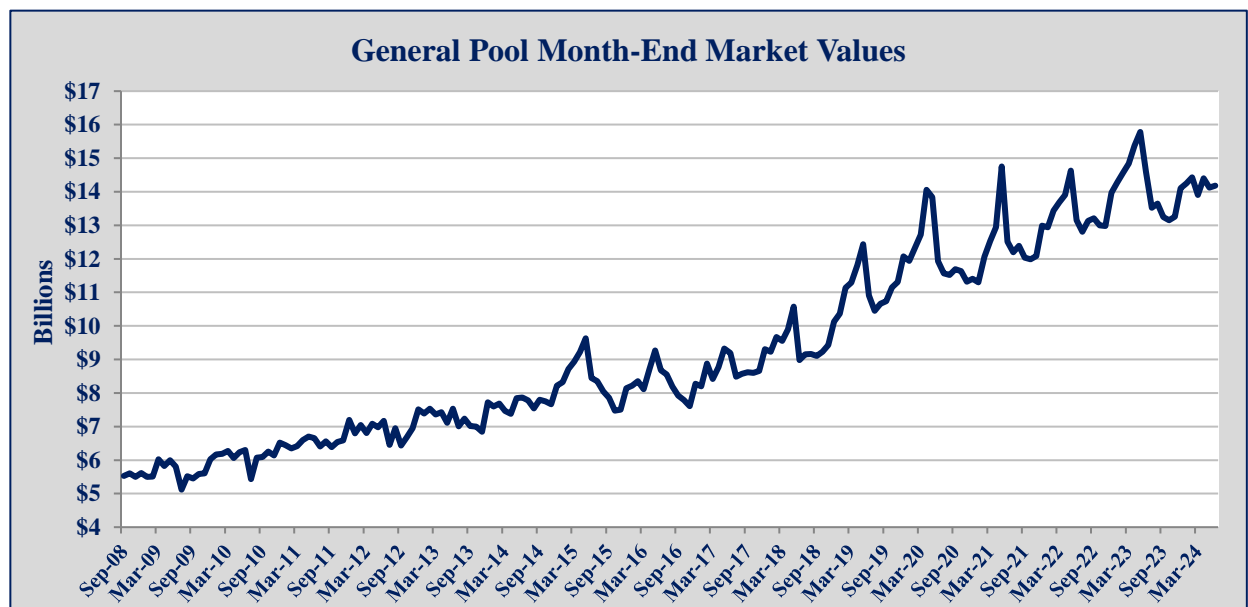
GENERAL POOL ASSET HOLDINGS

June 30, 2024

| Description | Par Value | Market Value | Percent of Total | Average Days | Weighted Years |
|--|-------------------------|-------------------------|------------------|--------------|----------------|
| Bank Deposits* | \$59,577,973 | \$59,577,973 | 0.42% | 0 | 0.0 |
| Money Market Funds | \$274,761,199 | \$274,761,199 | 1.94% | 0 | 0.0 |
| L.A.I.F. (State of California) | \$4,238,174 | \$4,238,174 | 0.03% | 0 | 0.0 |
| Subtotal: Cash and Overnight Invest. | \$338,577,345 | \$338,577,345 | 2.39% | 0 | 0.0 |
| Commercial Paper | \$868,072,000 | \$866,643,941 | 6.11% | 9 | 0.0 |
| Negotiable Certificates of Deposit | \$138,406,000 | \$138,406,437 | 0.98% | 12 | 0.0 |
| Corporate Notes | \$433,000,000 | \$427,347,191 | 3.01% | 195 | 0.5 |
| U.S. Agencies/Munis/Supras | \$958,199,000 | \$952,823,458 | 6.72% | 53 | 0.1 |
| U.S. Treasuries | \$1,743,000,000 | \$1,717,432,040 | 12.11% | 189 | 0.5 |
| Subtotal: Pooled Investments: | \$4,140,677,000 | \$4,102,653,067 | 28.93% | 114 | 0.3 |
| Total Short-Term Core Portfolio: | \$4,479,254,345 | \$4,441,230,413 | 31.32% | 105 | 0.3 |
| Money Market Funds | \$1,063,914 | \$1,063,914 | 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 | \$1,577,000,000 | \$1,540,685,964 | 10.87% | 903 | 2.5 |
| Asset-Backed Securities | \$246,366,181 | \$243,130,501 | 1.71% | 949 | 2.6 |
| U.S. Agencies/Munis/Supras | \$499,540,000 | \$465,759,939 | 3.28% | 1,518 | 4.2 |
| U.S. Treasuries | \$7,995,000,000 | \$7,487,043,680 | 52.80% | 1,567 | 4.3 |
| Total Long-Term Reserve Portfolios: | \$10,318,970,095 | \$9,737,683,998 | 68.68% | 1,444 | 4.0 |
| Total Cash and Pooled Investments: | \$14,798,224,441 | \$14,178,914,411 | 100.00% | 1,025 | 2.8 |

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

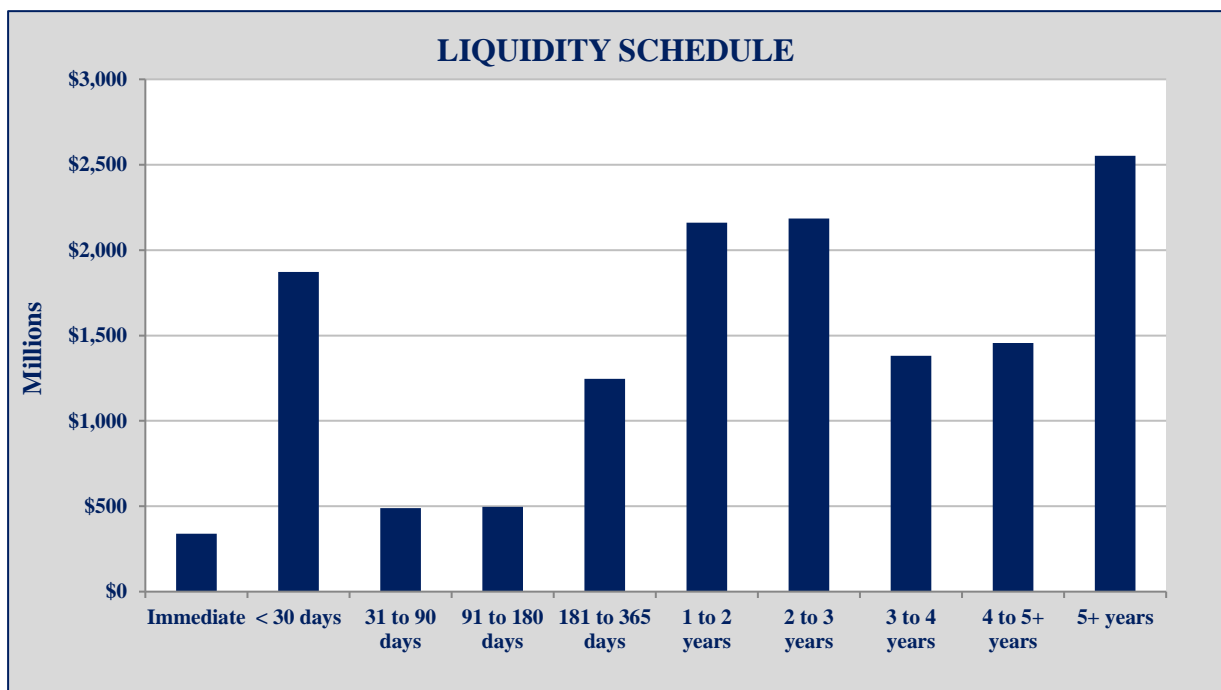
June 30, 2024

| | Availability | Market Value | Cumulative | Cumulative Percent of Total Investments |
|--|-----------------|-------------------------|------------------|---|
| <u>Description</u> | | | | |
| L.A.I.F. (State of California) | Immediate | \$4,238,174 | \$4,238,174 | 0.03% |
| Money Market Funds | Immediate | \$275,825,113 | \$280,063,287 | 1.98% |
| Bank Deposits* | Immediate | \$59,577,973 | \$339,641,260 | 2.40% |
| Subtotal | | \$339,641,260 | | |
| Pooled Investments Maturing: | | | | |
| | < 30 days** | \$1,871,144,233 | \$2,210,785,492 | 15.59% |
| | 31 to 90 days | \$488,655,438 | \$2,699,440,930 | 19.04% |
| | 91 to 180 days | \$495,820,081 | \$3,195,261,011 | 22.54% |
| | 181 to 365 days | \$1,247,033,316 | \$4,442,294,327 | 31.33% |
| | 1 to 2 years | \$2,160,994,063 | \$6,603,288,390 | 46.57% |
| | 2 to 3 years | \$2,184,786,872 | \$8,788,075,262 | 61.98% |
| | 3 to 4 years | \$1,381,635,414 | \$10,169,710,676 | 71.72% |
| | 4 to 5 years | \$1,456,232,660 | \$11,625,943,336 | 81.99% |
| | 5+ years | \$2,552,971,075 | \$14,178,914,411 | 100.00% |
| Total Cash and Pooled Investments | | \$14,178,914,411 | | |

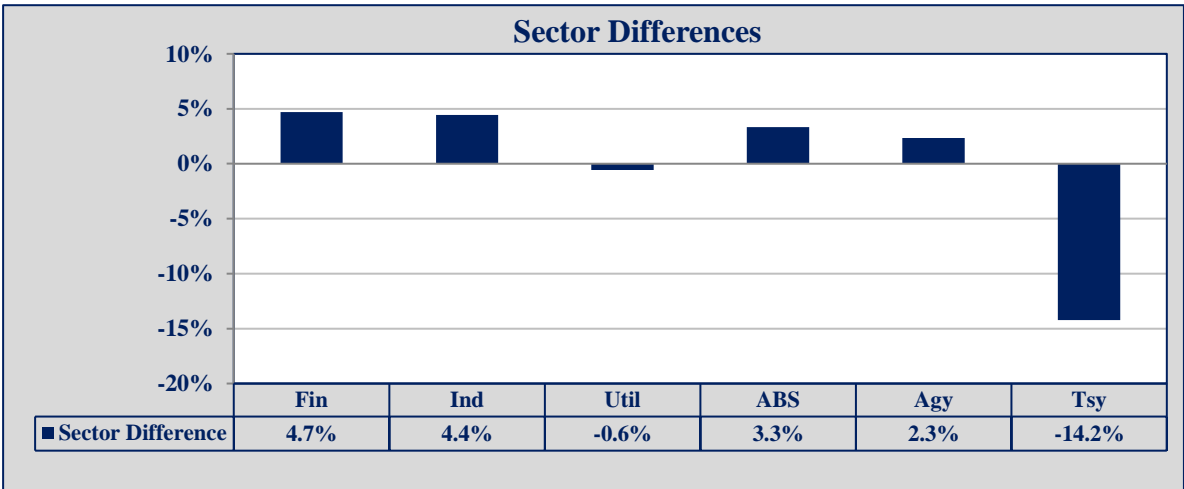
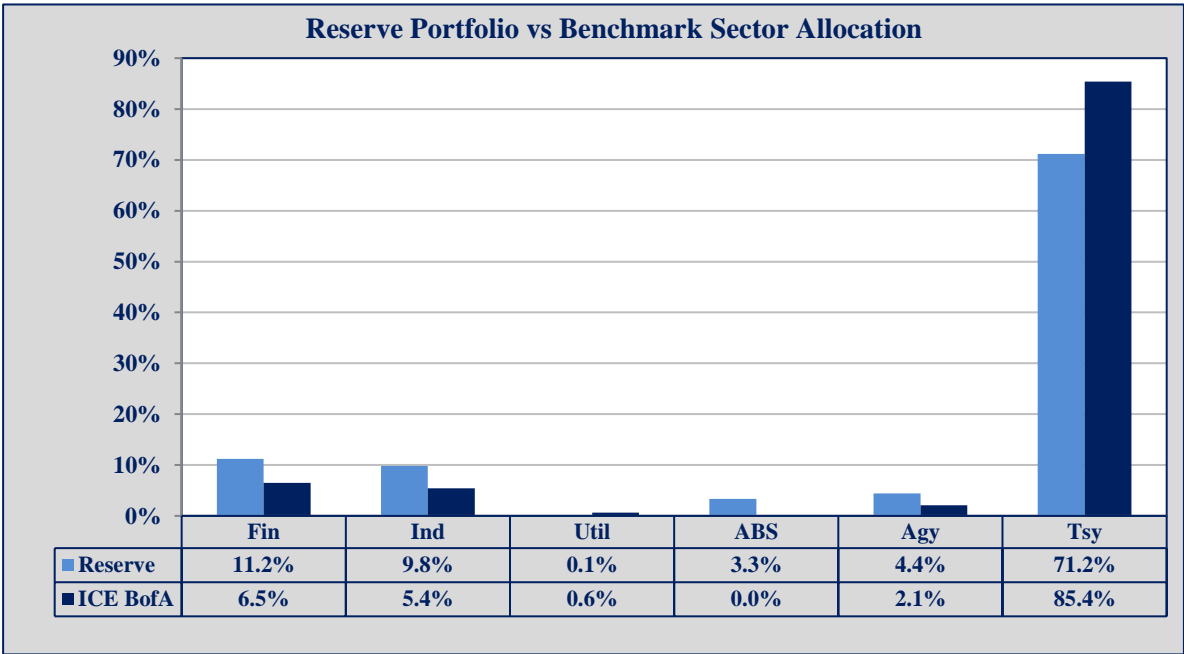
*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION
June 30, 2024

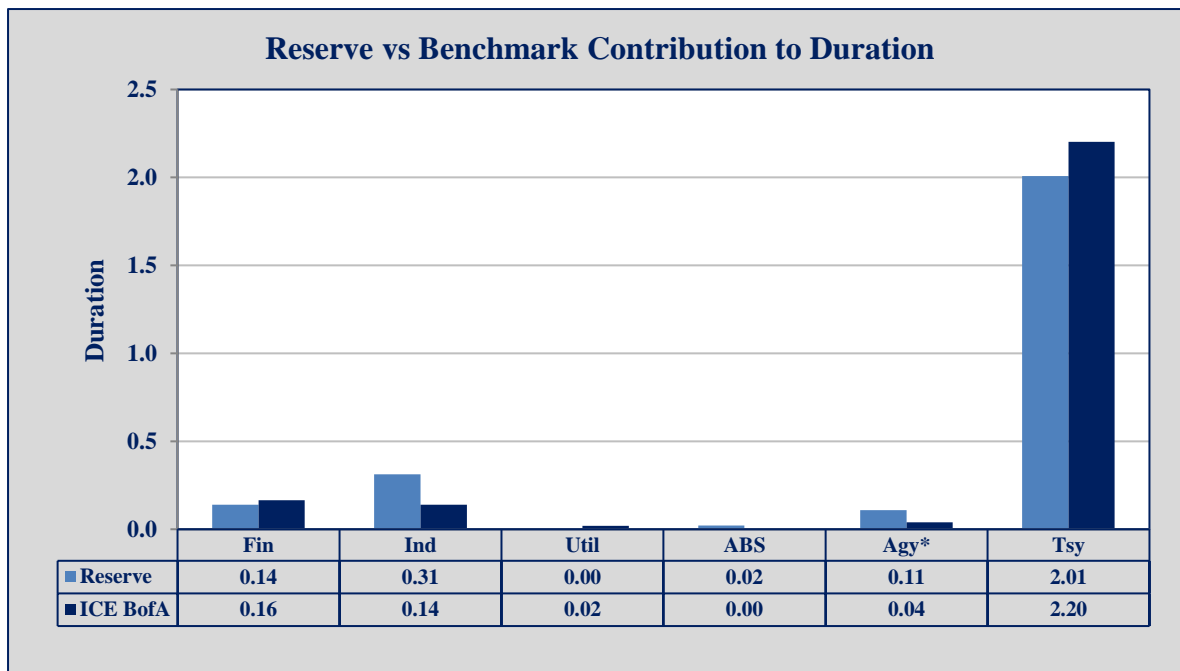
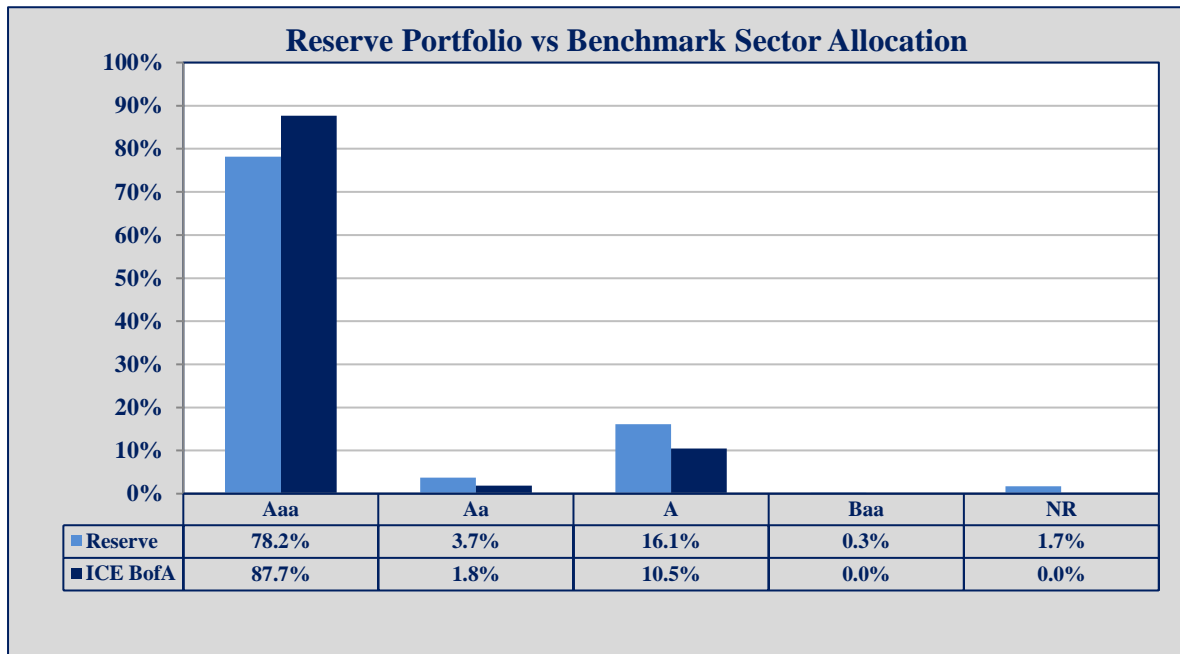


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

- 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

June 30, 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

June 30, 2024

| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|--|---------|----------|--------|--------|---------|---------|
| Core Portfolio | 3.67% | 3.69% | 3.39% | 3.62% | 2.63% | 1.98% |
| 60 Day CP/30 Day Agy Benchmark* | 5.36% | 5.36% | 5.36% | 5.36% | 3.26% | 2.26% |
| Variance | -1.68% | -1.66% | -1.97% | -1.74% | -0.63% | -0.28% |

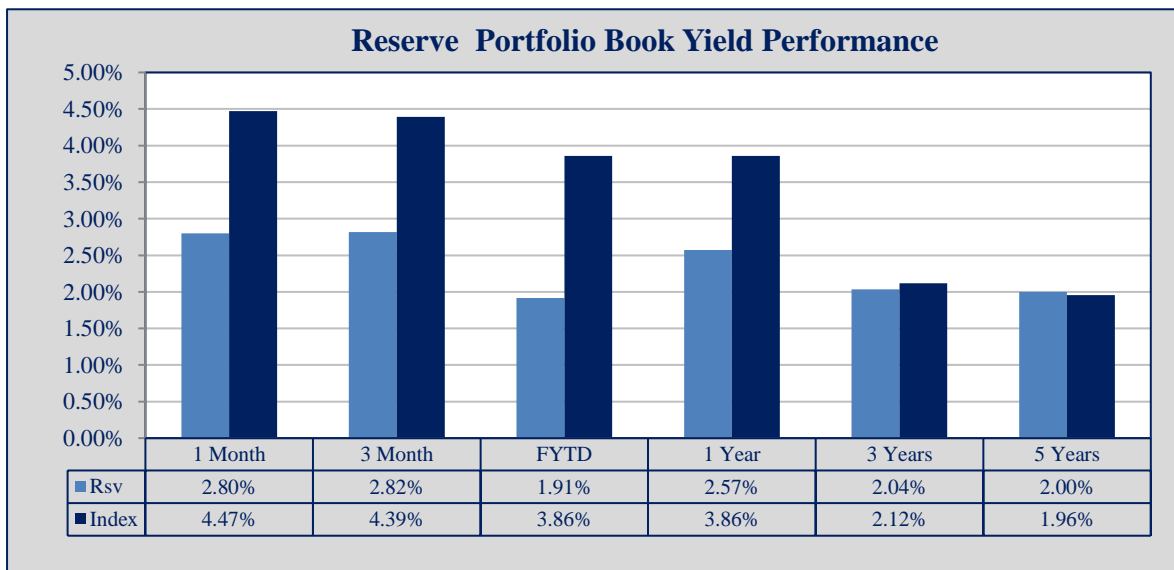
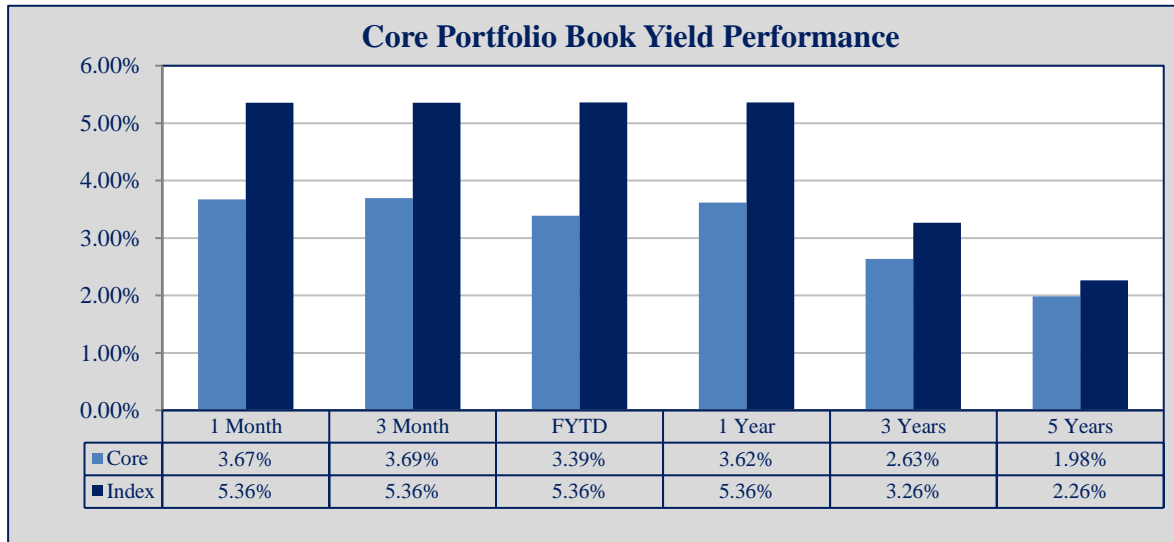
| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|-----------------------------------|---------|----------|--------|--------|---------|---------|
| Reserve Portfolio | 2.80% | 2.82% | 1.91% | 2.57% | 2.04% | 2.00% |
| 1-5 Year Govt/Corp Index** | 4.47% | 4.39% | 3.86% | 3.86% | 2.12% | 1.96% |
| Variance | -1.67% | -1.58% | -1.95% | -1.29% | -0.08% | 0.05% |

