

City of Los Angeles

Office of Finance



Investment Report

December 31, 2023

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

February 7, 2024

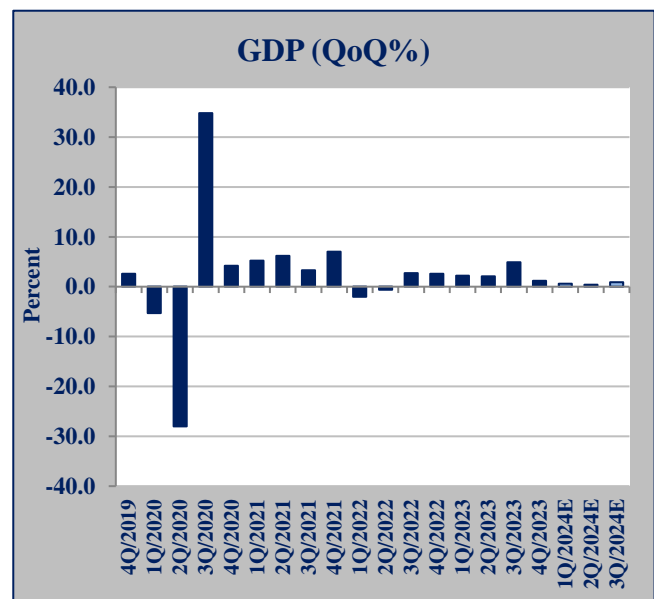
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending December 31, 2023. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

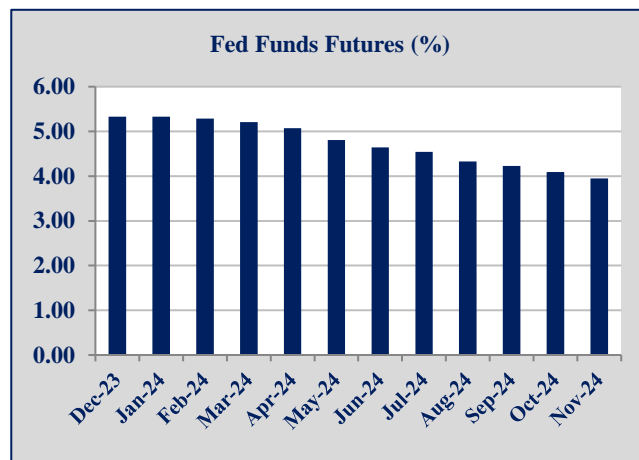
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 1.2% on an annualized basis for the third quarter of 2023. The current anticipated growth rate for all of 2023 is 2.4% which matches last month's 2023 full-year forecast. The U.S. unemployment rate for December 2023 was 3.7%. The Consumer Price Index (CPI) increased 3.2% for the twelve months ending December 2023. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 5.6% over the past twelve months.



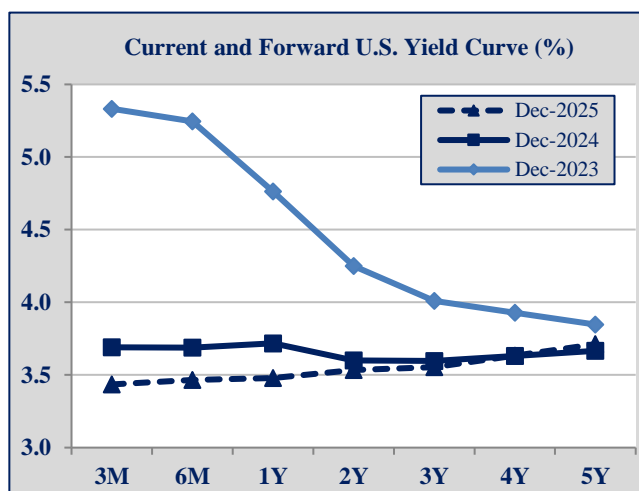
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its December 13, 2023 meeting. The Committee stated, "Recent indicators suggest that growth of economic activity has slowed from its strong pace in the third quarter. Job gains have moderated since earlier in the year but remain strong, and the unemployment rate has remained low. Inflation has eased over the past year but remains elevated. The U.S. banking system is sound and resilient. Tighter financial and credit conditions for households and businesses are likely to weigh on economic activity, hiring, and inflation. The extent of these effects remains uncertain. The Committee remains highly attentive to inflation risks."



CURRENT AND FORWARD INTEREST RATES

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



COMPLIANCE

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

REVIEW AND MONITORING

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

GENERAL POOL CHARACTERISTICS

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of December 31, 2023.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,174,338,538	3.59%	110 Days	AA+
Reserve Portfolio	\$7,482,109,236	2.54%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,447,249,498	2.65%	7.1 Years	AA+
General Pool	\$14,103,697,271	2.87%	2.8 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.59%	2.54%	2.65%	2.87%
Benchmark	5.38%	3.88%	2.22%	4.03%
Variance	-1.79%	-1.34%	0.43%	-1.16%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.48%	1.50%	3.31%	1.52%
Benchmark Total Rate of Return	0.47%	1.51%	3.31%	1.52%
Variance	0.01%	-0.01%	0.00%	0.00%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the December 31, 2023 portfolio book yield and total rate of return for the City's General Pool.