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

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

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

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



BOOK YIELD PERFORMANCE

June 30, 2024

| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|-------------------------------------|---------|----------|--------|--------|---------|---------|
| Extended Reserve Portfolio | 3.06% | 2.97% | 1.80% | 2.65% | 1.86% | N/A |
| 5-10 Year US Treasury Index* | 2.45% | 2.42% | 2.23% | 2.23% | 1.60% | N/A |
| Variance | 0.60% | 0.55% | -0.43% | 0.42% | 0.26% | N/A |

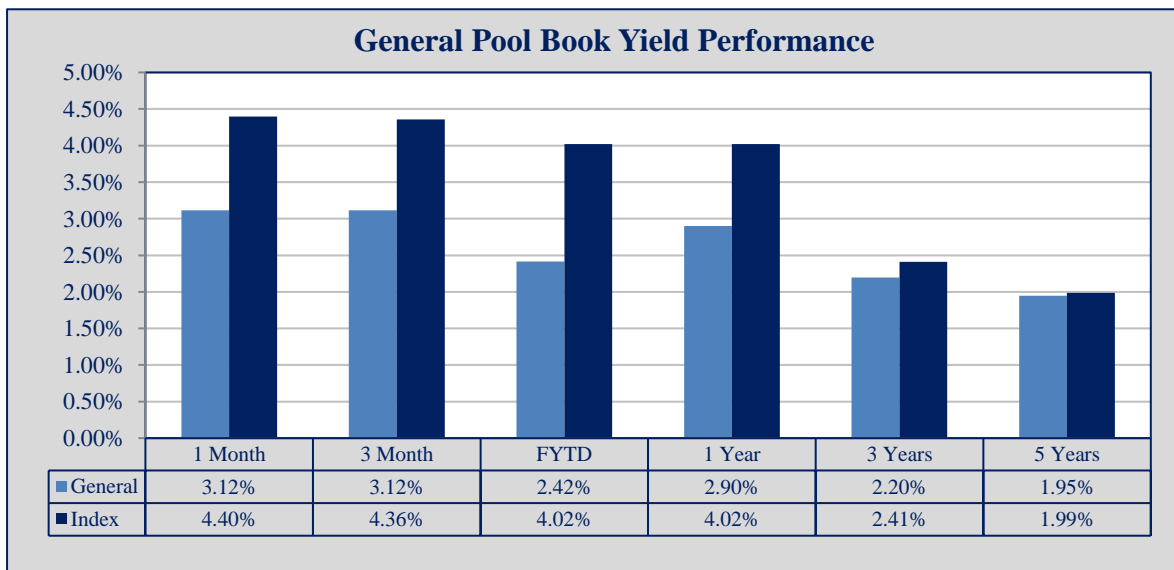
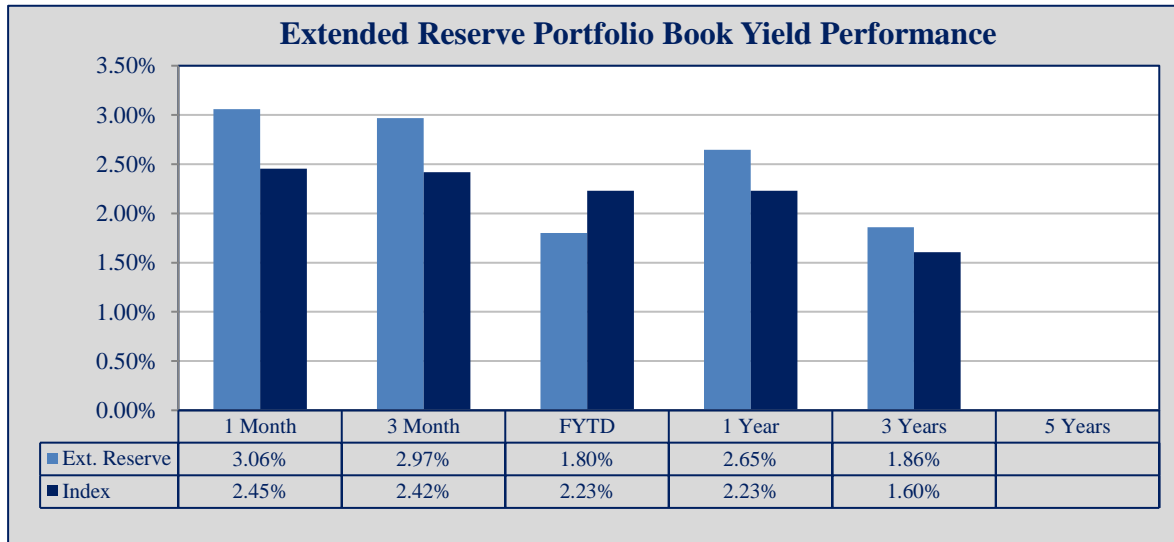
| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|-----------------------------|---------|----------|--------|--------|---------|---------|
| General Pool | 3.12% | 3.12% | 2.42% | 2.90% | 2.20% | 1.95% |
| Weighted Benchmark** | 4.40% | 4.36% | 4.02% | 4.02% | 2.41% | 1.99% |
| Variance | -1.28% | -1.24% | -1.61% | -1.12% | -0.21% | -0.04% |

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

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

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

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

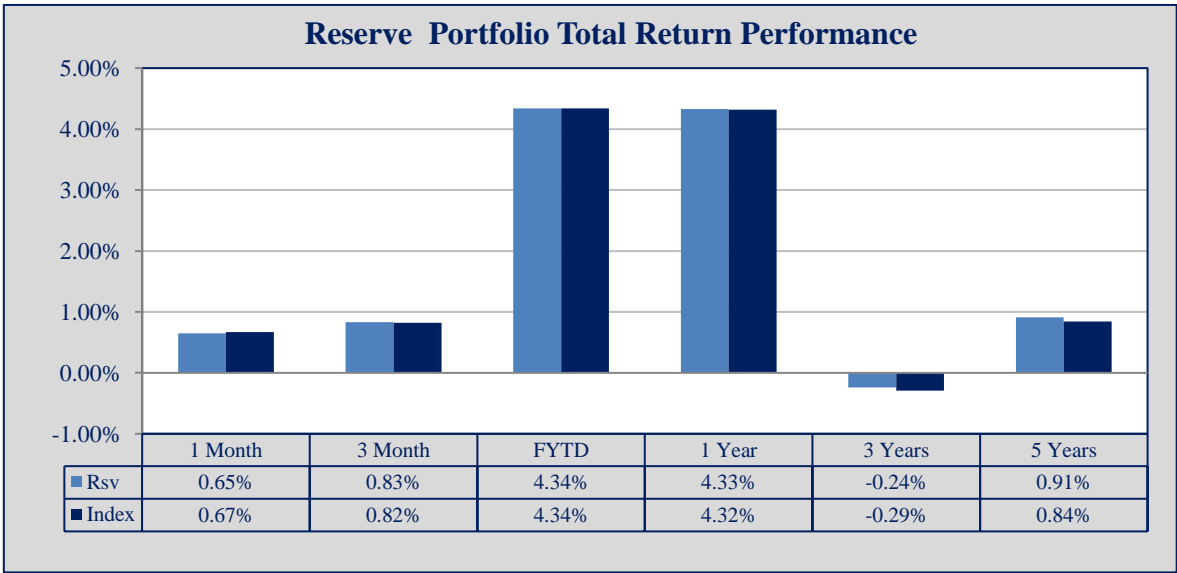
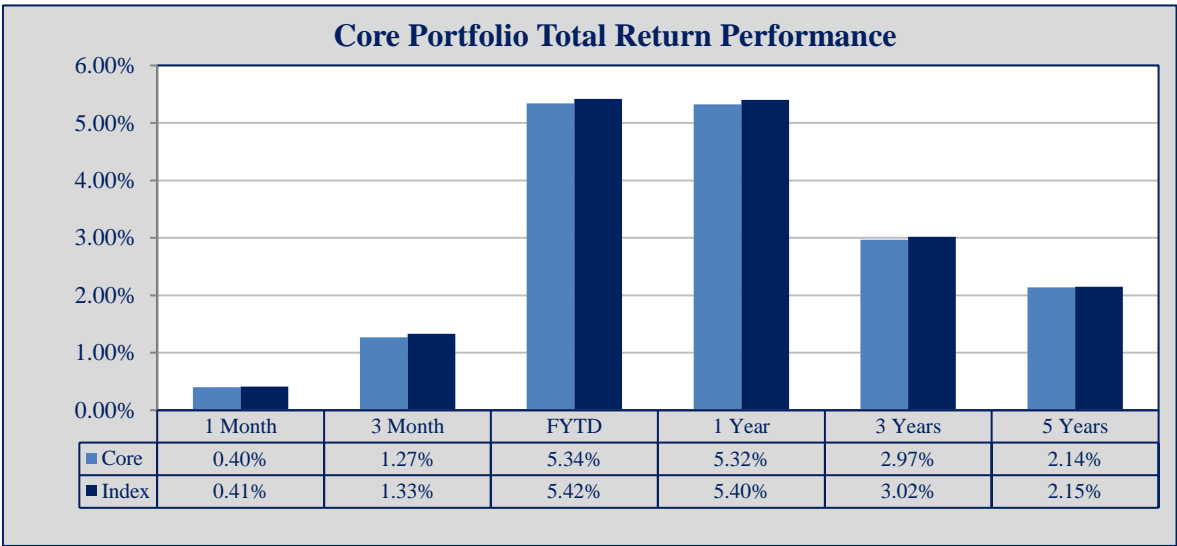


TOTAL RETURN PERFORMANCE
June 30, 2024

| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|------------------------------|---------|----------|--------|--------|---------|---------|
| Core Portfolio | 0.40% | 1.27% | 5.34% | 5.32% | 2.97% | 2.14% |
| 3 Month Treasury Bill Index* | 0.41% | 1.33% | 5.42% | 5.40% | 3.02% | 2.15% |
| Variance | -0.01% | -0.06% | -0.08% | -0.08% | -0.05% | -0.01% |

| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|---------------------------|---------|----------|-------|--------|---------|---------|
| Reserve Portfolio | 0.65% | 0.83% | 4.34% | 4.33% | -0.24% | 0.91% |
| 1-5 Year Govt/Corp Index* | 0.67% | 0.82% | 4.34% | 4.32% | -0.29% | 0.84% |
| Variance | -0.02% | 0.01% | 0.00% | 0.01% | 0.05% | 0.07% |

1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.
*Performance is measured using ICE BofA Indices, and are calculated to the last business day of the month.



TOTAL RETURN PERFORMANCE

June 30, 2024

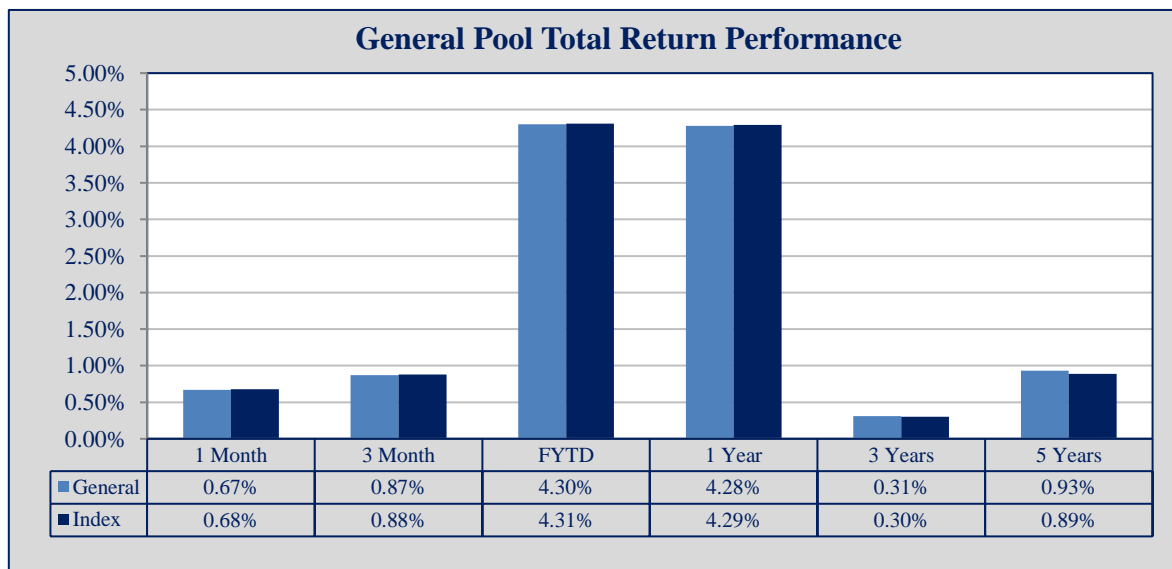
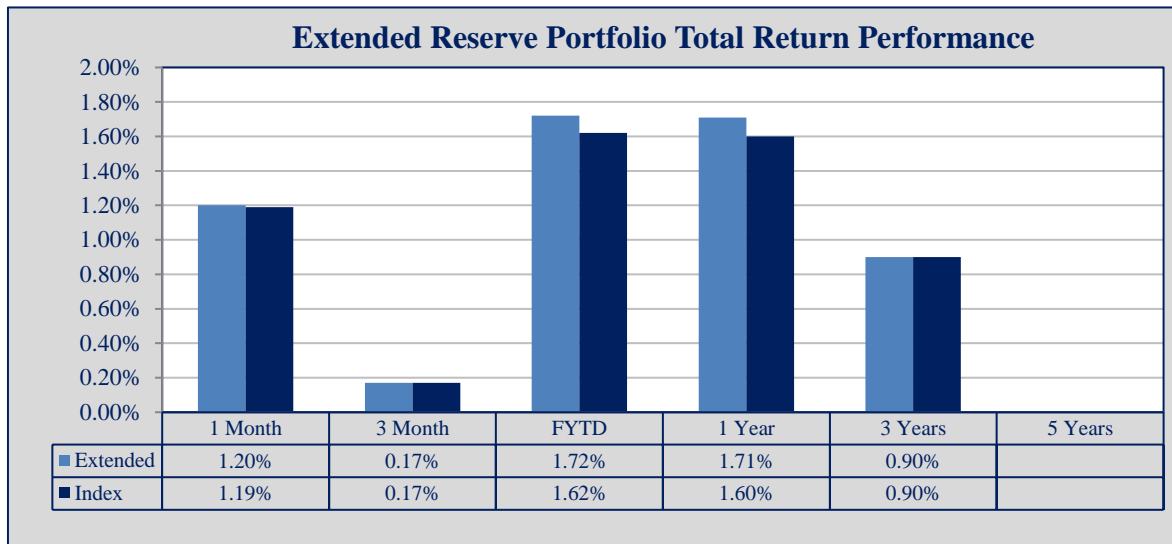
| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|-----------------------------------|---------|----------|-------|--------|---------|---------|
| Extended Reserve Portfolio | 1.20% | 0.17% | 1.72% | 1.71% | 0.90% | N/A |
| 5-10 Year Treasury Index* | 1.19% | 0.17% | 1.62% | 1.60% | 0.90% | N/A |
| Variance | 0.01% | 0.00% | 0.10% | 0.11% | 0.00% | N/A |

| | 1 Month | 3 Months | FYTD | 1 Year | 3 Years | 5 Years |
|---|---------|----------|--------|--------|---------|---------|
| General Pool | 0.67% | 0.87% | 4.30% | 4.28% | 0.31% | 0.93% |
| General Portfolio Weighted Index** | 0.68% | 0.88% | 4.31% | 4.29% | 0.30% | 0.89% |
| Variance | -0.01% | -0.01% | -0.01% | -0.01% | 0.01% | 0.04% |

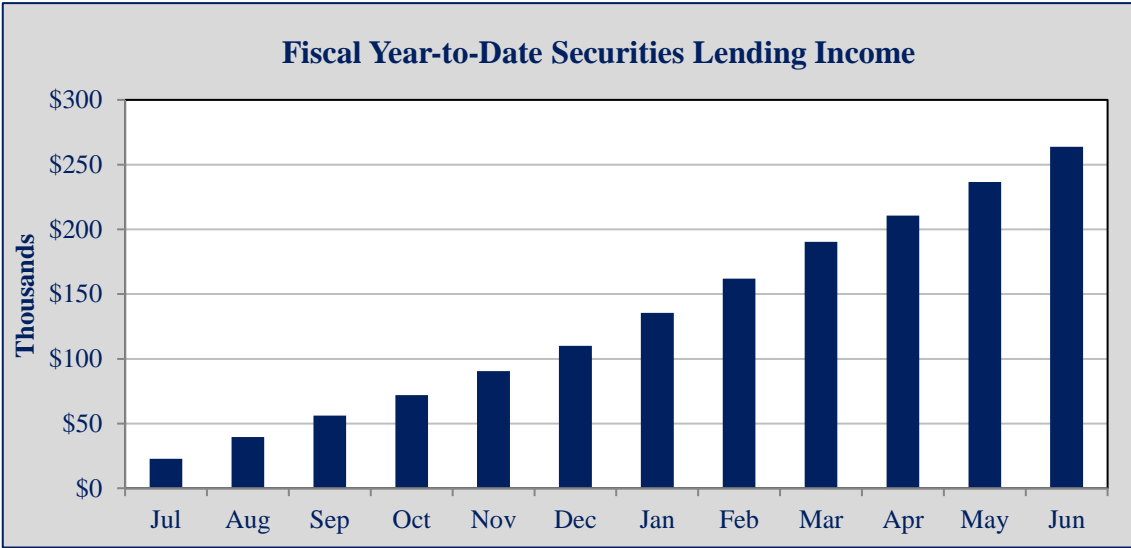
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ice BofA Indices, and are calculated to the last business day of the month.

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

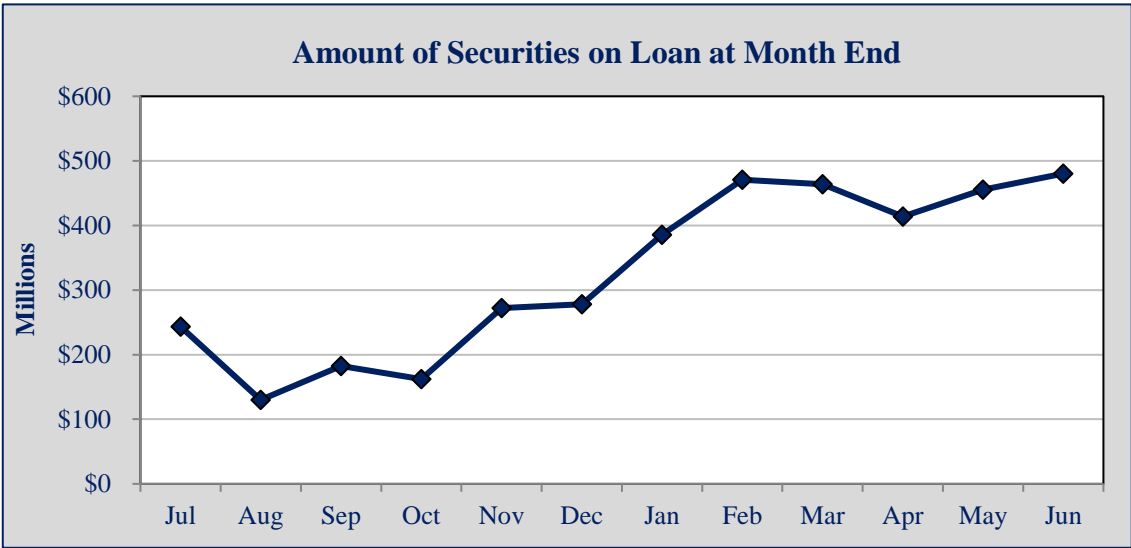


SECURITIES LENDING INFORMATION
June 30, 2024



| | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun |
|----------|------|------|------|------|------|-------|-------|-------|-------|-------|-------|-------|
| Monthly* | \$23 | \$17 | \$17 | \$16 | \$19 | \$19 | \$25 | \$27 | \$28 | \$20 | \$26 | \$27 |
| FYTD* | \$23 | \$39 | \$56 | \$72 | \$91 | \$110 | \$135 | \$162 | \$190 | \$211 | \$237 | \$264 |

*Amounts in Thousands



| | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun |
|----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Monthly* | \$243 | \$130 | \$182 | \$162 | \$272 | \$278 | \$386 | \$471 | \$464 | \$414 | \$455 | \$480 |

*Amounts in Millions

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

Portfolio: Core 9218-1

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|-----------|------|------|---------|-----------|-------------|---------------|-----------------|-------------|---------|
| Wells Fargo Bank | | 7/1/2024 | Bank | | | | 5,000,000 | 5,000,000 | 5,000,000 | | |
| JPMorgan Chase Bank | | 7/1/2024 | Bank | | | | 54,577,973 | 54,577,973 | 54,577,973 | | |
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 59,595,000 | 59,595,000 | 59,595,000 | 682,661 | 5.242 |
| Treasury Plus Money Market | 5.210 | 7/1/2024 | MMF | AAAm | Aaa-mf | 94975H312 | 6,573,463 | 6,573,463 | 6,573,463 | 38,270 | 5.210 |
| Federated Hermes Treas Oblig | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | 60934N500 | 208,592,736 | 208,592,736 | 208,592,736 | 202,836 | 5.170 |
| LAIF | 4.480 | 7/1/2024 | LAIF | NR | NR | SYS34208 | 1,059,330 | 1,059,330 | 1,059,330 | 11,952 | 4.480 |
| LAIF | 4.480 | 7/1/2024 | LAIF | NR | NR | SYS50078 | 1,059,977 | 1,059,977 | 1,059,977 | 11,960 | 4.480 |
| LAIF | 4.480 | 7/1/2024 | LAIF | NR | NR | SYS50080 | 1,059,686 | 1,059,686 | 1,059,686 | 11,956 | 4.480 |
| LAIF | 4.480 | 7/1/2024 | LAIF | NR | NR | SYS50081 | 1,059,181 | 1,059,181 | 1,059,181 | 11,951 | 4.480 |
| U.S. Treasury Note | 2.000 | 7/1/2024 | Tsy | AA+ | Aaa | 912828XX3 | 80,000,000 | 80,133,809 | 80,000,000 | 800,000 | 1.830 |
| Microsoft | 0.000 | 7/1/2024 | CP | A-1+ | P-1 | 59515MG17 | 264,099,000 | 263,012,379 | 263,982,482 | 0 | 5.460 |
| Siemens Capital | 0.000 | 7/1/2024 | CP | A-1+ | P-1 | 82619TG19 | 50,000,000 | 49,845,417 | 49,978,066 | 0 | 5.465 |
| Sumitomo Mitsui | 0.000 | 7/1/2024 | CP | A-1 | P-1 | 86563GG14 | 88,246,000 | 87,999,156 | 88,207,114 | 0 | 5.464 |
| FHLB DN | 0.000 | 7/1/2024 | Agy | A-1+ | P-1 | 313384YV5 | 162,000,000 | 161,360,910 | 161,928,720 | 0 | 5.429 |
| FHLB DN | 0.000 | 7/1/2024 | Agy | A-1+ | P-1 | 313384YV5 | 72,451,000 | 72,229,330 | 72,419,122 | 0 | 5.408 |
| FNMA DN | 0.000 | 7/1/2024 | Agy | A-1+ | P-1 | 313588YV1 | 93,032,000 | 92,517,921 | 92,991,066 | 0 | 5.411 |
| FHLMC DN | 0.000 | 7/1/2024 | Agy | A-1+ | P-1 | 313396YV9 | 30,000,000 | 29,921,475 | 29,986,800 | 0 | 5.396 |
| FHLMC DN | 0.000 | 7/2/2024 | Agy | A-1+ | P-1 | 313396YW7 | 38,806,000 | 38,743,808 | 38,783,493 | 0 | 5.400 |
| FHLB DN | 0.000 | 7/5/2024 | Agy | A-1+ | P-1 | 313384YZ6 | 57,830,000 | 57,762,660 | 57,771,013 | 0 | 5.393 |
| FHLMC DN | 0.000 | 7/8/2024 | Agy | A-1+ | P-1 | 313396ZC0 | 33,698,000 | 33,599,808 | 33,648,801 | 0 | 5.407 |
| Chevron | 0.000 | 7/9/2024 | CP | A-1 | P-1 | 16677JG91 | 13,000,000 | 12,963,499 | 12,978,862 | 0 | 5.484 |
| FHLMC DN | 0.000 | 7/9/2024 | Agy | A-1+ | P-1 | 313396ZD8 | 53,382,000 | 53,180,364 | 53,296,589 | 0 | 5.397 |
| Canadian Imperial Bank | 5.350 | 7/9/2024 | CD | A-1 | P-1 | 13606K4S2 | 94,700,000 | 94,700,000 | 94,700,000 | 70,367 | 5.424 |
| Sumitomo Mitsui | 0.000 | 7/10/2024 | CP | A-1 | P-1 | 86563GGA4 | 161,547,000 | 160,999,984 | 161,262,273 | 0 | 5.467 |
| FHLMC DN | 0.000 | 7/11/2024 | Agy | A-1+ | P-1 | 313396ZF3 | 50,000,000 | 49,854,306 | 49,905,500 | 0 | 5.407 |
| Sumitomo Mitsui | 0.000 | 7/12/2024 | CP | A-1 | P-1 | 86563GGC0 | 85,000,000 | 84,724,694 | 84,825,186 | 0 | 5.466 |
| FNMA DN | 0.000 | 7/15/2024 | Agy | A-1+ | P-1 | 313588ZK4 | 25,000,000 | 24,934,750 | 24,938,000 | 0 | 5.380 |
| Prudential Funding | 0.000 | 7/17/2024 | CP | A-1+ | P-1 | 74433GGH3 | 25,000,000 | 24,889,167 | 24,929,669 | 0 | 5.493 |
| Canadian Imperial Bank | 5.370 | 7/18/2024 | CD | A-1 | P-1 | 13606K4P8 | 43,706,000 | 43,706,000 | 43,706,437 | 45,636 | 5.445 |
| Sumitomo Mitsui | 0.000 | 7/23/2024 | CP | A-1 | P-1 | 86563GGP1 | 81,180,000 | 80,845,358 | 80,881,538 | 0 | 5.471 |
| Canadian Imperial Bank | 0.000 | 7/24/2024 | CP | A-1 | P-1 | 13609BGQ0 | 100,000,000 | 99,598,750 | 99,598,750 | 0 | 5.522 |
| FNMA DN | 0.000 | 7/24/2024 | Agy | A-1+ | P-1 | 313588ZU2 | 50,000,000 | 49,804,438 | 49,810,500 | 0 | 5.382 |
| U.S. Treasury Bill | 0.000 | 7/25/2024 | Tsy | A-1+ | P-1 | 912797JT5 | 51,000,000 | 50,793,119 | 50,822,520 | 0 | 5.383 |
| U.S. Treasury Note | 1.750 | 7/31/2024 | Tsy | AA+ | Aaa | 912828Y87 | 70,000,000 | 70,229,404 | 69,791,732 | 511,538 | 1.419 |
| Truist Financial | 2.500 | 8/1/2024 | Corp | A- | Baa1 | 05531FBH5 | 10,000,000 | 10,020,268 | 9,968,024 | 104,167 | 2.294 |

*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 |
|--------------------|--------|------------|-------|------|---------|-----------|-------------|---------------|-----------------|-------------|---------|
| BMW | 0.750 | 8/12/2024 | Corp | A | A2 | 05565EBU8 | 7,000,000 | 6,999,801 | 6,959,640 | 20,271 | 0.753 |
| PACCAR | 2.150 | 8/15/2024 | Corp | A+ | A1 | 69371RQ25 | 15,000,000 | 14,993,665 | 14,935,669 | 121,833 | 2.194 |
| U.S. Treasury Note | 0.375 | 8/15/2024 | Tsy | AA+ | Aaa | 91282CCT6 | 25,000,000 | 24,993,025 | 24,845,215 | 35,285 | 0.404 |
| Exxon Mobil | 2.019 | 8/16/2024 | Corp | AA- | Aa2 | 30231GBC5 | 10,000,000 | 10,000,000 | 9,955,183 | 75,713 | 2.019 |
| U.S. Treasury Note | 1.875 | 8/31/2024 | Tsy | AA+ | Aaa | 9128282U3 | 70,000,000 | 70,305,063 | 69,575,260 | 438,689 | 1.435 |
| U.S. Treasury Note | 1.875 | 8/31/2024 | Tsy | AA+ | Aaa | 9128282U3 | 40,000,000 | 40,122,151 | 39,757,292 | 250,679 | 1.566 |
| Coca Cola | 1.750 | 9/6/2024 | Corp | A+ | A1 | 191216CL2 | 10,000,000 | 9,996,611 | 9,928,301 | 55,903 | 1.786 |
| Apple | 1.800 | 9/11/2024 | Corp | AA+ | Aaa | 037833DM9 | 10,000,000 | 9,995,668 | 9,928,573 | 55,000 | 1.846 |
| Apple | 1.800 | 9/11/2024 | Corp | AA+ | Aaa | 037833DM9 | 10,000,000 | 10,110,769 | 9,928,573 | 55,000 | 0.629 |
| FHLB Note | 3.500 | 9/13/2024 | Agy | AA+ | Aaa | 3130AT6G7 | 20,000,000 | 19,993,308 | 19,918,374 | 210,000 | 3.535 |
| U.S. Treasury Note | 0.375 | 9/15/2024 | Tsy | AA+ | Aaa | 91282CCX7 | 40,000,000 | 39,942,454 | 39,593,750 | 44,022 | 0.525 |
| Toyota | 4.400 | 9/20/2024 | Corp | A+ | A1 | 89236TKG9 | 15,000,000 | 14,999,708 | 14,956,412 | 185,167 | 4.401 |
| IADB Note | 0.500 | 9/23/2024 | Supra | AAA | Aaa | 4581X0DZ8 | 20,000,000 | 19,995,149 | 19,776,321 | 27,222 | 0.525 |
| FFCB Note | 4.250 | 9/26/2024 | Agy | AA+ | Aaa | 3133ENP79 | 20,000,000 | 19,999,207 | 19,941,254 | 224,306 | 4.254 |
| U.S. Treasury Note | 2.125 | 9/30/2024 | Tsy | AA+ | Aaa | 9128282Y5 | 75,000,000 | 75,399,813 | 74,392,090 | 400,615 | 1.587 |
| U.S. Treasury Note | 1.500 | 9/30/2024 | Tsy | AA+ | Aaa | 912828YH7 | 25,000,000 | 24,988,063 | 24,755,860 | 94,262 | 1.549 |
| U.S. Treasury Note | 2.125 | 9/30/2024 | Tsy | AA+ | Aaa | 9128282Y5 | 50,000,000 | 50,261,999 | 49,594,727 | 267,077 | 1.596 |
| U.S. Treasury Note | 4.250 | 9/30/2024 | Tsy | AA+ | Aaa | 91282CFN6 | 20,000,000 | 20,020,874 | 19,944,922 | 213,661 | 4.143 |
| FHLB Note | 4.500 | 10/3/2024 | Agy | AA+ | Aaa | 3130ATT31 | 20,000,000 | 19,989,586 | 19,949,800 | 220,000 | 4.555 |
| Toyota | 2.000 | 10/7/2024 | Corp | A+ | A1 | 89236TGL3 | 10,000,000 | 9,998,320 | 9,902,449 | 46,667 | 2.018 |
| FNMA Note | 1.625 | 10/15/2024 | Agy | AA+ | Aaa | 3135G0W66 | 10,000,000 | 9,996,727 | 9,896,855 | 34,306 | 1.659 |
| FNMA Note | 1.625 | 10/15/2024 | Agy | AA+ | Aaa | 3135G0W66 | 20,000,000 | 19,993,453 | 19,793,711 | 68,611 | 1.659 |
| FHLB DN | 0.000 | 10/15/2024 | Agy | A-1+ | P-1 | 313384K73 | 25,000,000 | 24,157,031 | 24,609,500 | 0 | 5.151 |
| UnitedHealth Group | 5.000 | 10/15/2024 | Corp | A+ | A2 | 91324PEM0 | 7,000,000 | 6,998,501 | 6,992,791 | 73,889 | 5.021 |
| IFC Note | 1.375 | 10/16/2024 | Supra | AAA | Aaa | 45950KCR9 | 10,000,000 | 9,994,384 | 9,882,601 | 28,646 | 1.434 |
| U.S. Treasury Note | 1.500 | 10/31/2024 | Tsy | AA+ | Aaa | 912828YM6 | 75,000,000 | 74,906,214 | 74,037,110 | 189,538 | 1.627 |
| U.S. Treasury Note | 4.375 | 10/31/2024 | Tsy | AA+ | Aaa | 91282CFQ9 | 20,000,000 | 19,980,024 | 19,931,250 | 147,418 | 4.478 |
| Honeywell | 4.850 | 11/1/2024 | Corp | A | A2 | 438516CH7 | 15,000,000 | 14,998,826 | 14,959,449 | 121,250 | 4.854 |
| Caterpillar | 2.150 | 11/8/2024 | Corp | A | A2 | 14913Q3B3 | 10,000,000 | 9,998,235 | 9,880,770 | 31,653 | 2.168 |
| Philip Morris | 5.125 | 11/15/2024 | Corp | A- | A2 | 718172CT4 | 10,000,000 | 9,994,186 | 9,988,669 | 65,486 | 5.185 |
| Amazon | 4.700 | 11/29/2024 | Corp | AA | A1 | 023135CM6 | 20,000,000 | 19,993,300 | 19,935,892 | 83,556 | 4.735 |
| U.S. Treasury Note | 1.500 | 11/30/2024 | Tsy | AA+ | Aaa | 912828YV6 | 100,000,000 | 99,882,491 | 98,431,641 | 127,049 | 1.619 |
| Truist Bank | 2.150 | 12/6/2024 | Corp | A | A3 | 07330NAT2 | 10,000,000 | 9,996,817 | 9,845,366 | 14,931 | 2.184 |
| U.S. Treasury Note | 1.750 | 12/31/2024 | Tsy | AA+ | Aaa | 912828YY0 | 120,000,000 | 120,069,000 | 117,890,626 | 1,055,707 | 1.692 |
| U.S. Treasury Note | 4.250 | 12/31/2024 | Tsy | AA+ | Aaa | 91282CGD7 | 20,000,000 | 19,966,432 | 19,891,602 | 427,310 | 4.422 |
| FFCB Note | 1.125 | 1/6/2025 | Agy | AA+ | Aaa | 3133ENKS8 | 10,000,000 | 9,992,988 | 9,787,510 | 54,688 | 1.201 |

*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 |
|-------------------------|--------|-----------|-------|------|---------|-----------|-------------|---------------|-----------------|-------------|---------|
| FFCB Note | 1.125 | 1/6/2025 | Agy | AA+ | Aaa | 3133ENKS8 | 10,000,000 | 9,992,988 | 9,787,510 | 54,688 | 1.201 |
| FNMA Note | 1.625 | 1/7/2025 | Agy | AA+ | Aaa | 3135G0X24 | 35,000,000 | 34,979,124 | 34,346,987 | 274,896 | 1.689 |
| John Deere | 1.250 | 1/10/2025 | Corp | A | A1 | 24422EVY2 | 15,000,000 | 14,997,787 | 14,670,323 | 89,063 | 1.266 |
| Toyota | 4.800 | 1/10/2025 | Corp | A+ | A1 | 89236TKN4 | 15,000,000 | 14,996,955 | 14,954,597 | 342,000 | 4.819 |
| American Honda | 1.500 | 1/13/2025 | Corp | A- | A3 | 02665WEA5 | 20,000,000 | 19,994,997 | 19,579,198 | 140,000 | 1.526 |
| Toyota | 1.450 | 1/13/2025 | Corp | A+ | A1 | 89236TJT3 | 20,000,000 | 19,991,513 | 19,583,921 | 135,333 | 1.495 |
| Caterpillar | 4.900 | 1/17/2025 | Corp | A | A2 | 14913R2Y2 | 15,000,000 | 14,996,269 | 14,956,982 | 334,833 | 4.925 |
| US Bank | 2.050 | 1/21/2025 | Corp | A+ | A2 | 90331HPL1 | 15,000,000 | 14,993,788 | 14,701,032 | 136,667 | 2.093 |
| U.S. Treasury Note | 1.375 | 1/31/2025 | Tsy | AA+ | Aaa | 912828Z52 | 25,000,000 | 24,988,034 | 24,439,942 | 143,544 | 1.423 |
| U.S. Treasury Note | 1.375 | 1/31/2025 | Tsy | AA+ | Aaa | 912828Z52 | 50,000,000 | 50,200,602 | 48,879,883 | 287,088 | 0.971 |
| U.S. Treasury Note | 1.375 | 1/31/2025 | Tsy | AA+ | Aaa | 912828Z52 | 40,000,000 | 40,415,400 | 39,103,906 | 229,670 | 0.334 |
| Adobe | 1.900 | 2/1/2025 | Corp | A+ | A1 | 00724PAB5 | 5,000,000 | 4,998,033 | 4,895,265 | 39,583 | 1.943 |
| FHLMC Note | 1.500 | 2/12/2025 | Agy | AA+ | Aaa | 3137EAEP0 | 15,000,000 | 14,997,797 | 14,654,871 | 86,875 | 1.515 |
| Toyota | 1.800 | 2/13/2025 | Corp | A+ | A1 | 89236TGT6 | 10,000,000 | 9,998,720 | 9,778,034 | 69,000 | 1.813 |
| FFCB Note | 1.750 | 2/14/2025 | Agy | AA+ | Aaa | 3133ENPG9 | 12,000,000 | 11,989,756 | 11,737,598 | 79,917 | 1.840 |
| WW Grainger | 1.850 | 2/15/2025 | Corp | A+ | A2 | 38480AE4 | 5,000,000 | 4,997,312 | 4,886,262 | 34,944 | 1.906 |
| U.S. Treasury Note | 1.500 | 2/15/2025 | Tsy | AA+ | Aaa | 91282CDZ1 | 25,000,000 | 24,966,959 | 24,415,283 | 141,140 | 1.639 |
| FHLB Note | 5.000 | 2/28/2025 | Agy | AA+ | Aaa | 3130AV7L0 | 15,000,000 | 14,990,058 | 14,970,353 | 256,250 | 5.069 |
| U.S. Treasury Note | 1.125 | 2/28/2025 | Tsy | AA+ | Aaa | 91282ZC7 | 80,000,000 | 80,609,096 | 77,861,718 | 300,815 | 0.362 |
| U.S. Treasury Note | 4.625 | 2/28/2025 | Tsy | AA+ | Aaa | 91282CGN5 | 60,000,000 | 59,689,307 | 59,753,320 | 927,514 | 5.163 |
| American Express | 2.250 | 3/4/2025 | Corp | BBB+ | A2 | 025816CQ0 | 10,000,000 | 9,996,858 | 9,782,465 | 73,125 | 2.283 |
| IBRD Note | 0.750 | 3/11/2025 | Supra | AAA | Aaa | 459058JA2 | 20,000,000 | 19,978,239 | 19,384,995 | 45,833 | 0.865 |
| Texas Instrument | 1.375 | 3/12/2025 | Corp | A+ | Aa3 | 882508BH6 | 10,000,000 | 9,997,152 | 9,726,958 | 41,632 | 1.405 |
| U.S. Treasury Note | 0.500 | 3/31/2025 | Tsy | AA+ | Aaa | 912828ZF0 | 100,000,000 | 100,264,803 | 96,571,289 | 125,683 | 0.237 |
| U.S. Treasury Note | 2.625 | 3/31/2025 | Tsy | AA+ | Aaa | 912828F4 | 25,000,000 | 25,035,773 | 24,529,297 | 164,959 | 2.480 |
| Amazon | 3.000 | 4/13/2025 | Corp | AA | A1 | 023135CE4 | 25,000,000 | 24,987,376 | 24,552,481 | 162,500 | 3.053 |
| U.S. Treasury Note | 2.625 | 4/15/2025 | Tsy | AA+ | Aaa | 91282CEH0 | 50,000,000 | 49,894,832 | 49,013,184 | 276,127 | 2.848 |
| FNMA Note | 0.625 | 4/22/2025 | Agy | AA+ | Aaa | 3135G03U5 | 20,000,000 | 19,991,934 | 19,285,164 | 23,958 | 0.666 |
| Bank of New York Mellon | 3.350 | 4/25/2025 | Corp | A | A1 | 06406RBC0 | 20,000,000 | 19,999,079 | 19,662,674 | 122,833 | 3.354 |
| Philip Morris | 1.500 | 5/1/2025 | Corp | A- | A2 | 718172CN7 | 5,000,000 | 4,995,120 | 4,839,588 | 12,500 | 1.599 |
| Apple | 1.125 | 5/11/2025 | Corp | AA+ | Aaa | 037833DT4 | 5,000,000 | 4,998,309 | 4,825,218 | 7,813 | 1.161 |
| Caterpillar | 3.400 | 5/13/2025 | Corp | A | A2 | 14913R2V8 | 15,000,000 | 14,993,968 | 14,753,697 | 68,000 | 3.442 |
| TVA Note | 0.750 | 5/15/2025 | Agy | AA+ | Aaa | 880591EW8 | 10,000,000 | 9,994,394 | 9,620,451 | 9,583 | 0.809 |
| U.S. Treasury Note | 2.750 | 5/15/2025 | Tsy | AA+ | Aaa | 91282CEQ0 | 185,000,000 | 184,708,540 | 181,173,536 | 649,762 | 2.917 |
| U.S. Treasury Note | 2.125 | 5/15/2025 | Tsy | AA+ | Aaa | 912828XB1 | 30,000,000 | 30,142,375 | 29,223,047 | 81,420 | 1.623 |
| U.S. Treasury Note | 2.125 | 5/15/2025 | Tsy | AA+ | Aaa | 912828XB1 | 45,000,000 | 45,213,562 | 43,834,570 | 122,130 | 1.623 |

*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 |
|----------------------|--------|--------------|------|-----|---------|-----------|----------------------|----------------------|----------------------|-------------------|--------------|
| Pfizer | 4.650 | 5/19/2025 | Corp | A | A2 | 716973AA0 | 15,000,000 | 14,995,868 | 14,894,864 | 81,375 | 4.678 |
| Intercontinental Exg | 3.650 | 5/23/2025 | Corp | A- | A3 | 45866FAT1 | 7,000,000 | 6,997,490 | 6,881,560 | 26,969 | 3.687 |
| U.S. Treasury Note | 4.250 | 5/31/2025 | Tsy | AA+ | Aaa | 91282CHD6 | 50,000,000 | 49,918,945 | 49,582,520 | 179,986 | 4.417 |
| Amazon | 0.800 | 6/3/2025 | Corp | AA | A1 | 023135BQ8 | 10,000,000 | 9,999,274 | 9,598,052 | 6,222 | 0.808 |
| John Deere | 4.950 | 6/6/2025 | Corp | A | A1 | 24422EWW5 | 7,000,000 | 6,998,155 | 6,971,033 | 24,063 | 4.975 |
| U.S. Treasury Note | 2.875 | 6/15/2025 | Tsy | AA+ | Aaa | 91282CEU1 | 45,000,000 | 44,936,979 | 44,046,826 | 56,557 | 3.023 |
| Toyota | 3.950 | 6/30/2025 | Corp | A+ | A1 | 89236TKC8 | 15,000,000 | 14,995,224 | 14,787,228 | 297,896 | 3.982 |
| U.S. Treasury Note | 4.625 | 6/30/2025 | Tsy | AA+ | Aaa | 91282CHL8 | 15,000,000 | 14,965,145 | 14,927,344 | 348,760 | 4.864 |
| U.S. Treasury Note | 4.625 | 6/30/2025 | Tsy | AA+ | Aaa | 91282CHL8 | 37,000,000 | 36,801,601 | 36,820,781 | 860,275 | 5.179 |
| Total | | 0.289 | | | | | 4,479,254,345 | 4,474,557,448 | 4,441,230,413 | 16,042,483 | 3.674 |