Market prices are provided by the City's custodian. Additional investment information may be found on pages 6 through 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
Chris Thompson, 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

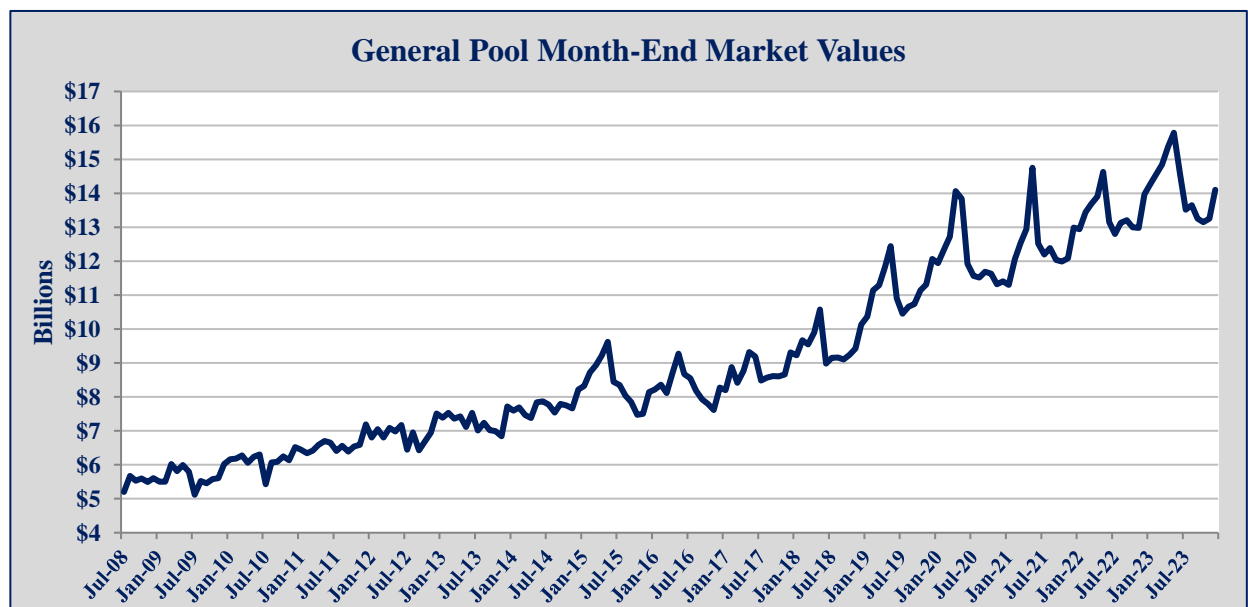
GENERAL POOL ASSET HOLDINGS

December 31, 2023

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$57,918,067	\$57,918,067	0.41%	0	0.0
Money Market Funds	\$69,447,168	\$69,447,168	0.49%	0	0.0
L.A.I.F. (State of California)	\$4,151,660	\$4,151,660	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$131,516,896	\$131,516,896	0.93%	0	0.0
Commercial Paper	\$873,337,000	\$870,498,190	6.17%	20	0.1
Negotiable Certificates of Deposit	\$275,000,000	\$275,000,000	1.95%	24	0.1
Corporate Notes	\$369,000,000	\$364,941,740	2.59%	183	0.5
U.S. Agencies/Munis/Supras	\$792,537,000	\$786,736,107	5.58%	76	0.2
U.S. Treasuries	\$1,771,500,000	\$1,745,645,605	12.38%	175	0.5
Subtotal: Pooled Investments:	\$4,081,374,000	\$4,042,821,643	28.66%	113	0.3
Total Short-Term Core Portfolio:	\$4,212,890,896	\$4,174,338,538	29.60%	110	0.3
Money Market Funds	\$960,080	\$960,080	0.01%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$1,646,500,000	\$1,612,640,055	11.43%	903	2.5
Asset-Backed Securities	\$291,568,421	\$286,002,385	2.03%	1,083	3.0
U.S. Agencies/Munis/Supras	\$596,540,000	\$562,660,653	3.99%	1,329	3.6
U.S. Treasuries	\$7,902,000,000	\$7,467,095,560	52.94%	1,566	4.3
Total Long-Term Reserve Portfolios:	\$10,437,568,501	\$9,929,358,733	70.40%	1,431	3.9
Total Cash and Pooled Investments:	\$14,650,459,397	\$14,103,697,271	100.00%	1,040	2.8

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

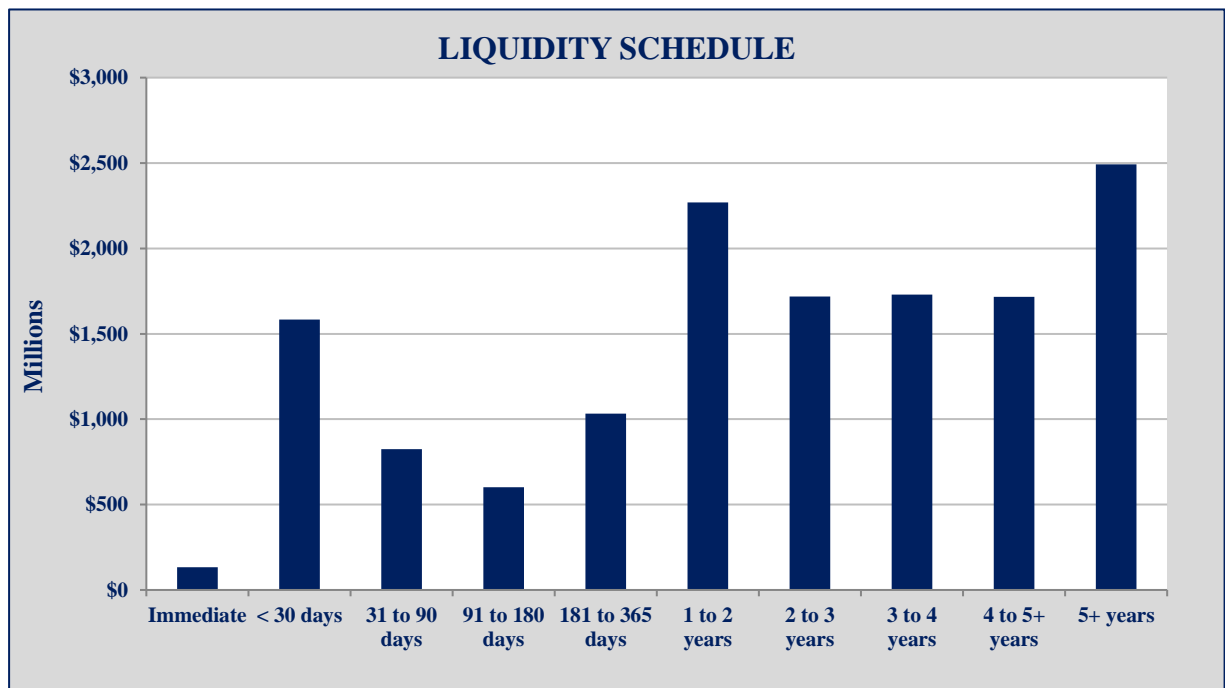
December 31, 2023

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,151,660	\$4,151,660	0.03%
Money Market Funds	Immediate	\$70,407,248	\$74,558,909	0.53%
Bank Deposits*	Immediate	\$57,918,067	\$132,476,976	0.94%
Subtotal		\$132,476,976		
Pooled Investments Maturing:				
	< 30 days**	\$1,583,808,169	\$1,716,285,145	12.17%
	31 to 90 days	\$824,817,484	\$2,541,102,628	18.02%
	91 to 180 days	\$602,401,900	\$3,143,504,528	22.29%
	181 to 365 days	\$1,031,794,090	\$4,175,298,618	29.60%
	1 to 2 years	\$2,269,710,361	\$6,445,008,979	45.70%
	2 to 3 years	\$1,719,015,348	\$8,164,024,328	57.89%
	3 to 4 years	\$1,730,234,605	\$9,894,258,933	70.15%
	4 to 5 years	\$1,717,292,341	\$11,611,551,274	82.33%
	5+ years	\$2,492,145,998	\$14,103,697,271	100.00%
Total Cash and Pooled Investments		\$14,103,697,271		

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

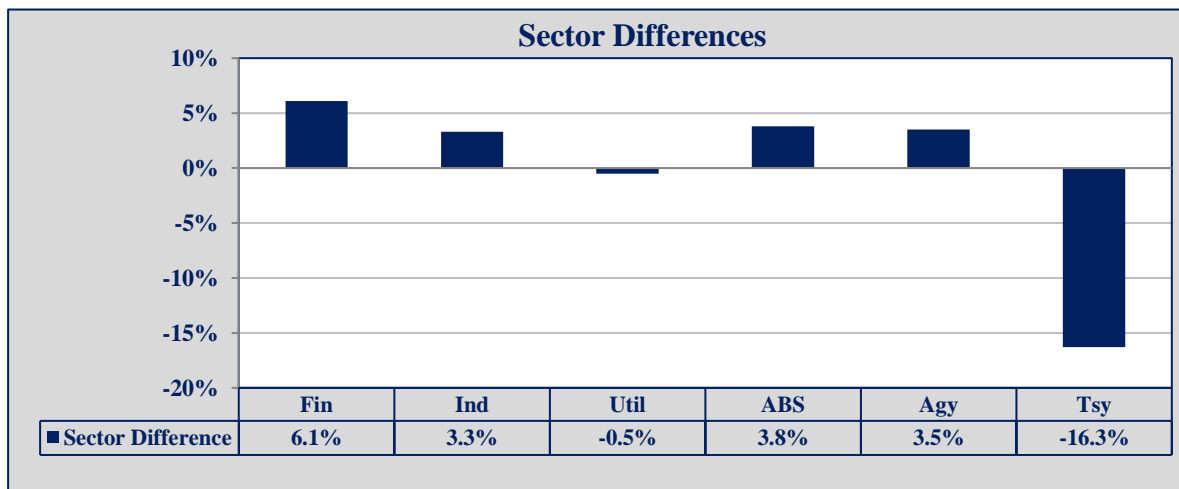
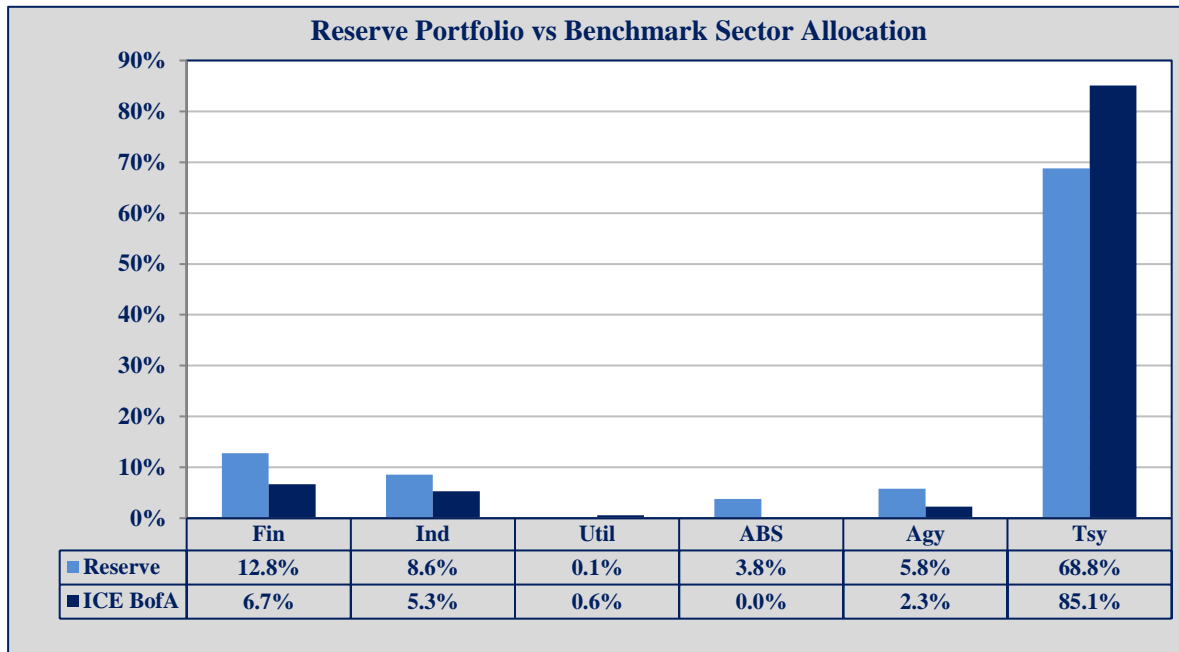
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