Portfolio: Reserve 9218-2

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|-----------|------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 813,914 | 813,914 | 813,914 | 3,531 | 5.242 |
| Morgan Stanley Bank | 5.479 | 7/16/2025 | Corp | A+ | Aa3 | 61690U7U8 | 10,000,000 | 10,000,000 | 10,015,665 | 251,121 | 5.480 |
| IBM | 4.000 | 7/27/2025 | Corp | A- | A3 | 459200KS9 | 20,000,000 | 20,000,000 | 19,714,065 | 342,222 | 4.000 |
| U.S. Treasury Note | 4.750 | 7/31/2025 | Tsy | AA+ | Aaa | 91282CHN4 | 55,000,000 | 55,201,953 | 54,804,492 | 1,090,934 | 4.496 |
| American Express | 3.950 | 8/1/2025 | Corp | BBB+ | A2 | 025816CY3 | 12,000,000 | 11,988,000 | 11,802,837 | 197,500 | 3.986 |
| Mercedes | 5.375 | 8/1/2025 | Corp | A | A2 | 58769JAJ6 | 10,000,000 | 9,996,500 | 9,998,970 | 223,958 | 5.394 |
| Caterpillar | 3.650 | 8/12/2025 | Corp | A | A2 | 14913R2Z9 | 15,000,000 | 14,981,850 | 14,731,350 | 211,396 | 3.693 |
| Chevron | 0.687 | 8/12/2025 | Corp | AA- | Aa2 | 166756AE6 | 10,000,000 | 10,000,000 | 9,525,291 | 26,526 | 0.687 |
| U.S. Treasury Note | 3.125 | 8/15/2025 | Tsy | AA+ | Aaa | 91282CFE6 | 40,000,000 | 39,635,938 | 39,160,938 | 470,467 | 3.451 |
| U.S. Treasury Note | 2.000 | 8/15/2025 | Tsy | AA+ | Aaa | 91282K74 | 60,000,000 | 61,096,573 | 58,014,844 | 451,648 | 1.620 |
| U.S. Treasury Note | 2.000 | 8/15/2025 | Tsy | AA+ | Aaa | 91282K74 | 30,000,000 | 30,539,934 | 29,007,422 | 225,824 | 1.621 |
| U.S. Treasury Note | 2.000 | 8/15/2025 | Tsy | AA+ | Aaa | 91282K74 | 5,000,000 | 5,147,532 | 4,834,570 | 37,637 | 1.382 |
| U.S. Treasury Note | 2.000 | 8/15/2025 | Tsy | AA+ | Aaa | 91282K74 | 30,000,000 | 32,274,623 | 29,007,422 | 225,824 | 0.451 |
| Bank of America NA | 5.650 | 8/18/2025 | Corp | A+ | Aa1 | 06428CAC8 | 20,000,000 | 20,000,000 | 20,061,634 | 417,472 | 5.650 |
| Apple | 0.550 | 8/20/2025 | Corp | AA+ | Aaa | 037833DX5 | 15,000,000 | 14,964,600 | 14,246,173 | 30,021 | 0.598 |
| U.S. Treasury Note | 5.000 | 8/31/2025 | Tsy | AA+ | Aaa | 91282CHV6 | 25,000,000 | 25,056,641 | 24,980,469 | 417,799 | 4.879 |
| U.S. Treasury Note | 5.000 | 8/31/2025 | Tsy | AA+ | Aaa | 91282CHV6 | 25,000,000 | 24,994,141 | 24,980,469 | 417,799 | 5.012 |
| U.S. Treasury Note | 5.000 | 8/31/2025 | Tsy | AA+ | Aaa | 91282CHV6 | 25,000,000 | 24,940,430 | 24,980,469 | 417,799 | 5.129 |
| Toyota | 5.600 | 9/11/2025 | Corp | A+ | A1 | 89236TKZ7 | 15,000,000 | 14,997,450 | 15,058,676 | 256,667 | 5.609 |
| Home Depot | 4.000 | 9/15/2025 | Corp | A | A2 | 437076CR1 | 10,000,000 | 9,996,400 | 9,854,342 | 117,778 | 4.013 |

*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 |
|--------------------------|--------|------------|-------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| IFC Note | 3.626 | 9/15/2025 | Supra | AAA | Aaa | 45950KDA5 | 16,000,000 | 15,993,760 | 15,728,943 | 170,825 | 3.639 |
| U.S. Treasury Note | 3.500 | 9/15/2025 | Tsy | AA+ | Aaa | 91282CFK2 | 40,000,000 | 39,271,875 | 39,279,688 | 410,870 | 4.161 |
| Citibank | 5.864 | 9/29/2025 | Corp | A+ | Aa3 | 17325FBA5 | 15,000,000 | 15,000,000 | 15,075,902 | 224,787 | 5.864 |
| U.S. Treasury Note | 5.000 | 9/30/2025 | Tsy | AA+ | Aaa | 91282CJB8 | 75,000,000 | 74,935,547 | 74,967,773 | 942,623 | 5.046 |
| American Honda | 5.800 | 10/3/2025 | Corp | A- | A3 | 02665WEQ0 | 15,000,000 | 14,986,050 | 15,074,392 | 212,667 | 5.850 |
| FFCB Note | 5.125 | 10/10/2025 | Agy | AA+ | Aaa | 3133EPYK5 | 20,000,000 | 20,000,000 | 20,031,652 | 230,625 | 5.125 |
| UnitedHealth Group | 5.150 | 10/15/2025 | Corp | A+ | A2 | 91324PEN8 | 7,000,000 | 6,999,370 | 6,989,772 | 76,106 | 5.154 |
| U.S. Treasury Note | 4.250 | 10/15/2025 | Tsy | AA+ | Aaa | 91282CFP1 | 50,000,000 | 49,751,953 | 49,531,250 | 447,063 | 4.430 |
| Morgan Stanley | 0.864 | 10/21/2025 | Corp | A- | A1 | 6174468R3 | 10,000,000 | 10,000,000 | 9,845,475 | 16,800 | 0.864 |
| Morgan Stanley | 1.164 | 10/21/2025 | Corp | A- | A1 | 61747YEG6 | 10,000,000 | 10,000,000 | 9,855,595 | 22,633 | 1.162 |
| IBRD Note | 0.500 | 10/28/2025 | Supra | AAA | Aaa | 459058JL8 | 25,000,000 | 24,971,750 | 23,564,332 | 21,875 | 0.523 |
| Procter & Gamble | 0.550 | 10/29/2025 | Corp | AA- | Aa3 | 742718FL8 | 15,000,000 | 14,975,700 | 14,148,781 | 14,208 | 0.583 |
| U.S. Treasury Note | 5.000 | 10/31/2025 | Tsy | AA+ | Aaa | 91282CJE2 | 20,000,000 | 19,976,563 | 20,002,344 | 168,478 | 5.062 |
| U.S. Treasury Note | 5.000 | 10/31/2025 | Tsy | AA+ | Aaa | 91282CJE2 | 30,000,000 | 29,970,703 | 30,003,516 | 252,717 | 5.069 |
| Comcast | 5.250 | 11/7/2025 | Corp | A- | A3 | 20030NDZ1 | 5,000,000 | 4,998,650 | 4,996,457 | 39,375 | 5.260 |
| Pepsico | 5.250 | 11/10/2025 | Corp | A+ | A1 | 713448FV5 | 10,000,000 | 9,993,300 | 10,025,322 | 74,375 | 5.286 |
| Bristol-Myers Squibb | 0.750 | 11/13/2025 | Corp | A | A2 | 110122DN5 | 10,000,000 | 9,983,800 | 9,410,732 | 10,000 | 0.783 |
| U.S. Treasury Note | 4.500 | 11/15/2025 | Tsy | AA+ | Aaa | 91282CFW6 | 10,000,000 | 10,052,734 | 9,939,453 | 57,473 | 4.307 |
| GM ABS | 4.600 | 11/17/2025 | ABS | AAA | NR | 36265QAB2 | 1,027,648 | 1,027,555 | 1,026,871 | 1,970 | 4.650 |
| M&T Trust | 5.400 | 11/21/2025 | Corp | A- | Baa1 | 55279HAT7 | 20,000,000 | 19,988,000 | 19,906,977 | 120,000 | 5.422 |
| U.S. Treasury Note | 4.875 | 11/30/2025 | Tsy | AA+ | Aaa | 91282CJL6 | 20,000,000 | 20,060,156 | 19,977,344 | 82,582 | 4.715 |
| U.S. Treasury Note | 4.875 | 11/30/2025 | Tsy | AA+ | Aaa | 91282CJL6 | 25,000,000 | 25,085,938 | 24,971,680 | 103,227 | 4.689 |
| Amazon | 4.600 | 12/1/2025 | Corp | AA | A1 | 023135CN4 | 25,000,000 | 24,998,500 | 24,842,138 | 95,833 | 4.602 |
| Natl Securities Clearing | 0.750 | 12/7/2025 | Corp | AA+ | Aaa | 637639AE5 | 15,000,000 | 14,951,550 | 14,090,964 | 7,500 | 0.816 |
| U.S. Treasury Note | 4.000 | 12/15/2025 | Tsy | AA+ | Aaa | 91282CGA3 | 25,000,000 | 24,839,844 | 24,677,735 | 43,716 | 4.233 |
| U.S. Treasury Note | 4.250 | 12/31/2025 | Tsy | AA+ | Aaa | 91282CJS1 | 80,000,000 | 79,965,625 | 79,234,375 | 1,709,239 | 4.273 |
| Toyota | 4.800 | 1/5/2026 | Corp | A+ | A1 | 89236TLJ2 | 12,000,000 | 11,990,760 | 11,940,356 | 281,600 | 4.841 |
| Mercedes | 4.900 | 1/9/2026 | Corp | A | A2 | 58769JAP2 | 15,000,000 | 14,994,450 | 14,929,451 | 347,083 | 4.920 |
| Toyota ABS | 0.430 | 1/15/2026 | ABS | AAA | Aaa | 89239BAC5 | 4,318,408 | 4,318,064 | 4,250,815 | 825 | 0.434 |
| Toyota ABS | 5.270 | 1/15/2026 | ABS | NR | Aaa | 89239HAB4 | 1,667,495 | 1,667,476 | 1,666,562 | 3,906 | 5.329 |
| Honda ABS | 0.880 | 1/21/2026 | ABS | NR | Aaa | 43815GAC3 | 3,196,603 | 3,195,929 | 3,131,562 | 781 | 0.892 |
| Citigroup | 2.014 | 1/25/2026 | Corp | BBB+ | A3 | 17327CAN3 | 10,000,000 | 10,000,000 | 9,785,380 | 87,273 | 2.014 |
| Bank of New York Mellon | 0.750 | 1/28/2026 | Corp | A | A1 | 06406RAQ0 | 20,000,000 | 19,957,000 | 18,659,510 | 63,750 | 0.794 |
| U.S. Treasury Note | 4.250 | 1/31/2026 | Tsy | AA+ | Aaa | 91282CJV4 | 75,000,000 | 75,035,156 | 74,279,297 | 1,331,044 | 4.225 |
| Apple | 0.700 | 2/8/2026 | Corp | AA+ | Aaa | 037833EB2 | 20,000,000 | 19,955,000 | 18,677,326 | 55,611 | 0.746 |
| Intel | 4.875 | 2/10/2026 | Corp | A- | A3 | 458140CD0 | 10,000,000 | 10,000,000 | 9,940,266 | 190,938 | 4.875 |

*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 | 1.625 | 2/15/2026 | Tsy | AA+ | Aaa | 912828P46 | 70,000,000 | 74,364,953 | 66,491,797 | 428,125 | 0.414 |
| U.S. Treasury Note | 1.625 | 2/15/2026 | Tsy | AA+ | Aaa | 912828P46 | 30,000,000 | 31,840,220 | 28,496,484 | 183,482 | 0.414 |
| U.S. Treasury Note | 1.625 | 2/15/2026 | Tsy | AA+ | Aaa | 912828P46 | 25,000,000 | 26,419,372 | 23,747,070 | 152,902 | 0.485 |
| U.S. Treasury Note | 1.625 | 2/15/2026 | Tsy | AA+ | Aaa | 912828P46 | 25,000,000 | 26,468,262 | 23,747,070 | 152,902 | 0.447 |
| U.S. Treasury Note | 1.625 | 2/15/2026 | Tsy | AA+ | Aaa | 912828P46 | 25,000,000 | 26,469,461 | 23,747,070 | 152,902 | 0.446 |
| Union Pacific | 4.750 | 2/21/2026 | Corp | A- | A3 | 907818GE2 | 7,000,000 | 6,995,380 | 6,946,522 | 120,069 | 4.774 |
| JPMorgan Chase & Co | 2.595 | 2/24/2026 | Corp | A- | A1 | 46647PCV6 | 20,000,000 | 20,000,000 | 19,601,983 | 183,092 | 2.595 |
| Cisco | 4.900 | 2/26/2026 | Corp | AA- | A1 | 17275RBP6 | 10,000,000 | 9,996,200 | 9,984,657 | 170,139 | 4.920 |
| U.S. Treasury Note | 4.625 | 2/28/2026 | Tsy | AA+ | Aaa | 91282CKB6 | 30,000,000 | 30,045,703 | 29,892,188 | 463,757 | 4.544 |
| Caterpillar | 0.900 | 3/2/2026 | Corp | A | A2 | 14913R2K2 | 25,000,000 | 24,942,750 | 23,320,067 | 74,375 | 0.946 |
| Colgate-Palmolive | 4.800 | 3/2/2026 | Corp | A+ | Aa3 | 194162AQ6 | 10,000,000 | 9,988,400 | 9,976,551 | 158,667 | 4.837 |
| John Deere | 4.950 | 3/6/2026 | Corp | A | A1 | 24422EXK0 | 10,000,000 | 9,996,100 | 9,980,650 | 156,750 | 4.971 |
| FHLB Note | 4.500 | 3/13/2026 | Agy | AA+ | Aaa | 3130AV6J6 | 30,000,000 | 30,444,300 | 29,818,175 | 405,000 | 3.474 |
| U.S. Treasury Note | 4.625 | 3/15/2026 | Tsy | AA+ | Aaa | 91282CGR6 | 50,000,000 | 51,003,906 | 49,826,172 | 678,668 | 3.897 |
| GM ABS | 5.190 | 3/16/2026 | ABS | NR | Aaa | 38013JAB9 | 2,431,079 | 2,430,887 | 2,428,891 | 5,257 | 5.252 |
| U.S. Treasury Note | 0.750 | 3/31/2026 | Tsy | AA+ | Aaa | 91282CBT7 | 30,000,000 | 29,689,453 | 27,977,344 | 56,557 | 0.963 |
| U.S. Treasury Note | 4.500 | 3/31/2026 | Tsy | AA+ | Aaa | 91282CKH3 | 30,000,000 | 29,893,359 | 29,842,969 | 339,344 | 4.689 |
| U.S. Treasury Note | 4.500 | 3/31/2026 | Tsy | AA+ | Aaa | 91282CKH3 | 25,000,000 | 24,782,227 | 24,869,141 | 282,787 | 4.975 |
| IBRD Note | 4.750 | 4/10/2026 | Supra | AAA | Aaa | 459058LE1 | 25,000,000 | 24,993,500 | 24,955,733 | 267,188 | 6.225 |
| Toyota ABS | 0.710 | 4/15/2026 | ABS | AAA | NR | 89238JAC9 | 2,914,155 | 2,914,093 | 2,855,841 | 920 | 0.712 |
| JPMorgan Chase & Co | 4.080 | 4/26/2026 | Corp | A- | A1 | 46647PCZ7 | 20,000,000 | 20,000,000 | 19,734,138 | 147,333 | 4.080 |
| Citibank | 5.438 | 4/30/2026 | Corp | A+ | Aa3 | 17325FBF4 | 15,000,000 | 15,000,000 | 15,052,140 | 138,216 | 5.438 |
| U.S. Treasury Note | 0.750 | 4/30/2026 | Tsy | AA+ | Aaa | 91282CBW0 | 60,000,000 | 59,683,594 | 55,804,688 | 75,815 | 0.858 |
| U.S. Treasury Note | 4.875 | 4/30/2026 | Tsy | AA+ | Aaa | 91282CKK6 | 30,000,000 | 29,926,172 | 30,044,531 | 246,399 | 5.006 |
| Amazon | 1.000 | 5/12/2026 | Corp | AA | A1 | 023135BX3 | 20,000,000 | 19,913,600 | 18,606,485 | 27,222 | 1.089 |
| Charles Schwab | 1.150 | 5/13/2026 | Corp | A- | A2 | 808513BR5 | 25,000,000 | 24,942,000 | 23,119,122 | 38,333 | 1.198 |
| UnitedHealth Group | 1.150 | 5/15/2026 | Corp | A+ | A2 | 91324PEC2 | 10,000,000 | 9,982,600 | 9,295,696 | 14,694 | 1.186 |
| State Street | 5.104 | 5/18/2026 | Corp | A | A1 | 857477CB7 | 10,000,000 | 10,000,000 | 9,957,265 | 60,964 | 5.104 |
| Toyota | 4.450 | 5/18/2026 | Corp | A+ | A1 | 89236TKT1 | 20,000,000 | 19,988,400 | 19,744,030 | 106,306 | 4.471 |
| Pfizer | 4.450 | 5/19/2026 | Corp | A | A2 | 716973AB8 | 20,000,000 | 19,976,600 | 19,744,519 | 103,833 | 4.492 |
| U.S. Treasury Note | 0.750 | 5/31/2026 | Tsy | AA+ | Aaa | 91282CCF6 | 30,000,000 | 29,928,516 | 27,821,484 | 19,057 | 0.799 |
| U.S. Treasury Note | 0.750 | 5/31/2026 | Tsy | AA+ | Aaa | 91282CCF6 | 30,000,000 | 29,916,797 | 27,821,484 | 19,057 | 0.807 |
| U.S. Treasury Note | 4.875 | 5/31/2026 | Tsy | AA+ | Aaa | 91282CKS9 | 30,000,000 | 29,992,969 | 30,060,938 | 123,873 | 4.887 |
| U.S. Treasury Note | 2.125 | 5/31/2026 | Tsy | AA+ | Aaa | 9128286X3 | 50,000,000 | 51,146,013 | 47,613,282 | 89,993 | 1.668 |
| U.S. Treasury Note | 2.125 | 5/31/2026 | Tsy | AA+ | Aaa | 9128286X3 | 35,000,000 | 35,775,887 | 33,329,297 | 62,995 | 1.668 |
| U.S. Treasury Note | 2.125 | 5/31/2026 | Tsy | AA+ | Aaa | 9128286X3 | 5,000,000 | 5,109,170 | 4,761,328 | 8,999 | 1.669 |

*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 | 2.125 | 5/31/2026 | Tsy | AA+ | Aaa | 9128286X3 | 31,000,000 | 33,566,440 | 29,520,235 | 55,796 | 0.451 |
| John Deere | 4.750 | 6/8/2026 | Corp | A | A1 | 24422EWX3 | 7,000,000 | 6,995,940 | 6,955,767 | 21,243 | 4.771 |
| Mercedes ABS | 0.460 | 6/15/2026 | ABS | AAA | Aaa | 58772WAC7 | 4,171,748 | 4,171,202 | 4,094,705 | 853 | 0.466 |
| U.S. Treasury Note | 4.125 | 6/15/2026 | Tsy | AA+ | Aaa | 91282CHH7 | 20,000,000 | 19,796,094 | 19,770,313 | 36,066 | 4.497 |
| GM ABS | 0.480 | 6/16/2026 | ABS | AAA | NR | 380140AC7 | 2,980,911 | 2,980,726 | 2,930,127 | 596 | 0.483 |
| John Deere | 1.050 | 6/17/2026 | Corp | A | A1 | 24422EVR7 | 10,000,000 | 9,983,500 | 9,262,683 | 4,083 | 1.084 |
| Toyota | 1.125 | 6/18/2026 | Corp | A+ | A1 | 89236TJK2 | 10,000,000 | 9,995,600 | 9,260,756 | 4,063 | 1.134 |
| Toyota | 1.125 | 6/18/2026 | Corp | A+ | A1 | 89236TJK2 | 12,000,000 | 11,973,360 | 11,112,907 | 4,875 | 1.173 |
| U.S. Treasury Note | 0.875 | 6/30/2026 | Tsy | AA+ | Aaa | 91282CCJ8 | 30,000,000 | 30,002,344 | 27,829,688 | 131,963 | 0.873 |
| American Honda | 5.250 | 7/7/2026 | Corp | A- | A3 | 02665WEK3 | 10,000,000 | 9,987,700 | 10,017,977 | 253,750 | 5.295 |
| Capital One Credit Card ABS | 0.550 | 7/15/2026 | ABS | AAA | NR | 14041NFW6 | 23,500,000 | 23,499,048 | 23,447,285 | 5,744 | 0.552 |
| Bank of America | 4.827 | 7/22/2026 | Corp | A- | A1 | 06051GLA5 | 10,000,000 | 10,000,000 | 9,903,586 | 213,193 | 4.827 |
| U.S. Treasury Note | 0.625 | 7/31/2026 | Tsy | AA+ | Aaa | 91282CCP4 | 20,000,000 | 19,897,656 | 18,398,438 | 52,198 | 0.730 |
| State Street | 5.272 | 8/3/2026 | Corp | A | A1 | 857477CD3 | 10,000,000 | 10,000,000 | 10,019,053 | 216,738 | 5.272 |
| Goldman Sachs | 5.798 | 8/10/2026 | Corp | BBB+ | A2 | 38145GAM2 | 14,000,000 | 14,000,000 | 14,005,510 | 317,924 | 5.798 |
| BMW | 1.250 | 8/12/2026 | Corp | A | A2 | 05565EBW4 | 5,000,000 | 4,989,150 | 4,605,798 | 24,132 | 1.295 |
| PNC Bank | 1.150 | 8/13/2026 | Corp | A- | A3 | 693475BB0 | 15,000,000 | 14,971,650 | 13,786,719 | 66,125 | 1.189 |
| U.S. Treasury Note | 4.375 | 8/15/2026 | Tsy | AA+ | Aaa | 91282CHU8 | 25,000,000 | 24,869,141 | 24,835,938 | 411,659 | 4.566 |
| Nissan ABS | 1.860 | 8/17/2026 | ABS | AAA | Aaa | 65479QAC1 | 6,246,755 | 6,245,530 | 6,114,137 | 5,164 | 1.876 |
| Toyota ABS | 5.600 | 8/17/2026 | ABS | AAA | NR | 89231FAB6 | 4,387,414 | 4,387,145 | 4,387,024 | 10,920 | 5.670 |
| Bank of America NA | 5.526 | 8/18/2026 | Corp | A+ | Aa1 | 06428CAA2 | 15,000,000 | 15,000,000 | 15,106,504 | 306,233 | 5.526 |
| U.S. Treasury Note | 0.750 | 8/31/2026 | Tsy | AA+ | Aaa | 91282CCW9 | 35,000,000 | 34,965,820 | 32,189,063 | 87,738 | 0.770 |
| U.S. Treasury Note | 1.375 | 8/31/2026 | Tsy | AA+ | Aaa | 912828YD6 | 20,000,000 | 20,771,103 | 18,646,094 | 91,916 | 0.604 |
| U.S. Treasury Note | 1.375 | 8/31/2026 | Tsy | AA+ | Aaa | 912828YD6 | 35,000,000 | 36,691,986 | 32,630,664 | 160,853 | 0.414 |
| U.S. Treasury Note | 1.375 | 8/31/2026 | Tsy | AA+ | Aaa | 912828YD6 | 20,000,000 | 20,980,276 | 18,646,094 | 91,916 | 0.401 |
| U.S. Treasury Note | 1.375 | 8/31/2026 | Tsy | AA+ | Aaa | 912828YD6 | 25,000,000 | 26,319,751 | 23,307,617 | 114,895 | 0.328 |
| U.S. Treasury Note | 1.375 | 8/31/2026 | Tsy | AA+ | Aaa | 912828YD6 | 35,000,000 | 36,815,830 | 32,630,664 | 160,853 | 0.328 |
| American Honda | 1.300 | 9/9/2026 | Corp | A- | A3 | 02665WDZ1 | 10,000,000 | 9,992,300 | 9,214,745 | 40,444 | 1.316 |
| Caterpillar | 1.150 | 9/14/2026 | Corp | A | A2 | 14913R2Q9 | 10,000,000 | 9,982,600 | 9,187,847 | 34,181 | 1.186 |
| Ford ABS | 3.740 | 9/15/2026 | ABS | NR | Aaa | 34534LAD9 | 7,008,198 | 7,007,819 | 6,940,919 | 11,649 | 3.772 |
| Toyota ABS | 2.930 | 9/15/2026 | ABS | AAA | Aaa | 89238FAD5 | 4,192,006 | 4,191,908 | 4,127,467 | 5,459 | 2.949 |
| Intuit | 5.250 | 9/15/2026 | Corp | A- | A3 | 46124HAE6 | 15,000,000 | 14,986,500 | 15,058,954 | 231,875 | 5.283 |
| Texas Instrument | 1.125 | 9/15/2026 | Corp | A+ | Aa3 | 882508BK9 | 10,000,000 | 10,000,000 | 9,198,517 | 33,125 | 1.125 |
| U.S. Treasury Note | 4.625 | 9/15/2026 | Tsy | AA+ | Aaa | 91282CHY0 | 35,000,000 | 34,835,938 | 34,953,516 | 475,068 | 4.796 |
| FNMA Note | 1.875 | 9/24/2026 | Agy | AA+ | Aaa | 3135G0Q22 | 30,000,000 | 31,710,315 | 28,213,000 | 151,563 | 0.709 |
| Citigroup | 5.610 | 9/29/2026 | Corp | BBB+ | A3 | 172967NX5 | 10,000,000 | 10,000,000 | 9,994,448 | 143,367 | 5.610 |

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

Portfolio: Reserve 9218-2 (Cont.)

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|----------------------------------|--------|------------|-------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| U.S. Treasury Note | 0.875 | 9/30/2026 | Tsy | AA+ | Aaa | 91282CCZ2 | 25,000,000 | 24,849,609 | 23,008,789 | 54,986 | 0.999 |
| John Deere | 1.300 | 10/13/2026 | Corp | A | A1 | 24422EVW6 | 10,000,000 | 9,980,700 | 9,201,620 | 28,167 | 1.340 |
| U.S. Treasury Note | 4.625 | 10/15/2026 | Tsy | AA+ | Aaa | 91282CJC6 | 25,000,000 | 24,843,750 | 24,977,539 | 243,255 | 4.852 |
| U.S. Treasury Note | 4.625 | 10/15/2026 | Tsy | AA+ | Aaa | 91282CJC6 | 25,000,000 | 24,820,313 | 24,977,539 | 243,255 | 4.888 |
| Morgan Stanley | 6.138 | 10/16/2026 | Corp | A- | A1 | 61747YEX9 | 15,000,000 | 15,000,000 | 15,098,525 | 191,813 | 6.129 |
| Morgan Stanley Bank | 5.882 | 10/30/2026 | Corp | A+ | Aa3 | 61690U7W4 | 10,000,000 | 10,000,000 | 10,123,346 | 99,667 | 5.893 |
| American Express | 1.650 | 11/4/2026 | Corp | BBB+ | A2 | 025816CM9 | 17,000,000 | 16,973,140 | 15,640,697 | 44,413 | 1.683 |
| PACCAR | 5.200 | 11/9/2026 | Corp | A+ | A1 | 69371RS72 | 15,000,000 | 14,988,450 | 15,055,092 | 112,667 | 5.228 |
| Public Storage | 1.500 | 11/9/2026 | Corp | A | A2 | 74460DAG4 | 5,000,000 | 4,992,350 | 4,603,529 | 10,833 | 1.532 |
| Pepsico | 5.125 | 11/10/2026 | Corp | A+ | A1 | 713448FW3 | 5,000,000 | 4,998,650 | 5,021,970 | 36,302 | 5.135 |
| American Express Credit Card ABS | 0.900 | 11/16/2026 | ABS | NR | Aaa | 02582JJR2 | 18,000,000 | 17,997,188 | 17,684,537 | 7,200 | 0.908 |
| Capital One Credit Card ABS | 1.040 | 11/16/2026 | ABS | AAA | NR | 14041NFY2 | 15,000,000 | 14,997,933 | 14,743,433 | 6,933 | 0.369 |
| GM ABS | 1.260 | 11/16/2026 | ABS | AAA | NR | 380146AC4 | 4,822,336 | 4,821,917 | 4,715,506 | 2,532 | 1.267 |
| U.S. Treasury Note | 1.250 | 11/30/2026 | Tsy | AA+ | Aaa | 91282CDK4 | 20,000,000 | 20,090,625 | 18,471,094 | 21,175 | 1.156 |
| U.S. Treasury Note | 1.625 | 11/30/2026 | Tsy | AA+ | Aaa | 912828YU8 | 25,000,000 | 26,242,881 | 23,296,875 | 34,409 | 0.630 |
| U.S. Treasury Note | 1.625 | 11/30/2026 | Tsy | AA+ | Aaa | 912828YU8 | 15,000,000 | 15,960,426 | 13,978,125 | 20,645 | 0.354 |
| U.S. Treasury Note | 1.625 | 11/30/2026 | Tsy | AA+ | Aaa | 912828YU8 | 35,000,000 | 37,202,399 | 32,615,625 | 48,173 | 0.354 |
| U.S. Treasury Note | 1.625 | 11/30/2026 | Tsy | AA+ | Aaa | 912828YU8 | 45,000,000 | 47,428,660 | 41,934,375 | 61,936 | 0.530 |
| Citibank | 5.488 | 12/4/2026 | Corp | A+ | Aa3 | 17325FBC1 | 10,000,000 | 10,000,000 | 10,053,994 | 41,160 | 5.488 |
| Thermo Fisher Scientific | 5.000 | 12/5/2026 | Corp | A- | A3 | 883556CZ3 | 10,000,000 | 9,993,100 | 9,987,941 | 36,111 | 5.025 |
| JPMorgan Chase Bank | 5.110 | 12/8/2026 | Corp | A+ | Aa2 | 48125LRU8 | 20,000,000 | 20,000,000 | 19,996,797 | 65,294 | 5.110 |
| Ford ABS | 4.480 | 12/15/2026 | ABS | AAA | Aaa | 34535AAD2 | 8,442,291 | 8,441,803 | 8,388,391 | 16,810 | 4.525 |
| U.S. Treasury Note | 1.750 | 12/31/2026 | Tsy | AA+ | Aaa | 912828YX2 | 25,000,000 | 25,067,556 | 23,332,031 | 219,939 | 1.693 |
| U.S. Treasury Note | 1.750 | 12/31/2026 | Tsy | AA+ | Aaa | 912828YX2 | 15,000,000 | 15,212,782 | 13,999,219 | 131,963 | 1.449 |
| Mercedes | 4.800 | 1/11/2027 | Corp | A | A2 | 58769JAQ0 | 15,000,000 | 14,984,700 | 14,915,981 | 340,000 | 4.837 |
| Toyota | 1.900 | 1/13/2027 | Corp | A+ | A1 | 89236TJV8 | 20,000,000 | 19,979,200 | 18,498,830 | 177,333 | 1.922 |
| IADB Note | 1.500 | 1/13/2027 | Supra | AAA | Aaa | 4581X0EB0 | 30,000,000 | 29,925,300 | 27,740,851 | 210,000 | 1.552 |
| Target | 1.950 | 1/15/2027 | Corp | A | A2 | 87612EBM7 | 10,000,000 | 9,983,000 | 9,306,022 | 89,917 | 1.986 |
| Bank of New York Mellon | 2.050 | 1/26/2027 | Corp | A | A1 | 06406RBA4 | 20,000,000 | 19,983,000 | 18,612,240 | 176,528 | 2.068 |
| U.S. Treasury Note | 1.500 | 1/31/2027 | Tsy | AA+ | Aaa | 912828Z78 | 15,000,000 | 15,676,220 | 13,882,031 | 93,956 | 0.570 |
| U.S. Treasury Note | 1.500 | 1/31/2027 | Tsy | AA+ | Aaa | 912828Z78 | 75,000,000 | 78,929,888 | 69,410,156 | 469,780 | 0.423 |
| U.S. Treasury Note | 1.500 | 1/31/2027 | Tsy | AA+ | Aaa | 912828Z78 | 70,000,000 | 71,662,416 | 64,782,813 | 438,462 | 1.004 |
| U.S. Treasury Note | 1.500 | 1/31/2027 | Tsy | AA+ | Aaa | 912828Z78 | 30,000,000 | 30,700,180 | 27,764,063 | 187,912 | 1.004 |
| Procter & Gamble | 1.900 | 2/1/2027 | Corp | AA- | Aa3 | 742718FV6 | 30,000,000 | 29,957,400 | 27,923,385 | 237,500 | 1.930 |
| Eli Lilly | 4.500 | 2/9/2027 | Corp | A+ | A1 | 532457CJ5 | 15,000,000 | 14,992,050 | 14,869,759 | 266,250 | 4.519 |
| IBM | 2.200 | 2/9/2027 | Corp | A- | A3 | 459200KM2 | 10,000,000 | 9,998,600 | 9,304,799 | 86,778 | 2.203 |

*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 |
|----------------------------------|--------|-----------|-------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| Philip Morris | 4.750 | 2/12/2027 | Corp | A- | A2 | 718172DF3 | 10,000,000 | 9,937,300 | 9,918,822 | 182,083 | 4.978 |
| U.S. Treasury Note | 2.250 | 2/15/2027 | Tsy | AA+ | Aaa | 912828V98 | 35,000,000 | 35,897,098 | 32,997,070 | 296,394 | 1.700 |
| U.S. Treasury Note | 2.250 | 2/15/2027 | Tsy | AA+ | Aaa | 912828V98 | 40,000,000 | 41,008,570 | 37,710,938 | 338,736 | 1.700 |
| Discover Card ABS | 1.960 | 2/16/2027 | ABS | AAA | NR | 254683CR4 | 10,000,000 | 9,998,861 | 9,774,102 | 8,711 | 1.973 |
| Bristol-Myers Squibb | 4.900 | 2/22/2027 | Corp | A | A2 | 110122EE4 | 10,000,000 | 9,989,200 | 9,971,287 | 175,583 | 4.939 |
| Cisco | 4.800 | 2/26/2027 | Corp | AA- | A1 | 17275RBQ4 | 20,000,000 | 19,974,000 | 19,945,916 | 333,333 | 4.847 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 40,000,000 | 41,122,773 | 36,575,000 | 150,408 | 0.536 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 45,000,000 | 46,240,231 | 41,146,875 | 169,209 | 0.537 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 10,000,000 | 10,248,539 | 9,143,750 | 37,602 | 0.594 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 10,000,000 | 10,296,152 | 9,143,750 | 37,602 | 0.493 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 35,000,000 | 35,168,533 | 32,003,125 | 131,607 | 1.021 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 40,000,000 | 40,189,277 | 36,575,000 | 150,408 | 1.021 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 20,000,000 | 20,233,787 | 18,287,500 | 75,204 | 0.869 |
| American Express | 2.550 | 3/4/2027 | Corp | BBB+ | A2 | 025816CS6 | 10,000,000 | 9,990,700 | 9,346,400 | 82,875 | 2.570 |
| John Deere | 4.850 | 3/5/2027 | Corp | A | A1 | 24422EXM6 | 10,000,000 | 9,990,700 | 9,962,938 | 153,583 | 4.884 |
| American Express Credit Card ABS | 2.210 | 3/15/2027 | ABS | NR | Aaa | 02589BAA8 | 11,250,000 | 11,249,422 | 10,991,457 | 11,050 | 2.222 |
| Capital One Credit Card ABS | 2.800 | 3/15/2027 | ABS | AAA | NR | 14041NFZ9 | 17,000,000 | 16,998,718 | 16,678,450 | 21,156 | 2.820 |
| Berkshire Hathaway | 2.300 | 3/15/2027 | Corp | AA | Aa2 | 084664CZ2 | 25,000,000 | 24,995,250 | 23,434,323 | 169,306 | 2.304 |
| U.S. Treasury Note | 4.250 | 3/15/2027 | Tsy | AA+ | Aaa | 91282CKE0 | 25,000,000 | 24,654,297 | 24,799,805 | 311,821 | 4.761 |
| State Street | 4.993 | 3/18/2027 | Corp | A | A1 | 857477CL5 | 10,000,000 | 10,000,000 | 9,987,907 | 142,855 | 4.993 |
| U.S. Treasury Note | 2.500 | 3/31/2027 | Tsy | AA+ | Aaa | 91282CEF4 | 40,000,000 | 40,160,938 | 37,914,062 | 251,366 | 2.414 |
| U.S. Treasury Note | 0.625 | 3/31/2027 | Tsy | AA+ | Aaa | 91282ZE3 | 30,000,000 | 30,197,942 | 26,985,938 | 47,131 | 0.482 |
| U.S. Treasury Note | 0.625 | 3/31/2027 | Tsy | AA+ | Aaa | 91282ZE3 | 20,000,000 | 20,129,409 | 17,990,625 | 31,421 | 0.482 |
| Adobe | 4.850 | 4/4/2027 | Corp | A+ | A1 | 00724PAE9 | 10,000,000 | 9,995,000 | 10,002,194 | 117,208 | 4.868 |
| Amazon | 3.300 | 4/13/2027 | Corp | AA | A1 | 023135CF1 | 20,000,000 | 19,958,800 | 19,178,879 | 143,000 | 3.345 |
| U.S. Treasury Note | 4.500 | 4/15/2027 | Tsy | AA+ | Aaa | 91282CKJ9 | 10,000,000 | 9,906,250 | 9,985,156 | 94,672 | 4.843 |
| GM ABS | 3.640 | 4/16/2027 | ABS | NR | Aaa | 36265WAD5 | 9,559,136 | 9,559,070 | 9,428,954 | 14,498 | 3.668 |
| Northern Trust | 4.000 | 5/10/2027 | Corp | A+ | A2 | 665859AW4 | 10,000,000 | 9,983,800 | 9,761,402 | 56,667 | 4.036 |
| American Express Credit Card ABS | 3.390 | 5/15/2027 | ABS | AAA | NR | 02582JJT8 | 20,000,000 | 19,995,576 | 19,642,000 | 30,133 | 3.424 |
| UnitedHealth Group | 3.700 | 5/15/2027 | Corp | A+ | A2 | 91324PEG3 | 10,000,000 | 9,996,400 | 9,677,214 | 47,278 | 3.708 |
| UnitedHealth Group | 3.700 | 5/15/2027 | Corp | A+ | A2 | 91324PEG3 | 10,000,000 | 9,994,600 | 9,677,214 | 47,278 | 3.712 |
| Discover Card ABS | 3.320 | 5/17/2027 | ABS | NR | Aaa | 254683CS2 | 10,000,000 | 9,999,187 | 9,815,133 | 14,756 | 3.346 |
| U.S. Treasury Note | 2.625 | 5/31/2027 | Tsy | AA+ | Aaa | 91282CET4 | 75,000,000 | 74,343,750 | 71,126,954 | 166,752 | 2.814 |
| U.S. Treasury Note | 2.625 | 5/31/2027 | Tsy | AA+ | Aaa | 91282CET4 | 60,000,000 | 58,914,844 | 56,901,563 | 133,402 | 3.019 |
| U.S. Treasury Note | 0.500 | 5/31/2027 | Tsy | AA+ | Aaa | 91282ZS2 | 40,000,000 | 39,986,215 | 35,642,188 | 16,940 | 0.507 |
| IBRD Note | 3.125 | 6/15/2027 | Supra | AAA | Aaa | 459058KJ1 | 20,000,000 | 19,989,600 | 19,187,962 | 27,778 | 3.136 |

*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 | 4.625 | 6/15/2027 | Tsy | AA+ | Aaa | 91282CKV2 | 10,000,000 | 10,042,188 | 10,028,906 | 20,219 | 4.470 |
| FFCB Note | 0.760 | 6/24/2027 | Agy | AA+ | Aaa | 3133ELN91 | 31,750,000 | 31,809,531 | 28,403,404 | 4,692 | 0.720 |
| U.S. Treasury Note | 3.250 | 6/30/2027 | Tsy | AA+ | Aaa | 91282CEW7 | 25,000,000 | 25,233,398 | 24,122,070 | 408,458 | 3.047 |
| U.S. Treasury Note | 3.250 | 6/30/2027 | Tsy | AA+ | Aaa | 91282CEW7 | 75,000,000 | 76,933,594 | 72,366,211 | 1,225,374 | 2.686 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 25,000,000 | 25,020,227 | 22,213,867 | 62,840 | 0.483 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 15,000,000 | 14,988,264 | 13,328,320 | 37,704 | 0.516 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 5,000,000 | 5,025,683 | 4,442,773 | 12,568 | 0.393 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 20,000,000 | 20,100,984 | 17,771,094 | 50,272 | 0.393 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 25,000,000 | 25,123,900 | 22,213,867 | 62,840 | 0.393 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 10,000,000 | 10,027,004 | 8,885,547 | 25,136 | 0.441 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 15,000,000 | 15,040,459 | 13,328,320 | 37,704 | 0.441 |
| U.S. Treasury Note | 0.500 | 6/30/2027 | Tsy | AA+ | Aaa | 912828ZV5 | 10,000,000 | 10,026,544 | 8,885,547 | 25,136 | 0.441 |
| Discover Card ABS | 3.560 | 7/15/2027 | ABS | AAA | Aaa | 254683CW3 | 10,000,000 | 9,998,759 | 9,813,054 | 15,822 | 3.592 |
| IBM | 4.150 | 7/27/2027 | Corp | A- | A3 | 459200KT7 | 20,000,000 | 19,974,000 | 19,507,420 | 355,056 | 4.179 |
| Intel | 3.750 | 8/5/2027 | Corp | A- | A3 | 458140BY5 | 20,000,000 | 19,979,200 | 19,285,970 | 304,167 | 3.773 |
| Caterpillar | 3.600 | 8/12/2027 | Corp | A | A2 | 14913R3A3 | 10,000,000 | 9,995,500 | 9,624,485 | 139,000 | 3.610 |
| U.S. Treasury Note | 3.125 | 8/31/2027 | Tsy | AA+ | Aaa | 91282CFH9 | 60,000,000 | 59,599,219 | 57,562,500 | 626,698 | 3.271 |
| U.S. Treasury Note | 0.500 | 8/31/2027 | Tsy | AA+ | Aaa | 91282CAH4 | 25,000,000 | 25,042,025 | 22,073,242 | 41,780 | 0.464 |
| U.S. Treasury Note | 0.500 | 8/31/2027 | Tsy | AA+ | Aaa | 91282CAH4 | 55,000,000 | 55,070,860 | 48,561,133 | 91,916 | 0.473 |
| U.S. Treasury Note | 0.500 | 8/31/2027 | Tsy | AA+ | Aaa | 91282CAH4 | 35,000,000 | 35,067,666 | 30,902,539 | 58,492 | 0.459 |
| Toyota ABS | 5.300 | 9/15/2027 | ABS | NR | Aaa | 89239HAD0 | 19,000,000 | 18,998,125 | 18,971,249 | 44,756 | 5.363 |
| Toyota ABS | 4.630 | 9/15/2027 | ABS | AAA | NR | 891940AC2 | 10,000,000 | 9,999,995 | 9,913,036 | 20,578 | 4.675 |
| Toyota | 4.550 | 9/20/2027 | Corp | A+ | A1 | 89236TKJ3 | 10,000,000 | 9,990,300 | 9,877,390 | 127,653 | 4.572 |
| U.S. Treasury Note | 4.125 | 9/30/2027 | Tsy | AA+ | Aaa | 91282CFM8 | 50,000,000 | 50,361,328 | 49,433,594 | 518,443 | 3.964 |
| U.S. Treasury Note | 4.125 | 10/31/2027 | Tsy | AA+ | Aaa | 91282CFU0 | 20,000,000 | 19,861,719 | 19,775,781 | 138,995 | 4.280 |
| U.S. Treasury Note | 4.125 | 10/31/2027 | Tsy | AA+ | Aaa | 91282CFU0 | 15,000,000 | 14,916,211 | 14,831,836 | 104,246 | 4.250 |
| American Express | 5.850 | 11/5/2027 | Corp | BBB+ | A2 | 025816DB2 | 10,000,000 | 9,992,800 | 10,242,571 | 91,000 | 5.867 |
| Mercedes ABS | 4.510 | 11/15/2027 | ABS | AAA | NR | 58770AAC7 | 5,250,000 | 5,249,370 | 5,196,662 | 10,523 | 4.558 |
| U.S. Treasury Note | 3.875 | 11/30/2027 | Tsy | AA+ | Aaa | 91282CFZ9 | 80,000,000 | 79,634,375 | 78,478,125 | 262,568 | 3.977 |
| Amazon | 4.550 | 12/1/2027 | Corp | AA | A1 | 023135CP9 | 15,000,000 | 14,991,300 | 14,888,545 | 56,875 | 4.563 |
| U.S. Treasury Note | 3.875 | 12/31/2027 | Tsy | AA+ | Aaa | 91282CGC9 | 50,000,000 | 49,687,500 | 49,041,016 | 974,015 | 4.014 |
| U.S. Treasury Note | 3.875 | 12/31/2027 | Tsy | AA+ | Aaa | 91282CGC9 | 20,000,000 | 19,788,339 | 19,616,406 | 389,606 | 4.118 |
| PACCAR | 4.600 | 1/10/2028 | Corp | A+ | A1 | 69371RS31 | 15,000,000 | 14,974,800 | 14,854,479 | 327,750 | 4.638 |
| IADB Note | 4.000 | 1/12/2028 | Supra | AAA | Aaa | 4581X0EH7 | 10,000,000 | 9,959,700 | 9,814,101 | 187,778 | 4.090 |
| U.S. Treasury Note | 0.750 | 1/31/2028 | Tsy | AA+ | Aaa | 91282CBJ9 | 65,000,000 | 64,966,765 | 57,073,047 | 203,571 | 0.760 |
| U.S. Treasury Note | 0.750 | 1/31/2028 | Tsy | AA+ | Aaa | 91282CBJ9 | 10,000,000 | 9,887,152 | 8,780,469 | 31,319 | 0.978 |