December 31, 2023

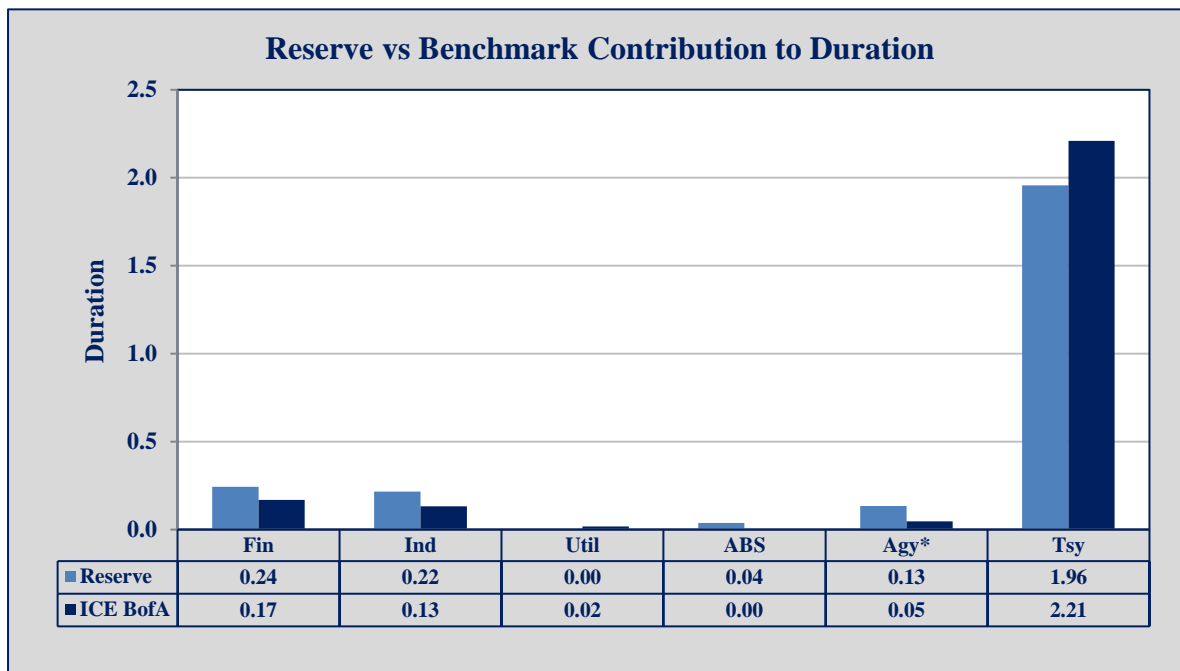
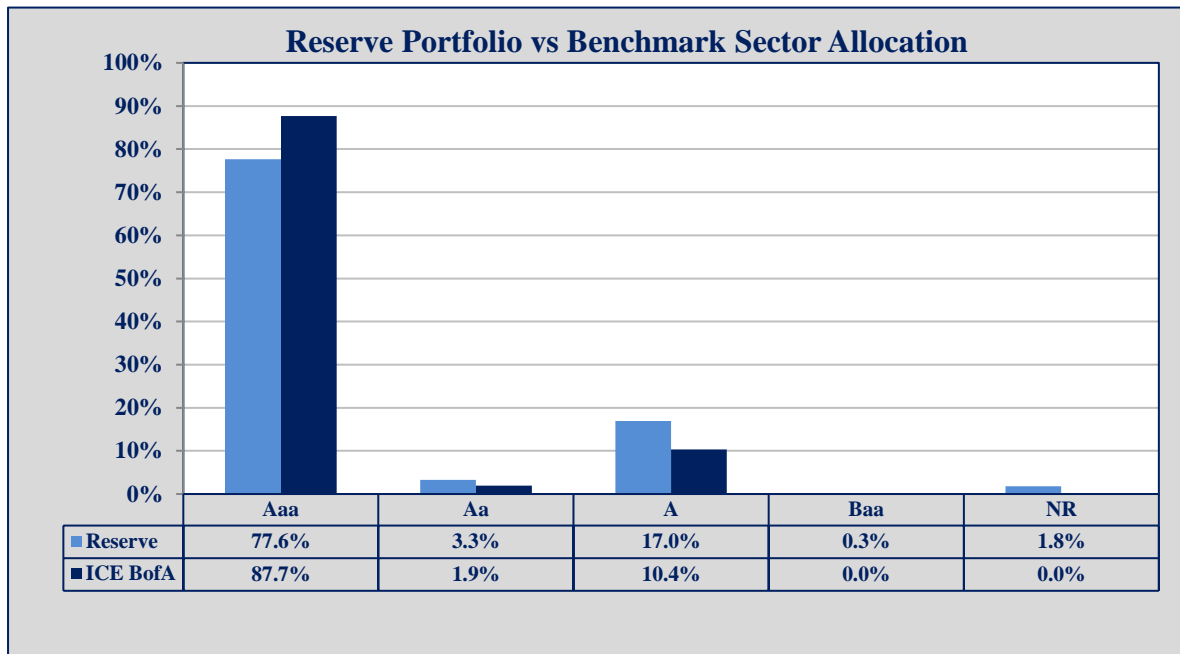