*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 |
|-----------------------|--------|-----------|------|------|---------|-----------|-------------|---------------|-----------------|-------------|---------|
| IBM | 4.500 | 2/6/2028 | Corp | A- | A3 | 459200KX8 | 10,000,000 | 9,984,500 | 9,861,153 | 181,250 | 4.535 |
| Intel | 4.875 | 2/10/2028 | Corp | A- | A3 | 458140CE8 | 10,000,000 | 9,991,700 | 9,962,915 | 190,938 | 4.894 |
| American Express | 5.098 | 2/16/2028 | Corp | BBB+ | A2 | 025816DP1 | 10,000,000 | 10,000,000 | 9,955,442 | 191,175 | 5.098 |
| U.S. Treasury Note | 4.000 | 2/29/2028 | Tsy | AA+ | Aaa | 91282CGP0 | 20,000,000 | 19,838,281 | 19,695,313 | 267,391 | 4.181 |
| Colgate-Palmolive | 4.600 | 3/1/2028 | Corp | A+ | Aa3 | 194162AR4 | 15,000,000 | 14,984,700 | 14,974,766 | 230,000 | 4.623 |
| FHLB Note | 4.500 | 3/10/2028 | Agy | AA+ | Aaa | 3130ATS57 | 52,840,000 | 53,341,452 | 52,775,167 | 733,155 | 4.288 |
| TVA Note | 3.875 | 3/15/2028 | Agy | AA+ | Aaa | 880591EZ1 | 10,000,000 | 9,918,700 | 9,782,007 | 114,097 | 4.058 |
| U.S. Treasury Note | 1.250 | 3/31/2028 | Tsy | AA+ | Aaa | 91282CBS9 | 150,000,000 | 149,003,329 | 133,587,891 | 471,311 | 1.386 |
| Morgan Stanley | 5.652 | 4/13/2028 | Corp | A- | A1 | 61747YFP5 | 10,000,000 | 10,000,000 | 10,099,048 | 113,040 | 5.652 |
| Toyota ABS | 5.160 | 4/17/2028 | ABS | AAA | NR | 89231FAD2 | 10,000,000 | 9,997,738 | 9,972,332 | 22,933 | 5.226 |
| U.S. Treasury Note | 3.500 | 4/30/2028 | Tsy | AA+ | Aaa | 91282CHA2 | 10,000,000 | 9,992,188 | 9,672,656 | 58,967 | 3.517 |
| U.S. Treasury Note | 1.250 | 4/30/2028 | Tsy | AA+ | Aaa | 91282CBZ3 | 75,000,000 | 74,757,162 | 66,638,672 | 157,948 | 1.316 |
| U.S. Treasury Note | 1.250 | 4/30/2028 | Tsy | AA+ | Aaa | 91282CBZ3 | 15,000,000 | 14,951,511 | 13,327,734 | 31,590 | 1.316 |
| U.S. Treasury Note | 1.250 | 4/30/2028 | Tsy | AA+ | Aaa | 91282CBZ3 | 10,000,000 | 9,968,110 | 8,885,156 | 21,060 | 1.316 |
| U.S. Treasury Note | 1.250 | 4/30/2028 | Tsy | AA+ | Aaa | 91282CBZ3 | 50,000,000 | 50,160,358 | 44,425,782 | 105,299 | 1.184 |
| Hershey | 4.250 | 5/4/2028 | Corp | A | A1 | 427866BH0 | 5,000,000 | 4,992,850 | 4,917,609 | 33,646 | 4.282 |
| Apple | 4.000 | 5/10/2028 | Corp | AA+ | Aaa | 037833ET3 | 25,000,000 | 24,951,750 | 24,480,696 | 141,667 | 4.043 |
| Florida Power & Light | 4.400 | 5/15/2028 | Corp | A+ | Aa2 | 341081GN1 | 5,000,000 | 4,996,700 | 4,910,832 | 28,111 | 4.415 |
| Lockheed Martin | 4.450 | 5/15/2028 | Corp | A- | A2 | 539830BZ1 | 5,000,000 | 4,991,000 | 4,924,255 | 28,431 | 4.491 |
| U.S. Treasury Note | 2.875 | 5/15/2028 | Tsy | AA+ | Aaa | 9128284N7 | 15,000,000 | 14,998,048 | 14,170,898 | 55,078 | 2.878 |
| U.S. Treasury Note | 2.875 | 5/15/2028 | Tsy | AA+ | Aaa | 9128284N7 | 50,000,000 | 49,541,758 | 47,236,328 | 183,594 | 3.076 |
| Pfizer | 4.450 | 5/19/2028 | Corp | A | A2 | 716973AC6 | 5,000,000 | 4,994,000 | 4,912,463 | 25,958 | 4.477 |
| FFCB Note | 1.000 | 5/22/2028 | Agy | AA+ | Aaa | 3133ELZX5 | 17,200,000 | 17,207,487 | 15,064,251 | 18,633 | 0.991 |
| U.S. Treasury Note | 3.625 | 5/31/2028 | Tsy | AA+ | Aaa | 91282CHE4 | 30,000,000 | 29,807,813 | 29,145,703 | 92,111 | 3.767 |
| U.S. Treasury Note | 4.000 | 6/30/2028 | Tsy | AA+ | Aaa | 91282CHK0 | 55,000,000 | 54,692,773 | 54,164,258 | 1,105,978 | 4.125 |
| U.S. Treasury Note | 1.250 | 6/30/2028 | Tsy | AA+ | Aaa | 91282CCH2 | 95,000,000 | 95,175,067 | 84,045,313 | 596,977 | 1.212 |
| U.S. Treasury Note | 1.250 | 6/30/2028 | Tsy | AA+ | Aaa | 91282CCH2 | 5,000,000 | 5,009,058 | 4,423,438 | 31,420 | 1.212 |
| U.S. Treasury Note | 1.250 | 6/30/2028 | Tsy | AA+ | Aaa | 91282CCH2 | 45,000,000 | 45,562,862 | 39,810,938 | 282,779 | 0.989 |
| U.S. Treasury Note | 1.250 | 6/30/2028 | Tsy | AA+ | Aaa | 91282CCH2 | 20,000,000 | 20,245,843 | 17,693,750 | 125,679 | 0.989 |
| American Honda | 5.125 | 7/7/2028 | Corp | A- | A3 | 02665WEM9 | 10,000,000 | 9,995,600 | 10,045,552 | 247,708 | 5.135 |
| Toyota | 5.118 | 7/13/2028 | Corp | A+ | A1 | 892331AQ2 | 12,000,000 | 12,000,000 | 12,087,804 | 286,608 | 5.118 |
| FFCB Note | 0.820 | 7/14/2028 | Agy | AA+ | Aaa | 3133ELU44 | 12,000,000 | 12,008,095 | 10,376,905 | 45,647 | 0.806 |
| John Deere | 4.950 | 7/14/2028 | Corp | A | A1 | 24422EXB0 | 10,000,000 | 9,985,100 | 10,010,496 | 229,625 | 4.984 |
| U.S. Treasury Note | 4.125 | 7/31/2028 | Tsy | AA+ | Aaa | 91282CHQ7 | 85,000,000 | 84,893,750 | 84,100,195 | 1,464,148 | 4.153 |
| U.S. Treasury Note | 4.125 | 7/31/2028 | Tsy | AA+ | Aaa | 91282CHQ7 | 20,000,000 | 19,899,219 | 19,788,281 | 344,505 | 4.238 |
| PACCAR | 4.950 | 8/10/2028 | Corp | A+ | A1 | 69371RS64 | 15,000,000 | 14,976,300 | 15,027,586 | 290,813 | 4.986 |

*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 | 4.375 | 8/31/2028 | Tsy | AA+ | Aaa | 91282CHX2 | 100,000,000 | 100,531,250 | 99,882,813 | 1,462,296 | 4.256 |
| U.S. Treasury Note | 1.125 | 8/31/2028 | Tsy | AA+ | Aaa | 91282CCV1 | 90,000,000 | 90,238,728 | 78,851,953 | 338,417 | 1.070 |
| Philip Morris | 5.250 | 9/7/2028 | Corp | A- | A2 | 718172DC0 | 15,000,000 | 14,878,650 | 15,119,218 | 249,375 | 5.437 |
| Unilever | 4.875 | 9/8/2028 | Corp | A+ | A1 | 904764BS5 | 10,000,000 | 9,979,800 | 10,006,540 | 153,021 | 4.921 |
| Intuit | 5.125 | 9/15/2028 | Corp | A- | A3 | 46124HAF3 | 15,000,000 | 14,969,250 | 15,138,439 | 226,354 | 5.172 |
| Citibank | 5.803 | 9/29/2028 | Corp | A+ | Aa3 | 17325FBB3 | 20,000,000 | 20,000,000 | 20,547,148 | 296,598 | 5.803 |
| U.S. Treasury Note | 1.250 | 9/30/2028 | Tsy | AA+ | Aaa | 91282CCY5 | 20,000,000 | 19,915,428 | 17,575,000 | 62,842 | 1.336 |
| U.S. Treasury Note | 1.250 | 9/30/2028 | Tsy | AA+ | Aaa | 91282CCY5 | 14,000,000 | 13,943,701 | 12,302,500 | 43,989 | 1.336 |
| U.S. Treasury Note | 4.875 | 10/31/2028 | Tsy | AA+ | Aaa | 91282CJF9 | 80,000,000 | 80,268,750 | 81,493,750 | 657,065 | 4.799 |
| U.S. Treasury Note | 1.375 | 10/31/2028 | Tsy | AA+ | Aaa | 91282CDF5 | 50,000,000 | 49,783,043 | 44,089,844 | 115,829 | 1.467 |
| U.S. Treasury Note | 3.125 | 11/15/2028 | Tsy | AA+ | Aaa | 9128285M8 | 45,000,000 | 44,667,013 | 42,730,664 | 179,603 | 3.288 |
| U.S. Treasury Note | 5.250 | 11/15/2028 | Tsy | AA+ | Aaa | 912810FF0 | 10,000,000 | 10,183,778 | 10,346,094 | 67,052 | 4.828 |
| U.S. Treasury Note | 4.375 | 11/30/2028 | Tsy | AA+ | Aaa | 91282CJN2 | 105,000,000 | 105,385,547 | 104,983,594 | 389,088 | 4.293 |
| U.S. Treasury Note | 1.500 | 11/30/2028 | Tsy | AA+ | Aaa | 91282CDL2 | 35,000,000 | 35,170,042 | 30,972,266 | 44,467 | 1.399 |
| U.S. Treasury Note | 1.500 | 11/30/2028 | Tsy | AA+ | Aaa | 91282CDL2 | 10,000,000 | 10,047,812 | 8,849,219 | 12,705 | 1.399 |
| U.S. Treasury Note | 1.500 | 11/30/2028 | Tsy | AA+ | Aaa | 91282CDL2 | 75,000,000 | 75,164,938 | 66,369,141 | 95,287 | 1.453 |
| Mercedes | 4.850 | 1/11/2029 | Corp | A | A2 | 58769JAR8 | 12,000,000 | 11,985,720 | 11,925,750 | 274,833 | 4.877 |
| Procter & Gamble | 4.350 | 1/29/2029 | Corp | AA- | Aa3 | 742718GF0 | 20,000,000 | 19,991,200 | 19,824,682 | 367,333 | 4.360 |
| U.S. Treasury Note | 1.750 | 1/31/2029 | Tsy | AA+ | Aaa | 91282CDW8 | 50,000,000 | 50,002,843 | 44,582,032 | 365,385 | 1.749 |
| Air Products & Chemicals | 4.600 | 2/8/2029 | Corp | A | A2 | 009158BH8 | 20,000,000 | 19,973,400 | 19,796,020 | 365,444 | 4.630 |
| Philip Morris | 4.875 | 2/13/2029 | Corp | A- | A2 | 718172DG1 | 10,000,000 | 9,907,000 | 9,888,577 | 186,875 | 5.088 |
| Bristol-Myers Squibb | 4.900 | 2/22/2029 | Corp | A | A2 | 110122EF1 | 10,000,000 | 9,979,000 | 9,980,285 | 175,583 | 4.948 |
| Cisco | 4.850 | 2/26/2029 | Corp | AA- | A1 | 17275RBR2 | 10,000,000 | 9,996,500 | 9,998,236 | 168,403 | 4.858 |
| U.S. Treasury Note | 4.250 | 2/28/2029 | Tsy | AA+ | Aaa | 91282CKD2 | 25,000,000 | 25,017,578 | 24,887,695 | 355,129 | 4.234 |
| U.S. Treasury Note | 1.875 | 2/28/2029 | Tsy | AA+ | Aaa | 91282CEB3 | 25,000,000 | 25,038,272 | 22,386,719 | 156,675 | 1.843 |
| U.S. Treasury Note | 1.875 | 2/28/2029 | Tsy | AA+ | Aaa | 91282CEB3 | 75,000,000 | 75,113,020 | 67,160,156 | 470,024 | 1.843 |
| American Honda | 4.900 | 3/13/2029 | Corp | A- | A3 | 02665WFE6 | 10,000,000 | 9,995,600 | 9,960,511 | 147,000 | 4.910 |
| U.S. Treasury Note | 4.125 | 3/31/2029 | Tsy | AA+ | Aaa | 91282CKG5 | 45,000,000 | 44,850,586 | 44,541,211 | 466,598 | 4.199 |
| U.S. Treasury Note | 2.375 | 3/31/2029 | Tsy | AA+ | Aaa | 91282CEE7 | 50,000,000 | 49,943,240 | 45,740,235 | 298,497 | 2.399 |
| Adobe | 4.800 | 4/4/2029 | Corp | A+ | A1 | 00724PAF6 | 10,000,000 | 9,985,100 | 10,010,667 | 116,000 | 4.834 |
| U.S. Treasury Note | 4.625 | 4/30/2029 | Tsy | AA+ | Aaa | 91282CKP5 | 80,000,000 | 79,771,875 | 80,918,750 | 623,370 | 4.690 |
| U.S. Treasury Note | 2.750 | 5/31/2029 | Tsy | AA+ | Aaa | 91282CES6 | 25,000,000 | 24,862,966 | 23,224,610 | 58,231 | 2.863 |
| U.S. Treasury Note | 2.750 | 5/31/2029 | Tsy | AA+ | Aaa | 91282CES6 | 25,000,000 | 24,628,329 | 23,224,610 | 58,231 | 3.058 |
| U.S. Treasury Note | 2.750 | 5/31/2029 | Tsy | AA+ | Aaa | 91282CES6 | 40,000,000 | 39,414,007 | 37,159,375 | 93,169 | 3.058 |
| U.S. Treasury Note | 2.750 | 5/31/2029 | Tsy | AA+ | Aaa | 91282CES6 | 25,000,000 | 24,640,149 | 23,224,610 | 58,231 | 3.057 |
| U.S. Treasury Note | 2.750 | 5/31/2029 | Tsy | AA+ | Aaa | 91282CES6 | 20,000,000 | 19,716,925 | 18,579,688 | 46,585 | 3.057 |

*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 | 3.250 | 6/30/2029 | Tsy | AA+ | Aaa | 91282CEV9 | 25,000,000 | 25,657,525 | 23,750,977 | 408,458 | 2.693 |
| U.S. Treasury Note | 4.250 | 6/30/2029 | Tsy | AA+ | Aaa | 91282CKX8 | 55,000,000 | 54,896,875 | 54,772,266 | 6,352 | 4.292 |
| FFCB Note | 1.000 | 7/9/2029 | Agy | AA+ | Aaa | 3133ELS96 | 10,000,000 | 9,994,639 | 8,465,035 | 47,778 | 1.011 |
| U.S. Treasury Note | 1.625 | 8/15/2029 | Tsy | AA+ | Aaa | 912828YB0 | 30,000,000 | 31,281,899 | 26,288,672 | 183,482 | 0.786 |
| U.S. Treasury Note | 1.625 | 8/15/2029 | Tsy | AA+ | Aaa | 912828YB0 | 45,000,000 | 46,894,542 | 39,433,008 | 275,223 | 0.786 |
| U.S. Treasury Note | 1.625 | 8/15/2029 | Tsy | AA+ | Aaa | 912828YB0 | 10,000,000 | 10,440,225 | 8,762,891 | 61,161 | 0.749 |
| U.S. Treasury Note | 1.625 | 8/15/2029 | Tsy | AA+ | Aaa | 912828YB0 | 45,000,000 | 45,457,245 | 39,433,008 | 275,223 | 1.419 |
| Total | | 2.884 | | | | | 7,668,970,095 | 7,714,752,993 | 7,306,845,537 | 58,370,425 | 2.800 |

Portfolio: Extended Reserve 9218-5

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|------------|------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 250,000 | 250,000 | 250,000 | 1,060 | 5.242 |
| U.S. Treasury Note | 1.625 | 8/15/2029 | Tsy | AA+ | Aaa | 912828YB0 | 30,000,000 | 30,487,500 | 26,288,672 | 183,482 | 1.414 |
| U.S. Treasury Note | 3.875 | 9/30/2029 | Tsy | AA+ | Aaa | 91282CFL0 | 40,000,000 | 40,232,813 | 39,085,938 | 389,617 | 3.770 |
| U.S. Treasury Note | 4.000 | 10/31/2029 | Tsy | AA+ | Aaa | 91282CFT3 | 75,000,000 | 74,384,766 | 73,731,446 | 505,435 | 4.136 |
| U.S. Treasury Note | 4.000 | 10/31/2029 | Tsy | AA+ | Aaa | 91282CFT3 | 25,000,000 | 24,937,500 | 24,577,149 | 168,478 | 4.044 |
| U.S. Treasury Note | 4.000 | 10/31/2029 | Tsy | AA+ | Aaa | 91282CFT3 | 10,000,000 | 9,867,188 | 9,830,859 | 67,391 | 4.265 |
| U.S. Treasury Note | 1.750 | 11/15/2029 | Tsy | AA+ | Aaa | 912828YS3 | 88,000,000 | 87,814,375 | 77,292,187 | 196,685 | 1.773 |
| U.S. Treasury Note | 1.750 | 11/15/2029 | Tsy | AA+ | Aaa | 912828YS3 | 31,000,000 | 33,591,406 | 27,227,930 | 69,287 | 0.790 |
| U.S. Treasury Note | 1.750 | 11/15/2029 | Tsy | AA+ | Aaa | 912828YS3 | 50,000,000 | 51,238,281 | 43,916,016 | 111,753 | 1.438 |
| U.S. Treasury Note | 1.750 | 11/15/2029 | Tsy | AA+ | Aaa | 912828YS3 | 30,000,000 | 31,539,844 | 26,349,609 | 67,052 | 1.100 |
| U.S. Treasury Note | 3.875 | 11/30/2029 | Tsy | AA+ | Aaa | 91282CFY2 | 40,000,000 | 39,962,500 | 39,068,750 | 131,284 | 3.890 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 1,000,000 | 1,048,203 | 858,281 | 5,646 | 0.990 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 5,000,000 | 5,388,672 | 4,291,406 | 28,228 | 0.684 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 4,000,000 | 4,343,438 | 3,433,125 | 22,582 | 0.602 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 15,000,000 | 16,081,641 | 12,874,219 | 84,684 | 0.738 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 9,000,000 | 9,738,281 | 7,724,531 | 50,810 | 0.638 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 11,000,000 | 11,959,922 | 9,441,094 | 62,102 | 0.582 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 10,000,000 | 10,734,766 | 8,582,813 | 56,456 | 0.720 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 10,000,000 | 10,442,969 | 8,582,813 | 56,456 | 0.986 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 65,000,000 | 65,076,172 | 55,788,281 | 366,964 | 1.486 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 20,000,000 | 20,228,906 | 17,165,625 | 112,912 | 1.359 |
| U.S. Treasury Note | 3.500 | 4/30/2030 | Tsy | AA+ | Aaa | 91282CGZ8 | 20,000,000 | 20,017,188 | 19,121,875 | 117,935 | 3.486 |