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

RESERVE CREDIT RATINGS and DURATION

December 31, 2023



*Includes Government Agencies, Municipalities, and Supranationals

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

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

BOOK YIELD PERFORMANCE

December 31, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.59%	3.47%	3.39%	3.79%	2.09%	1.84%
60 Day CP/30 Day Agy Benchmark*	5.38%	5.40%	5.38%	5.12%	2.39%	1.97%
Variance	-1.79%	-1.92%	-1.99%	-1.33%	-0.30%	-0.13%

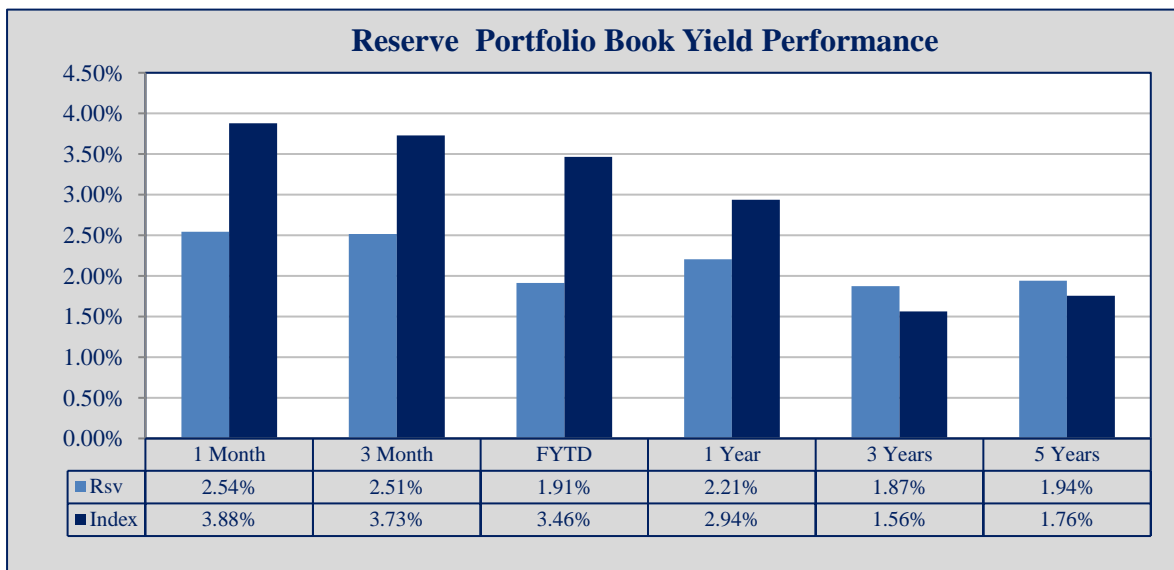
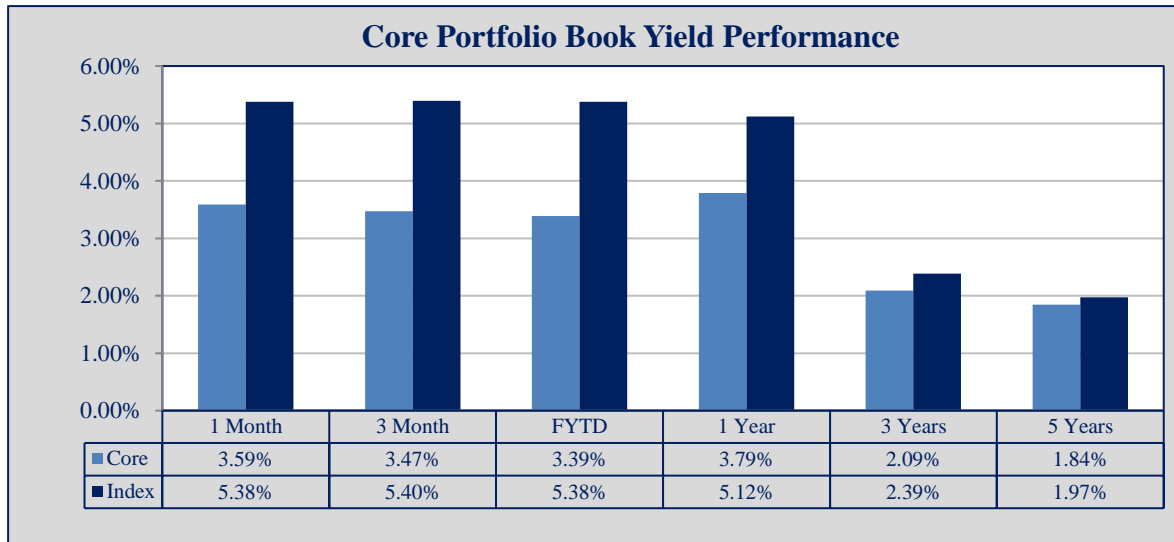
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.54%	2.51%	1.91%	2.21%	1.87%	1.94%
1-5 Year Govt/Corp Index**	3.88%	3.73%	3.46%	2.94%	1.56%	1.76%
Variance	-1.33%	-1.21%	-1.55%	-0.73%	0.31%	0.18%

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

December 31, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.65%	2.58%	1.80%	2.20%	1.53%	N/A
5-10 Year US Treasury Index*	2.22%	2.18%	2.10%	1.95%	1.33%	N/A
Variance	0.43%	0.39%	-0.30%	0.25%	0.20%	N/A

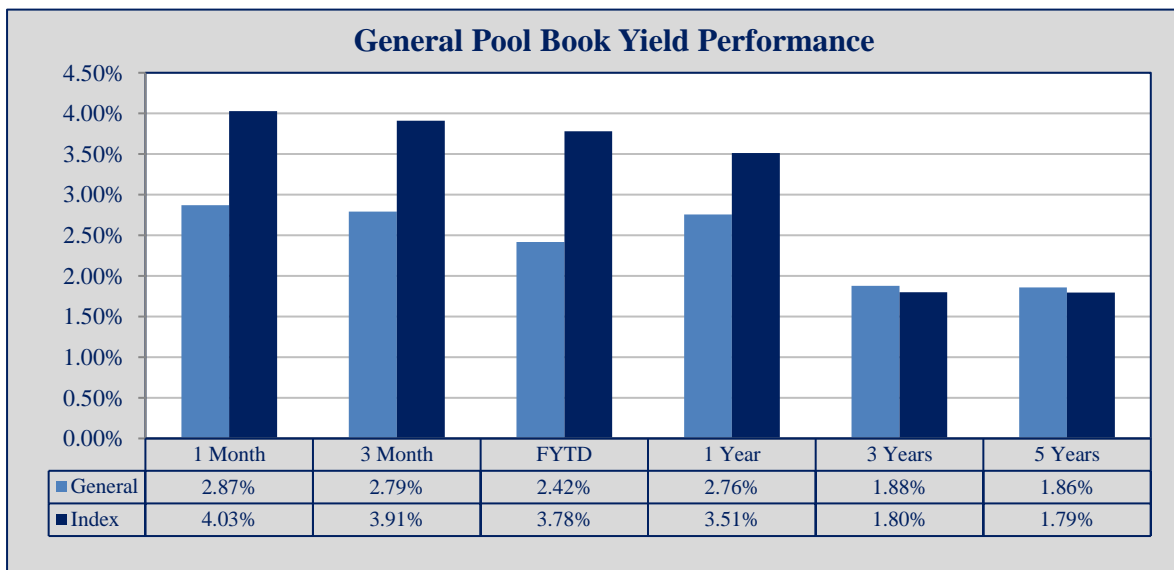
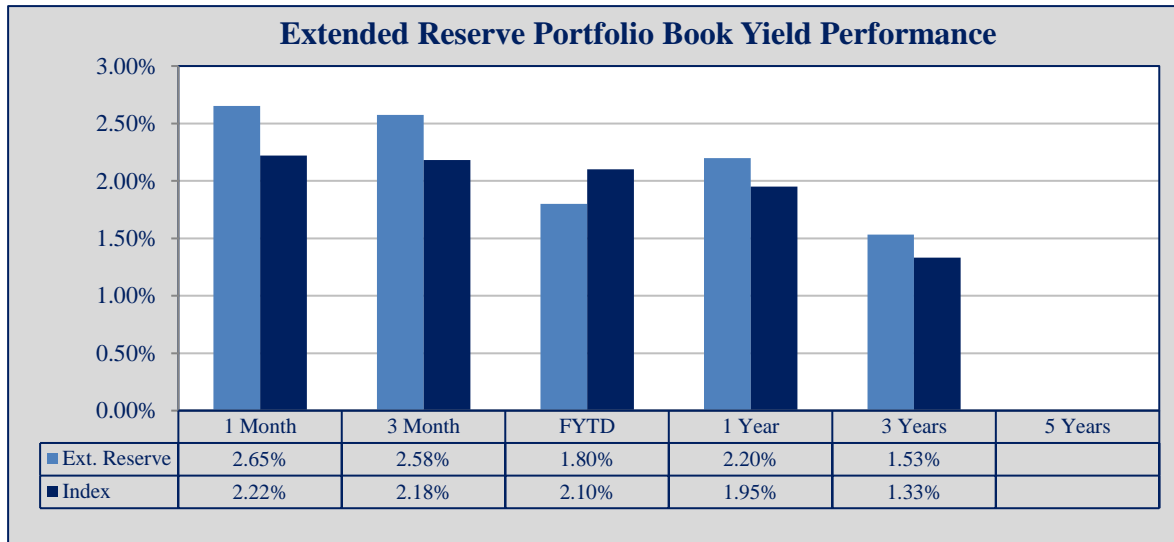
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	2.87%	2.79%	2.42%	2.76%	1.88%	1.86%
Weighted Benchmark**	4.03%	3.91%	3.78%	3.51%	1.80%	1.79%
Variance	-1.16%	-1.12%	-1.36%	-0.75%	0.08%	0.07%