*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 |
|--------------------|--------|------------|------|-----|---------|-----------|-------------|---------------|-----------------|-------------|---------|
| FFCB Note | 1.300 | 5/13/2030 | Agy | AA+ | Aaa | 3133ELYY4 | 15,000,000 | 15,012,240 | 12,549,944 | 26,000 | 1.291 |
| U.S. Treasury Note | 0.625 | 5/15/2030 | Tsy | AA+ | Aaa | 912828ZQ6 | 20,000,000 | 19,935,938 | 16,166,406 | 15,965 | 0.658 |
| U.S. Treasury Note | 0.625 | 5/15/2030 | Tsy | AA+ | Aaa | 912828ZQ6 | 5,000,000 | 4,883,203 | 4,041,602 | 3,991 | 0.871 |
| U.S. Treasury Note | 0.625 | 5/15/2030 | Tsy | AA+ | Aaa | 912828ZQ6 | 10,000,000 | 9,976,953 | 8,083,203 | 7,982 | 0.649 |
| U.S. Treasury Note | 0.625 | 5/15/2030 | Tsy | AA+ | Aaa | 912828ZQ6 | 12,000,000 | 11,935,313 | 9,699,844 | 9,579 | 0.682 |
| U.S. Treasury Note | 3.750 | 6/30/2030 | Tsy | AA+ | Aaa | 91282CHJ3 | 20,000,000 | 19,739,063 | 19,359,375 | 377,038 | 3.965 |
| FNMA Note | 0.875 | 8/5/2030 | Agy | AA+ | Aaa | 3135G05Q2 | 10,000,000 | 9,924,800 | 8,101,376 | 35,486 | 0.954 |
| FNMA Note | 0.875 | 8/5/2030 | Agy | AA+ | Aaa | 3135G05Q2 | 10,000,000 | 9,924,800 | 8,101,376 | 35,486 | 0.954 |
| FNMA Note | 0.875 | 8/5/2030 | Agy | AA+ | Aaa | 3135G05Q2 | 20,000,000 | 19,783,800 | 16,202,752 | 70,972 | 0.989 |
| U.S. Treasury Note | 0.625 | 8/15/2030 | Tsy | AA+ | Aaa | 91282CAE1 | 18,000,000 | 17,875,547 | 14,425,313 | 42,342 | 0.697 |
| U.S. Treasury Note | 0.625 | 8/15/2030 | Tsy | AA+ | Aaa | 91282CAE1 | 5,000,000 | 4,968,359 | 4,007,031 | 11,762 | 0.691 |
| U.S. Treasury Note | 0.625 | 8/15/2030 | Tsy | AA+ | Aaa | 91282CAE1 | 16,000,000 | 15,919,375 | 12,822,500 | 37,637 | 0.677 |
| U.S. Treasury Note | 0.625 | 8/15/2030 | Tsy | AA+ | Aaa | 91282CAE1 | 20,000,000 | 19,889,063 | 16,028,125 | 47,047 | 0.683 |
| U.S. Treasury Note | 4.125 | 8/31/2030 | Tsy | AA+ | Aaa | 91282CHW4 | 80,000,000 | 79,625,000 | 78,981,250 | 1,102,989 | 4.203 |
| U.S. Treasury Note | 4.625 | 9/30/2030 | Tsy | AA+ | Aaa | 91282CHZ7 | 25,000,000 | 24,854,492 | 25,351,563 | 290,642 | 4.724 |
| U.S. Treasury Note | 4.875 | 10/31/2030 | Tsy | AA+ | Aaa | 91282CJG7 | 20,000,000 | 20,011,719 | 20,564,844 | 164,266 | 4.865 |
| U.S. Treasury Note | 4.875 | 10/31/2030 | Tsy | AA+ | Aaa | 91282CJG7 | 55,000,000 | 55,565,039 | 56,553,320 | 451,732 | 4.690 |
| U.S. Treasury Note | 0.875 | 11/15/2030 | Tsy | AA+ | Aaa | 91282CAV3 | 50,000,000 | 50,136,719 | 40,443,360 | 55,876 | 0.846 |
| U.S. Treasury Note | 0.875 | 11/15/2030 | Tsy | AA+ | Aaa | 91282CAV3 | 21,000,000 | 20,922,070 | 16,986,211 | 23,468 | 0.914 |
| U.S. Treasury Note | 4.375 | 11/30/2030 | Tsy | AA+ | Aaa | 91282CJM4 | 100,000,000 | 100,070,313 | 100,082,031 | 370,560 | 4.363 |
| U.S. Treasury Note | 3.750 | 12/31/2030 | Tsy | AA+ | Aaa | 91282CJQ5 | 15,000,000 | 14,875,781 | 14,490,234 | 282,779 | 3.886 |
| U.S. Treasury Note | 4.000 | 1/31/2031 | Tsy | AA+ | Aaa | 91282CJX0 | 40,000,000 | 40,204,688 | 39,195,312 | 668,132 | 3.916 |
| U.S. Treasury Note | 1.125 | 2/15/2031 | Tsy | AA+ | Aaa | 91282CBL4 | 61,000,000 | 58,950,781 | 49,884,180 | 258,286 | 1.489 |
| U.S. Treasury Note | 1.125 | 2/15/2031 | Tsy | AA+ | Aaa | 91282CBL4 | 15,000,000 | 14,194,922 | 12,266,602 | 63,513 | 1.718 |
| U.S. Treasury Note | 1.125 | 2/15/2031 | Tsy | AA+ | Aaa | 91282CBL4 | 5,000,000 | 4,772,461 | 4,088,867 | 21,171 | 1.630 |
| U.S. Treasury Note | 4.250 | 2/28/2031 | Tsy | AA+ | Aaa | 91282CKC4 | 50,000,000 | 49,978,516 | 49,705,078 | 710,258 | 4.257 |
| U.S. Treasury Note | 4.625 | 4/30/2031 | Tsy | AA+ | Aaa | 91282CKN0 | 30,000,000 | 29,905,078 | 30,482,813 | 233,764 | 4.679 |
| U.S. Treasury Note | 1.625 | 5/15/2031 | Tsy | AA+ | Aaa | 91282CCB5 | 65,000,000 | 64,824,805 | 54,554,297 | 134,901 | 1.654 |
| U.S. Treasury Note | 1.625 | 5/15/2031 | Tsy | AA+ | Aaa | 91282CCB5 | 25,000,000 | 25,079,102 | 20,982,422 | 51,885 | 1.590 |
| U.S. Treasury Note | 1.625 | 5/15/2031 | Tsy | AA+ | Aaa | 91282CCB5 | 10,000,000 | 10,010,547 | 8,392,969 | 20,754 | 1.613 |
| U.S. Treasury Note | 1.625 | 5/15/2031 | Tsy | AA+ | Aaa | 91282CCB5 | 15,000,000 | 15,545,508 | 12,589,453 | 31,131 | 1.229 |
| U.S. Treasury Note | 1.625 | 5/15/2031 | Tsy | AA+ | Aaa | 91282CCB5 | 26,000,000 | 26,274,219 | 21,821,719 | 53,961 | 1.507 |
| U.S. Treasury Note | 1.625 | 5/15/2031 | Tsy | AA+ | Aaa | 91282CCB5 | 10,000,000 | 10,101,172 | 8,392,969 | 20,754 | 1.509 |
| FFCB Note | 3.150 | 6/2/2031 | Agy | AA+ | Aaa | 3133ENXY1 | 20,000,000 | 19,826,200 | 18,321,139 | 50,750 | 3.262 |
| U.S. Treasury Note | 1.250 | 8/15/2031 | Tsy | AA+ | Aaa | 91282CCS8 | 60,000,000 | 59,798,438 | 48,693,750 | 282,280 | 1.286 |
| U.S. Treasury Note | 1.250 | 8/15/2031 | Tsy | AA+ | Aaa | 91282CCS8 | 50,000,000 | 48,566,406 | 40,578,125 | 235,234 | 1.567 |

*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 |
|--------------------|--------|--------------|------|-----|---------|-----------|----------------------|----------------------|----------------------|-------------------|--------------|
| FFCB Note | 1.400 | 8/25/2031 | Agy | AA+ | Aaa | 3133EM3H3 | 14,750,000 | 14,743,215 | 11,914,248 | 72,275 | 1.405 |
| TVA Note | 1.500 | 9/15/2031 | Agy | AA+ | Aaa | 880591EX6 | 10,000,000 | 9,998,200 | 8,136,776 | 44,167 | 1.502 |
| U.S. Treasury Note | 1.375 | 11/15/2031 | Tsy | AA+ | Aaa | 91282CDJ7 | 52,000,000 | 51,540,938 | 42,298,750 | 91,318 | 1.471 |
| U.S. Treasury Note | 1.375 | 11/15/2031 | Tsy | AA+ | Aaa | 91282CDJ7 | 35,000,000 | 33,718,945 | 28,470,313 | 61,464 | 1.784 |
| U.S. Treasury Note | 1.875 | 2/15/2032 | Tsy | AA+ | Aaa | 91282CDY4 | 15,000,000 | 15,003,516 | 12,591,797 | 105,855 | 1.872 |
| U.S. Treasury Note | 2.875 | 5/15/2032 | Tsy | AA+ | Aaa | 91282CEP2 | 40,000,000 | 39,473,438 | 36,039,062 | 146,875 | 3.029 |
| U.S. Treasury Note | 2.875 | 5/15/2032 | Tsy | AA+ | Aaa | 91282CEP2 | 25,000,000 | 25,505,859 | 22,524,414 | 91,797 | 2.639 |
| U.S. Treasury Note | 2.875 | 5/15/2032 | Tsy | AA+ | Aaa | 91282CEP2 | 15,000,000 | 15,311,719 | 13,514,648 | 55,078 | 2.632 |
| U.S. Treasury Note | 2.750 | 8/15/2032 | Tsy | AA+ | Aaa | 91282CFF3 | 30,000,000 | 29,055,469 | 26,696,484 | 310,508 | 3.120 |
| U.S. Treasury Note | 2.750 | 8/15/2032 | Tsy | AA+ | Aaa | 91282CFF3 | 35,000,000 | 32,180,859 | 31,145,898 | 362,260 | 3.733 |
| U.S. Treasury Note | 2.750 | 8/15/2032 | Tsy | AA+ | Aaa | 91282CFF3 | 20,000,000 | 17,919,531 | 17,797,656 | 207,005 | 4.047 |
| FFCB Note | 3.500 | 9/1/2032 | Agy | AA+ | Aaa | 3133ENJ92 | 10,000,000 | 9,921,300 | 9,203,013 | 116,667 | 3.594 |
| U.S. Treasury Note | 4.125 | 11/15/2032 | Tsy | AA+ | Aaa | 91282CFV8 | 25,000,000 | 25,722,656 | 24,579,102 | 131,709 | 3.774 |
| U.S. Treasury Note | 4.125 | 11/15/2032 | Tsy | AA+ | Aaa | 91282CFV8 | 45,000,000 | 45,894,727 | 44,242,383 | 237,075 | 3.880 |
| U.S. Treasury Note | 4.125 | 11/15/2032 | Tsy | AA+ | Aaa | 91282CFV8 | 35,000,000 | 36,673,438 | 34,410,742 | 184,392 | 3.542 |
| U.S. Treasury Note | 4.125 | 11/15/2032 | Tsy | AA+ | Aaa | 91282CFV8 | 15,000,000 | 15,205,078 | 14,747,461 | 79,025 | 3.953 |
| U.S. Treasury Note | 4.125 | 11/15/2032 | Tsy | AA+ | Aaa | 91282CFV8 | 10,000,000 | 10,217,969 | 9,831,641 | 52,683 | 3.845 |
| U.S. Treasury Note | 4.125 | 11/15/2032 | Tsy | AA+ | Aaa | 91282CFV8 | 25,000,000 | 25,323,242 | 24,579,102 | 131,709 | 3.957 |
| U.S. Treasury Note | 3.500 | 2/15/2033 | Tsy | AA+ | Aaa | 91282CGM7 | 20,000,000 | 19,949,219 | 18,745,313 | 263,462 | 3.530 |
| U.S. Treasury Note | 3.500 | 2/15/2033 | Tsy | AA+ | Aaa | 91282CGM7 | 40,000,000 | 40,203,125 | 37,490,625 | 526,923 | 3.438 |
| U.S. Treasury Note | 3.500 | 2/15/2033 | Tsy | AA+ | Aaa | 91282CGM7 | 35,000,000 | 34,526,953 | 32,804,297 | 461,058 | 3.666 |
| FFCB Note | 4.500 | 8/8/2033 | Agy | AA+ | Aaa | 3133EPSE6 | 12,000,000 | 11,926,320 | 11,865,432 | 214,500 | 4.577 |
| FFCB Note | 4.500 | 8/8/2033 | Agy | AA+ | Aaa | 3133EPSE6 | 13,000,000 | 12,916,150 | 12,854,218 | 232,375 | 4.581 |
| U.S. Treasury Note | 3.875 | 8/15/2033 | Tsy | AA+ | Aaa | 91282CHT1 | 25,000,000 | 24,554,688 | 24,050,781 | 364,612 | 4.094 |
| U.S. Treasury Note | 3.875 | 8/15/2033 | Tsy | AA+ | Aaa | 91282CHT1 | 100,000,000 | 94,593,750 | 96,203,125 | 1,458,448 | 4.561 |
| U.S. Treasury Note | 3.875 | 8/15/2033 | Tsy | AA+ | Aaa | 91282CHT1 | 35,000,000 | 32,359,961 | 33,671,094 | 510,457 | 4.851 |
| U.S. Treasury Note | 4.500 | 11/15/2033 | Tsy | AA+ | Aaa | 91282CJJ1 | 25,000,000 | 25,315,430 | 25,230,469 | 143,682 | 4.342 |
| U.S. Treasury Note | 4.500 | 11/15/2033 | Tsy | AA+ | Aaa | 91282CJJ1 | 5,000,000 | 5,252,734 | 5,046,094 | 28,736 | 3.878 |
| U.S. Treasury Note | 4.500 | 11/15/2033 | Tsy | AA+ | Aaa | 91282CJJ1 | 5,000,000 | 5,219,922 | 5,046,094 | 28,736 | 3.953 |
| U.S. Treasury Note | 4.500 | 11/15/2033 | Tsy | AA+ | Aaa | 91282CJJ1 | 10,000,000 | 9,869,922 | 10,092,188 | 57,473 | 4.670 |
| U.S. Treasury Note | 4.000 | 2/15/2034 | Tsy | AA+ | Aaa | 91282CJZ5 | 50,000,000 | 49,060,547 | 48,531,250 | 752,747 | 4.233 |
| U.S. Treasury Note | 4.000 | 2/15/2034 | Tsy | AA+ | Aaa | 91282CJZ5 | 55,000,000 | 54,067,578 | 53,384,375 | 828,022 | 4.211 |
| FHLB Note | 4.375 | 3/10/2034 | Agy | AA+ | Aaa | 3130AYW85 | 25,000,000 | 24,789,000 | 24,588,150 | 431,424 | 4.480 |
| U.S. Treasury Note | 4.375 | 5/15/2034 | Tsy | AA+ | Aaa | 91282CKQ3 | 55,000,000 | 54,428,516 | 55,017,188 | 307,320 | 4.505 |
| U.S. Treasury Note | 4.375 | 5/15/2034 | Tsy | AA+ | Aaa | 91282CKQ3 | 65,000,000 | 65,396,094 | 65,020,313 | 363,196 | 4.298 |
| Total | | 7.178 | | | | | 2,650,000,000 | 2,641,068,760 | 2,430,838,462 | 18,611,706 | 3.057 |

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

Portfolio: Wastewater 208

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-----------|--------------------|--------------------|--------------------|----------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 777 | 777 | 777 | 9 | 5.242 |
| U.S. Treasury Bill | 0.000 | 7/2/2024 | Tsy | A-1+ | P-1 | 912797KH9 | 13,200,000 | 13,016,668 | 13,198,020 | 0 | 5.429 |
| Johnson & Johnson | 0.000 | 7/9/2024 | CP | A-1+ | P-1 | 47816FG96 | 10,165,000 | 10,030,359 | 10,148,580 | 0 | 5.459 |
| U.S. Treasury Bill | 0.000 | 7/9/2024 | Tsy | A-1+ | P-1 | 912797KN6 | 5,075,000 | 5,003,043 | 5,069,113 | 0 | 5.431 |
| Siemens Capital | 0.000 | 7/16/2024 | CP | A-1+ | P-1 | 82619TGG6 | 12,562,000 | 12,394,339 | 12,528,871 | 0 | 5.501 |
| Siemens Capital | 0.000 | 7/23/2024 | CP | A-1+ | P-1 | 82619TGP6 | 13,690,000 | 13,497,245 | 13,639,825 | 0 | 5.505 |
| Toronto Dominion | 0.000 | 7/30/2024 | CP | A-1+ | P-1 | 89116EGW7 | 11,945,000 | 11,771,034 | 11,888,777 | 0 | 5.581 |
| Pfizer | 0.000 | 8/1/2024 | CP | A-1 | P-1 | 71708EH16 | 10,490,000 | 10,345,832 | 10,437,168 | 0 | 5.545 |
| FHLB DN | 0.000 | 8/6/2024 | Agy | A-1+ | P-1 | 313384A90 | 11,525,000 | 11,364,879 | 11,459,653 | 0 | 5.431 |
| FHLB DN | 0.000 | 8/13/2024 | Agy | A-1+ | P-1 | 313384B81 | 11,519,000 | 11,359,270 | 11,441,938 | 0 | 5.421 |
| Johnson & Johnson | 0.000 | 8/20/2024 | CP | A-1+ | P-1 | 47816FHL8 | 10,286,000 | 10,137,596 | 10,205,660 | 0 | 5.528 |
| FHLB DN | 0.000 | 8/20/2024 | Agy | A-1+ | P-1 | 313384C72 | 11,520,000 | 11,360,102 | 11,431,181 | 0 | 5.426 |
| BNP Paribas | 0.000 | 8/27/2024 | CP | A-1 | P-1 | 09659BHT0 | 10,880,000 | 10,722,433 | 10,783,676 | 0 | 5.549 |
| BNP Paribas | 0.000 | 8/27/2024 | CP | A-1 | P-1 | 09659BHT0 | 11,526,000 | 11,362,484 | 11,423,957 | 0 | 5.548 |
| U.S. Treasury Bill | 0.000 | 9/3/2024 | Tsy | A-1+ | P-1 | 912797LA3 | 10,440,000 | 10,291,221 | 10,342,699 | 0 | 5.459 |
| FNMA Note | 2.625 | 9/6/2024 | Agy | AA+ | Aaa | 3135G0ZR7 | 8,768,000 | 8,900,844 | 8,721,705 | 73,523 | 2.441 |
| FNMA Note | 2.625 | 9/6/2024 | Agy | AA+ | Aaa | 3135G0ZR7 | 8,654,000 | 8,662,299 | 8,608,307 | 72,567 | 2.613 |
| Natl Securities Clearing | 0.000 | 9/9/2024 | CP | A-1+ | P-1 | 63763PJ91 | 10,000,000 | 9,867,000 | 9,891,281 | 0 | 5.543 |
| FHLB DN | 0.000 | 9/9/2024 | Agy | A-1+ | P-1 | 313384F38 | 3,745,000 | 3,696,034 | 3,705,528 | 0 | 5.448 |
| Natl Securities Clearing | 0.000 | 9/10/2024 | CP | A-1+ | P-1 | 63763PJA8 | 13,860,000 | 13,679,758 | 13,707,237 | 0 | 5.541 |
| U.S. Treasury Note | 0.375 | 9/15/2024 | Tsy | AA+ | Aaa | 91282CCX7 | 13,875,000 | 12,946,567 | 13,734,082 | 15,270 | 3.885 |
| U.S. Treasury Bill | 0.000 | 9/17/2024 | Tsy | A-1+ | P-1 | 912797LH8 | 16,470,000 | 16,252,553 | 16,283,889 | 0 | 5.441 |
| Societe Generale | 0.000 | 9/24/2024 | CP | A-1 | P-1 | 83369BJQ0 | 13,882,000 | 13,694,265 | 13,700,690 | 0 | 5.575 |
| FHLB DN | 0.000 | 10/3/2024 | Agy | A-1+ | P-1 | 313384J34 | 15,113,000 | 14,899,273 | 14,902,929 | 0 | 5.417 |
| FHLB DN | 0.000 | 10/18/2024 | Agy | A-1+ | P-1 | 313384L23 | 10,615,000 | 10,236,982 | 10,444,629 | 0 | 4.911 |
| FHLB DN | 0.000 | 10/18/2024 | Agy | A-1+ | P-1 | 313384L23 | 19,813,000 | 19,094,091 | 19,495,001 | 0 | 5.025 |
| Toyota | 0.000 | 12/2/2024 | CP | A-1+ | P-1 | 89233GM29 | 17,017,000 | 16,621,166 | 17,016,962 | 0 | 5.578 |
| FHLB DN | 0.000 | 12/2/2024 | Agy | A-1+ | P-1 | 313384R76 | 14,559,000 | 14,204,246 | 14,237,392 | 0 | 5.374 |
| FNMA DN | 0.000 | 12/2/2024 | Agy | A-1+ | P-1 | 313588R72 | 43,548,000 | 42,407,798 | 42,586,025 | 0 | 5.376 |
| FHLB DN | 0.000 | 1/24/2025 | Agy | A-1+ | P-1 | 313385AZ9 | 6,046,000 | 5,767,239 | 5,869,155 | 0 | 4.856 |
| U.S. Treasury Note | 2.000 | 2/15/2025 | Tsy | AA+ | Aaa | 912828J27 | 14,700,000 | 14,949,785 | 14,399,540 | 110,654 | 1.792 |
| U.S. Treasury Note | 4.625 | 3/15/2026 | Tsy | AA+ | Aaa | 91282CGR6 | 4,789,000 | 4,888,147 | 4,772,351 | 65,003 | 3.876 |
| U.S. Treasury Note | 1.125 | 2/29/2028 | Tsy | AA+ | Aaa | 91282CBP5 | 6,156,000 | 6,160,809 | 5,468,981 | 23,148 | 1.113 |
| U.S. Treasury Note | 1.500 | 2/15/2030 | Tsy | AA+ | Aaa | 912828Z94 | 6,512,000 | 6,258,897 | 5,589,128 | 36,764 | 2.029 |
| Total | | 0.376 | | | | | 402,945,777 | 395,845,040 | 397,134,704 | 396,939 | 4.983 |

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

Portfolio: LA MICLA 2016 STLIG 26U

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-------|----------------|----------------|-----------------|-------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 130,407 | 130,407 | 130,407 | 553 | 5.242 |
| Total | | 0.003 | | | | | 130,407 | 130,407 | 130,407 | 553 | 5.242 |

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-------|------------------|------------------|------------------|---------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 3,855,920 | 3,855,920 | 3,855,920 | 16,340 | 5.242 |
| Total | | 0.003 | | | | | 3,855,920 | 3,855,920 | 3,855,920 | 16,340 | 5.242 |

Portfolio: Batiquitos LT 72W

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-----------|------------------|------------------|------------------|---------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 157,594 | 157,594 | 157,594 | 668 | 5.242 |
| U.S. Treasury Note | 0.750 | 3/31/2026 | Tsy | AA+ | Aaa | 91282CBT7 | 286,000 | 285,084 | 266,717 | 539 | 0.816 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 6,342,000 | 6,025,369 | 6,052,085 | 25,082 | 2.732 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 70,000 | 67,642 | 66,800 | 277 | 2.546 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 71,000 | 68,672 | 67,754 | 281 | 2.557 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 74,000 | 68,751 | 70,617 | 293 | 3.135 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 75,000 | 69,725 | 71,571 | 297 | 3.187 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 72,000 | 70,128 | 68,709 | 285 | 2.533 |
| U.S. Treasury Note | 4.625 | 9/15/2026 | Tsy | AA+ | Aaa | 91282CHY0 | 300,000 | 298,418 | 299,602 | 4,072 | 4.818 |
| Total | | 1.790 | | | | | 7,447,594 | 7,111,384 | 7,121,449 | 31,792 | 2.807 |