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

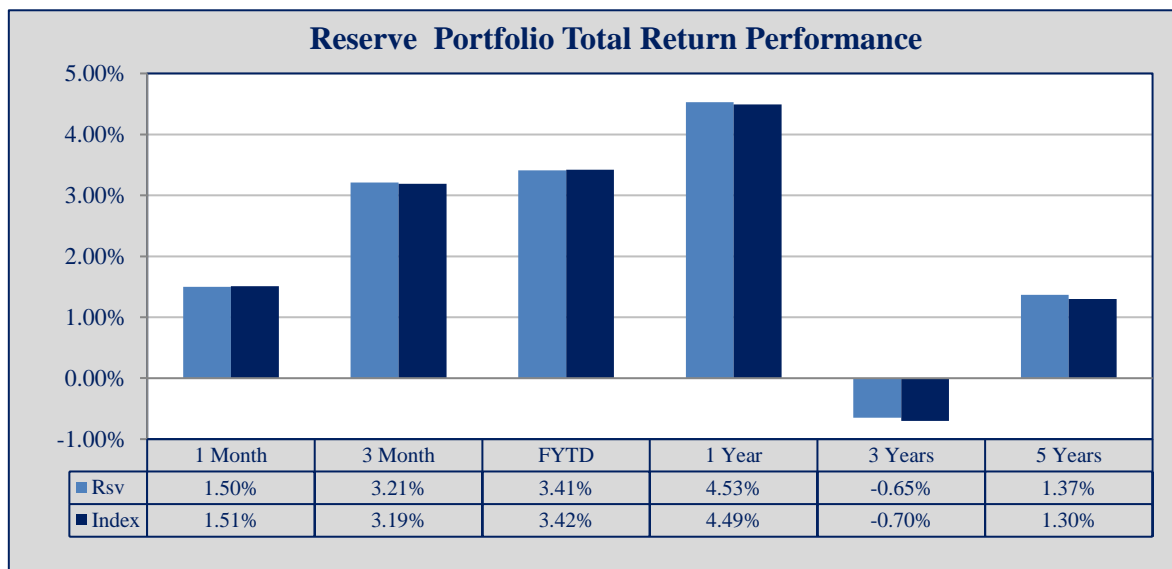
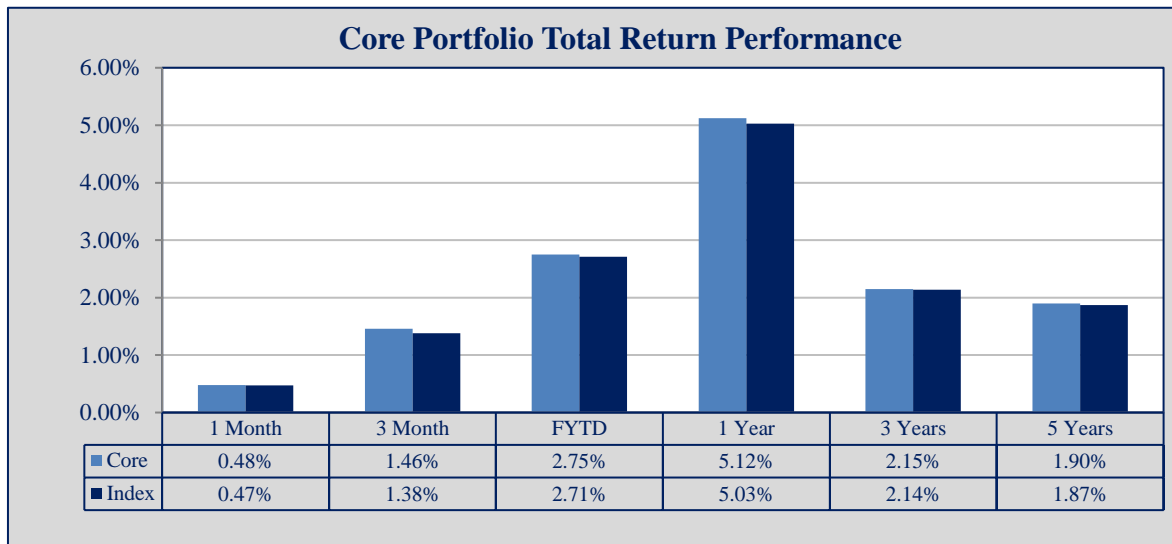
December 31, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.48%	1.46%	2.75%	5.12%	2.15%	1.90%
3 Month Treasury Bill Index*	0.47%	1.38%	2.71%	5.03%	2.14%	1.87%
Variance	0.01%	0.08%	0.04%	0.09%	0.01%	0.03%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.50%	3.21%	3.41%	4.53%	-0.65%	1.37%
1-5 Year Govt/Corp Index*	1.51%	3.19%	3.42%	4.49%	-0.70%	1.30%
Variance	-0.01%	0.02%	-0.01%	0.04%	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.