Portfolio: Harbor Emergency FD 751

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|------------|------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 12,330 | 12,330 | 12,330 | 282 | 5.242 |
| U.S. Treasury Note | 4.500 | 11/30/2024 | Tsy | AA+ | Aaa | 91282CFX4 | 25,000,000 | 24,834,961 | 24,916,748 | 95,287 | 5.186 |
| U.S. Treasury Note | 4.875 | 11/30/2025 | Tsy | AA+ | Aaa | 91282CJL6 | 10,300,000 | 10,344,258 | 10,288,332 | 42,530 | 4.648 |

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

Portfolio: Harbor Emergency FD 751 (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 | 4.875 | 5/31/2026 | Tsy | AA+ | Aaa | 91282CKS9 | 15,320,000 | 15,300,252 | 15,351,119 | 63,258 | 4.943 |
| U.S. Treasury Note | 4.875 | 5/31/2026 | Tsy | AA+ | Aaa | 91282CKS9 | 812,000 | 811,778 | 813,649 | 3,353 | 4.889 |
| U.S. Treasury Note | 4.000 | 1/31/2029 | Tsy | AA+ | Aaa | 91282CJW2 | 3,500,000 | 3,455,430 | 3,446,133 | 58,462 | 4.288 |
| U.S. Treasury Note | 4.000 | 1/31/2029 | Tsy | AA+ | Aaa | 91282CJW2 | 177,000 | 174,732 | 174,276 | 2,956 | 4.290 |
| Total | | 1.321 | | | | | 55,121,330 | 54,933,741 | 55,002,587 | 266,127 | 4.954 |

Portfolio: Harbor Foods Restoration 70L

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-----------|----------------|----------------|-----------------|--------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 836 | 836 | 836 | 9 | 5.242 |
| U.S. Treasury Note | 4.875 | 5/31/2026 | Tsy | AA+ | Aaa | 91282CKS9 | 648,000 | 648,582 | 649,316 | 2,676 | 4.827 |
| Total | | 1.915 | | | | | 648,836 | 649,419 | 650,153 | 2,685 | 4.827 |

Portfolio: City of LA DWP PRB 2010C J7D

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|-----------|------|------|---------|-----------|------------|---------------|-----------------|-------------|---------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 698,087 | 698,087 | 698,087 | 4,591 | 5.242 |
| U.S. Treasury Note | 4.250 | 5/31/2025 | Tsy | AA+ | Aaa | 91282CHD6 | 6,037,000 | 5,987,949 | 5,986,593 | 21,732 | 4.688 |
| U.S. Treasury Note | 0.750 | 3/31/2026 | Tsy | AA+ | Aaa | 91282CBT7 | 504,000 | 502,425 | 470,019 | 950 | 0.815 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 10,720,000 | 9,978,262 | 10,229,951 | 42,396 | 2.978 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 118,000 | 113,965 | 112,606 | 467 | 2.553 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 5,024,000 | 4,963,586 | 4,794,335 | 19,869 | 2.279 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 174,000 | 168,921 | 166,046 | 688 | 2.509 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 5,126,000 | 4,983,343 | 4,891,673 | 20,273 | 2.496 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 242,000 | 224,979 | 230,937 | 957 | 3.126 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 5,315,000 | 4,977,179 | 5,072,033 | 21,020 | 3.041 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 7,000 | 6,555 | 6,680 | 28 | 3.041 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 305,000 | 283,549 | 291,057 | 1,206 | 3.187 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 5,288,000 | 4,983,914 | 5,046,267 | 20,913 | 3.002 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 354,000 | 344,796 | 337,817 | 1,400 | 2.533 |
| FNMA Note | 2.125 | 4/24/2026 | Agy | AA+ | Aaa | 3135G0K36 | 4,962,000 | 4,984,061 | 4,735,170 | 19,624 | 2.055 |
| U.S. Treasury Note | 4.625 | 9/15/2026 | Tsy | AA+ | Aaa | 91282CHY0 | 1,000,000 | 992,656 | 998,672 | 13,573 | 4.895 |

*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 (Cont.)

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|--------------------|--------|--------------|------|-----|---------|-----------|-------------------|-------------------|-------------------|----------------|--------------|
| FNMA Note | 1.875 | 9/24/2026 | Agy | AA+ | Aaa | 3135G0Q22 | 5,300,000 | 5,300,954 | 4,984,297 | 26,776 | 1.872 |
| FNMA Note | 1.875 | 9/24/2026 | Agy | AA+ | Aaa | 3135G0Q22 | 5,547,000 | 5,965,688 | 5,216,584 | 28,024 | 0.574 |
| U.S. Treasury Note | 1.125 | 2/28/2027 | Tsy | AA+ | Aaa | 912828ZB9 | 4,940,000 | 4,990,365 | 4,517,013 | 18,575 | 0.941 |
| U.S. Treasury Note | 4.250 | 3/15/2027 | Tsy | AA+ | Aaa | 91282CKE0 | 1,449,000 | 1,439,095 | 1,437,397 | 18,073 | 4.499 |
| U.S. Treasury Note | 0.500 | 5/31/2027 | Tsy | AA+ | Aaa | 912828ZS2 | 5,025,000 | 5,001,249 | 4,477,550 | 2,128 | 0.575 |
| U.S. Treasury Note | 0.500 | 5/31/2027 | Tsy | AA+ | Aaa | 912828ZS2 | 5,672,000 | 5,432,491 | 5,054,062 | 2,402 | 1.304 |
| U.S. Treasury Note | 2.625 | 5/31/2027 | Tsy | AA+ | Aaa | 91282CET4 | 6,000,000 | 5,769,141 | 5,690,156 | 13,340 | 3.476 |
| U.S. Treasury Note | 2.625 | 5/31/2027 | Tsy | AA+ | Aaa | 91282CET4 | 840,000 | 779,723 | 796,622 | 1,868 | 4.363 |
| U.S. Treasury Note | 2.625 | 5/31/2027 | Tsy | AA+ | Aaa | 91282CET4 | 5,743,000 | 5,492,865 | 5,446,428 | 12,769 | 3.693 |
| U.S. Treasury Note | 4.625 | 6/15/2027 | Tsy | AA+ | Aaa | 91282CKV2 | 5,500,000 | 5,525,352 | 5,515,898 | 11,120 | 4.458 |
| Total | | 2.195 | | | | | 91,890,087 | 89,891,151 | 87,203,951 | 324,763 | 2.687 |

Portfolio: City of LA HOUSE LA FUND 66M

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-------|--------------------|--------------------|--------------------|------------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 282,564,905 | 282,564,905 | 282,564,905 | 1,093,160 | 5.242 |
| Total | | 0.003 | | | | | 282,564,905 | 282,564,905 | 282,564,905 | 1,093,160 | 5.242 |

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-------|------------------|------------------|------------------|---------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 5,874,732 | 5,874,732 | 5,874,732 | 24,959 | 5.242 |
| Total | | 0.003 | | | | | 5,874,732 | 5,874,732 | 5,874,732 | 24,959 | 5.242 |

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-------|------------------|------------------|------------------|---------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 4,077,565 | 4,077,565 | 4,077,565 | 17,280 | 5.242 |
| Total | | 0.003 | | | | | 4,077,565 | 4,077,565 | 4,077,565 | 17,280 | 5.242 |

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

Portfolio: COL SLD WAS RES RB 2023 FD 66W

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-----------|--------------------|--------------------|--------------------|------------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 9,995,199 | 9,995,199 | 9,995,199 | 15,377 | 5.242 |
| FHLB Note | 5.370 | 9/27/2024 | Agy | AA+ | Aaa | 3130AWRH5 | 16,875,000 | 16,875,000 | 16,868,019 | 385,130 | 5.377 |
| FHLB Note | 5.250 | 12/27/2024 | Agy | AA+ | Aaa | 3130AWRJ1 | 16,155,000 | 16,155,000 | 16,147,956 | 360,458 | 5.253 |
| FHLB Note | 5.110 | 3/28/2025 | Agy | AA+ | Aaa | 3130AWRK8 | 20,030,000 | 20,030,000 | 20,004,523 | 264,413 | 5.114 |
| U.S. Treasury Note | 4.625 | 6/30/2025 | Tsy | AA+ | Aaa | 91282CHL8 | 17,515,000 | 17,411,005 | 17,430,162 | 407,236 | 4.950 |
| FHLB Note | 4.880 | 9/26/2025 | Agy | AA+ | Aaa | 3130AWRM4 | 19,010,000 | 19,010,000 | 19,022,875 | 394,267 | 4.883 |
| FHLB Note | 4.750 | 12/26/2025 | Agy | AA+ | Aaa | 3130AWRL6 | 21,250,000 | 21,250,000 | 21,221,236 | 428,984 | 4.752 |
| U.S. Treasury Note | 4.625 | 3/15/2026 | Tsy | AA+ | Aaa | 91282CGR6 | 18,390,000 | 18,384,971 | 18,326,066 | 249,614 | 4.634 |
| U.S. Treasury Note | 4.125 | 6/15/2026 | Tsy | AA+ | Aaa | 91282CHH7 | 16,860,000 | 16,663,080 | 16,666,374 | 30,403 | 4.560 |
| Total | | 1.051 | | | | | 156,080,199 | 155,774,255 | 155,682,410 | 2,535,882 | 4.953 |

Portfolio: City of LA DWP PRB 2023E J9C

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-------|--------------|---------------|-----------------|-------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 6,031 | 6,031 | 6,031 | 26 | 5.242 |
| Total | | 0.003 | | | | | 6,031 | 6,031 | 6,031 | 26 | 5.242 |

Portfolio: City of LA DWP WRB 2024A M3L

Date: 6/30/24

| Issuer | Coupon | Maturity | Type | S&P | Moody's | CUSIP | Par Value | Original Cost | MV w/o Accrued* | Accr Income | Yld Mat |
|-------------------------------|--------|--------------|------|------|---------|-----------|--------------------|--------------------|--------------------|-------------|--------------|
| Bk of New York Mellon - Sweep | 5.170 | 7/1/2024 | MMF | AAAm | Aaa-mf | | 1,816 | 1,816 | 1,816 | 15 | 5.242 |
| Natl Securities Clearing | 0.000 | 7/29/2024 | CP | A-1+ | P-1 | 63763PGV5 | 18,000,000 | 17,835,080 | 17,917,222 | 0 | 5.519 |
| U.S. Treasury Bill | 0.000 | 7/30/2024 | Tsy | A-1+ | P-1 | 912797KR7 | 4,945,000 | 4,899,516 | 4,924,083 | 0 | 5.453 |
| U.S. Treasury Bill | 0.000 | 7/30/2024 | Tsy | A-1+ | P-1 | 912797KR7 | 35,320,000 | 35,005,799 | 35,170,596 | 0 | 5.445 |
| U.S. Treasury Bill | 0.000 | 8/29/2024 | Tsy | A-1+ | P-1 | 912797KD8 | 55,500,000 | 54,990,191 | 55,021,590 | 0 | 5.446 |
| U.S. Treasury Bill | 0.000 | 8/29/2024 | Tsy | A-1+ | P-1 | 912797KD8 | 59,640,000 | 59,102,054 | 59,125,903 | 0 | 5.433 |
| Total | | 0.136 | | | | | 173,406,816 | 171,834,457 | 172,161,210 | 15 | 5.449 |

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

MONTHLY TRANSACTIONS

Portfolio: Reserve 9218-2

| Issuer | Side | Type | CUSIP | Trade Date | Settlement Date | Maturity Date | Par Value |
|--------------------|--------------|-------------|--------------|-------------------|------------------------|----------------------|------------------|
| U.S. Treasury Note | Buy | Tsy | 91282CKX8 | 6/28/2024 | 7/1/2024 | 6/30/2029 | 55,000,000 |
| U.S. Treasury Note | Buy | Tsy | 91282CKV2 | 6/28/2024 | 7/1/2024 | 6/15/2027 | 10,000,000 |
| Amazon | Transfer Out | Corp | 023135BQ8 | 6/28/2024 | 6/28/2024 | 6/3/2025 | 10,000,000 |
| John Deere | Transfer Out | Corp | 24422EWW5 | 6/28/2024 | 6/28/2024 | 6/6/2025 | 7,000,000 |
| U.S. Treasury Note | Transfer Out | Tsy | 91282CEU1 | 6/28/2024 | 6/28/2024 | 6/15/2025 | 45,000,000 |
| U.S. Treasury Note | Transfer Out | Tsy | 91282CHL8 | 6/28/2024 | 6/28/2024 | 6/30/2025 | 52,000,000 |
| Toyota | Transfer Out | Corp | 89236TKC8 | 6/28/2024 | 6/28/2024 | 6/30/2025 | 15,000,000 |
| U.S. Treasury Note | Transfer In | Tsy | 912828YB0 | 6/28/2024 | 6/28/2024 | 8/15/2029 | 100,000,000 |

Portfolio: Core 9218-1

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|-------------------------|-------------|-------------|--------------|-------------------|------------------------|----------------------|------------------|
| Microsoft | Buy | CP | 59515MG17 | 6/3/2024 | 6/3/2024 | 7/1/2024 | 264,099,000 |
| Societe Generale | Buy | CP | 83369BFU5 | 6/4/2024 | 6/4/2024 | 6/28/2024 | 36,810,000 |
| FHLB DN | Buy | Agy | 313384YV5 | 6/4/2024 | 6/4/2024 | 7/1/2024 | 162,000,000 |
| Chevron | Buy | CP | 16677JFC5 | 6/5/2024 | 6/5/2024 | 6/12/2024 | 38,666,000 |
| BNP Paribas | Buy | CP | 09659BFD7 | 6/5/2024 | 6/5/2024 | 6/13/2024 | 43,075,000 |
| Chevron | Buy | CP | 16677JFL5 | 6/6/2024 | 6/6/2024 | 6/20/2024 | 47,308,000 |
| FHLB DN | Buy | Agy | 313384YQ6 | 6/7/2024 | 6/7/2024 | 6/26/2024 | 30,000,000 |
| FHLB DN | Buy | Agy | 313384YN3 | 6/7/2024 | 6/7/2024 | 6/24/2024 | 45,387,000 |
| Siemens Capital | Buy | CP | 82619TG19 | 6/10/2024 | 6/10/2024 | 7/1/2024 | 50,000,000 |
| BMW | Buy | CP | 0556C2FB4 | 6/10/2024 | 6/10/2024 | 6/11/2024 | 50,000,000 |
| Chevron | Buy | CP | 16677JFQ4 | 6/10/2024 | 6/10/2024 | 6/24/2024 | 20,000,000 |
| Chevron | Buy | CP | 16677JFL5 | 6/10/2024 | 6/10/2024 | 6/20/2024 | 20,000,000 |
| Southern California Gas | Buy | CP | 84243LFE9 | 6/10/2024 | 6/10/2024 | 6/14/2024 | 22,000,000 |
| FHLB DN | Buy | Agy | 313384YV5 | 6/10/2024 | 6/10/2024 | 7/1/2024 | 72,451,000 |
| Cargill | Buy | CP | 14178LFC9 | 6/11/2024 | 6/11/2024 | 6/12/2024 | 73,260,000 |
| Sumitomo Mitsui | Buy | CP | 86563GG14 | 6/12/2024 | 6/12/2024 | 7/1/2024 | 88,246,000 |
| Home Depot | Buy | CP | 43707LFE4 | 6/13/2024 | 6/13/2024 | 6/14/2024 | 25,000,000 |
| FHLMC DN | Buy | Agy | 313396ZD8 | 6/13/2024 | 6/13/2024 | 7/9/2024 | 53,382,000 |
| FHLMC DN | Buy | Agy | 313396YV9 | 6/13/2024 | 6/13/2024 | 7/1/2024 | 30,000,000 |
| BNP Paribas | Buy | CP | 09659BFS4 | 6/14/2024 | 6/14/2024 | 6/26/2024 | 46,865,000 |
| Sumitomo Mitsui | Buy | CP | 86563GGA4 | 6/17/2024 | 6/17/2024 | 7/10/2024 | 161,547,000 |
| Prudential Funding | Buy | CP | 74433GGH3 | 6/17/2024 | 6/17/2024 | 7/17/2024 | 25,000,000 |
| BNP Paribas | Buy | CP | 09659BFM7 | 6/18/2024 | 6/18/2024 | 6/21/2024 | 25,000,000 |

Portfolio: Core 9218-1 (Cont.)

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|------------------------|-------------|------|-----------|------------|-----------------|---------------|-------------|
| FHLMC DN | Buy | Agy | 313396ZC0 | 6/18/2024 | 6/18/2024 | 7/8/2024 | 33,698,000 |
| Chevron | Buy | CP | 16677JG91 | 6/20/2024 | 6/20/2024 | 7/9/2024 | 13,000,000 |
| Sumitomo Mitsui | Buy | CP | 86563GGC0 | 6/20/2024 | 6/20/2024 | 7/12/2024 | 85,000,000 |
| Cargill | Buy | CP | 14178LFM7 | 6/20/2024 | 6/20/2024 | 6/21/2024 | 25,000,000 |
| FHLMC DN | Buy | Agy | 313396YW7 | 6/21/2024 | 6/21/2024 | 7/2/2024 | 38,806,000 |
| FHLMC DN | Buy | Agy | 313396ZF3 | 6/21/2024 | 6/21/2024 | 7/11/2024 | 50,000,000 |
| Canadian Imperial Bank | Buy | CD | 13606K4P8 | 6/24/2024 | 6/24/2024 | 7/18/2024 | 43,706,000 |
| BNP Paribas | Buy | CP | 09659BFS4 | 6/24/2024 | 6/24/2024 | 6/26/2024 | 50,000,000 |
| Sumitomo Mitsui | Buy | CP | 86563GGP1 | 6/25/2024 | 6/25/2024 | 7/23/2024 | 81,180,000 |
| Canadian Imperial Bank | Buy | CD | 13606K4S2 | 6/26/2024 | 6/26/2024 | 7/9/2024 | 94,700,000 |
| Canadian Imperial Bank | Buy | CP | 13609BGQ0 | 6/27/2024 | 6/27/2024 | 7/24/2024 | 100,000,000 |
| U.S. Treasury Bill | Buy | Tsy | 912797JT5 | 6/27/2024 | 6/27/2024 | 7/25/2024 | 51,000,000 |
| FNMA DN | Buy | Agy | 313588ZK4 | 6/27/2024 | 6/27/2024 | 7/15/2024 | 25,000,000 |
| FNMA DN | Buy | Agy | 313588ZU2 | 6/27/2024 | 6/27/2024 | 7/24/2024 | 50,000,000 |
| FHLB DN | Buy | Agy | 313384YZ6 | 6/27/2024 | 6/27/2024 | 7/5/2024 | 57,830,000 |
| Amazon | Transfer In | Corp | 023135BQ8 | 6/28/2024 | 6/28/2024 | 6/3/2025 | 10,000,000 |
| John Deere | Transfer In | Corp | 24422EWW5 | 6/28/2024 | 6/28/2024 | 6/6/2025 | 7,000,000 |
| U.S. Treasury Note | Transfer In | Tsy | 91282CEU1 | 6/28/2024 | 6/28/2024 | 6/15/2025 | 45,000,000 |
| U.S. Treasury Note | Transfer In | Tsy | 91282CHL8 | 6/28/2024 | 6/28/2024 | 6/30/2025 | 52,000,000 |
| Toyota | Transfer In | Corp | 89236TKC8 | 6/28/2024 | 6/28/2024 | 6/30/2025 | 15,000,000 |

Portfolio: Extended Reserve 9218-5

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|--------------------|--------------|------|-----------|------------|-----------------|---------------|-------------|
| U.S. Treasury Note | Buy | Tsy | 91282CKQ3 | 6/28/2024 | 7/1/2024 | 5/15/2034 | 65,000,000 |
| U.S. Treasury Note | Transfer Out | Tsy | 912828YB0 | 6/28/2024 | 6/28/2024 | 8/15/2029 | 100,000,000 |

Portfolio: Wastewater 208

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|--------------------------|------|------|-----------|------------|-----------------|---------------|------------|
| Natl Securities Clearing | Buy | CP | 63763PJ91 | 6/11/2024 | 6/11/2024 | 9/9/2024 | 10,000,000 |
| FHLB DN | Buy | Agy | 313384F38 | 6/11/2024 | 6/11/2024 | 9/9/2024 | 3,745,000 |
| FHLB DN | Buy | Agy | 313384R76 | 6/13/2024 | 6/13/2024 | 12/2/2024 | 14,559,000 |
| Natl Securities Clearing | Buy | CP | 63763PJA8 | 6/14/2024 | 6/14/2024 | 9/10/2024 | 13,860,000 |
| U.S. Treasury Bill | Buy | Tsy | 912797LH8 | 6/18/2024 | 6/18/2024 | 9/17/2024 | 16,470,000 |
| Societe Generale | Buy | CP | 83369BJQ0 | 6/25/2024 | 6/25/2024 | 9/24/2024 | 13,882,000 |
| Toyota | Buy | CP | 89233GM29 | 6/27/2024 | 6/27/2024 | 12/2/2024 | 17,017,000 |

Portfolio: Wastewater 208 (Cont.)

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|---------------|-------------|-------------|--------------|-------------------|------------------------|----------------------|------------------|
| FHLB DN | Buy | Agy | 313384J34 | 6/27/2024 | 6/27/2024 | 10/3/2024 | 15,113,000 |

Portfolio: City of LA/Harbor Foods Restoration 70L

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|--------------------|-------------|-------------|--------------|-------------------|------------------------|----------------------|------------------|
| U.S. Treasury Note | Buy | Tsy | 91282CKS9 | 6/3/2024 | 6/3/2024 | 5/31/2026 | 648,000 |

Portfolio: DWP PRB 2010C J7D

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|--------------------|-------------|-------------|--------------|-------------------|------------------------|----------------------|------------------|
| U.S. Treasury Note | Buy | Tsy | 91282CKV2 | 6/18/2024 | 6/20/2024 | 6/15/2027 | 5,500,000 |

Portfolio: DWP WRB 2024A M3L

| Issuer | Side | Type | Cusip | Trade Date | Settlement Date | Maturity Date | Par Value |
|--------------------|-------------|-------------|--------------|-------------------|------------------------|----------------------|------------------|
| U.S. Treasury Bill | Buy | Tsy | 912797KD8 | 6/27/2024 | 6/27/2024 | 8/29/2024 | 55,500,000 |
| U.S. Treasury Bill | Buy | Tsy | 912797KD8 | 6/28/2024 | 6/28/2024 | 8/29/2024 | 59,640,000 |

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

PRIMARY DEALERS

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

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

SECONDARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 07.02.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 07.02.24 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