TOTAL RETURN PERFORMANCE

December 31, 2023

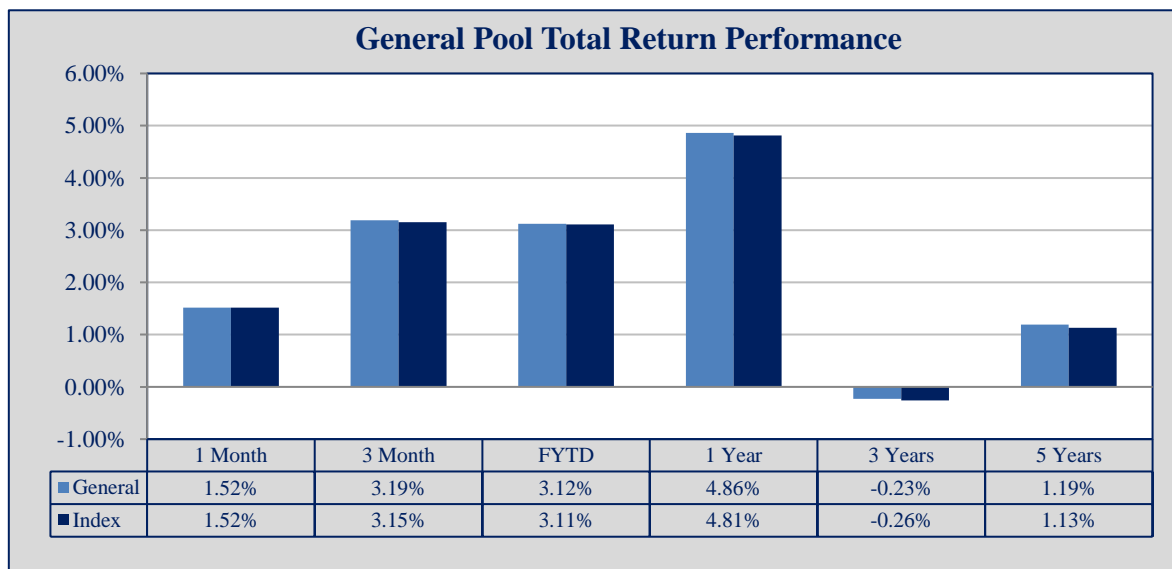
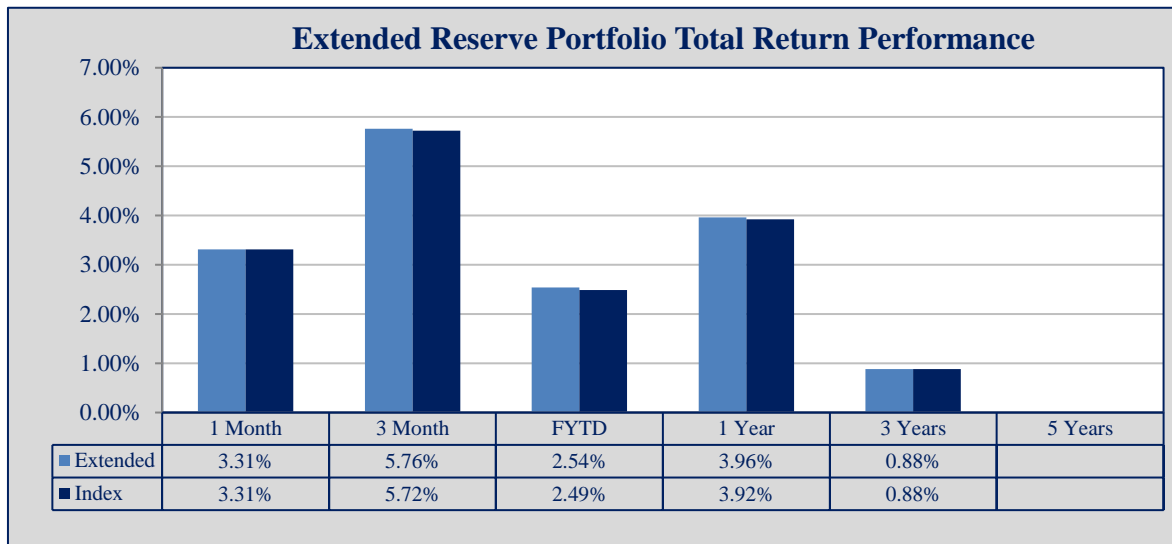
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	3.31%	5.76%	2.54%	3.96%	0.88%	N/A
5-10 Year Treasury Index*	3.31%	5.72%	2.49%	3.92%	0.88%	N/A
Variance	0.00%	0.04%	0.05%	0.04%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.52%	3.19%	3.12%	4.86%	-0.23%	1.19%
General Portfolio Weighted Index**	1.52%	3.15%	3.11%	4.81%	-0.26%	1.13%
Variance	0.00%	0.04%	0.01%	0.05%	0.03%	0.06%

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

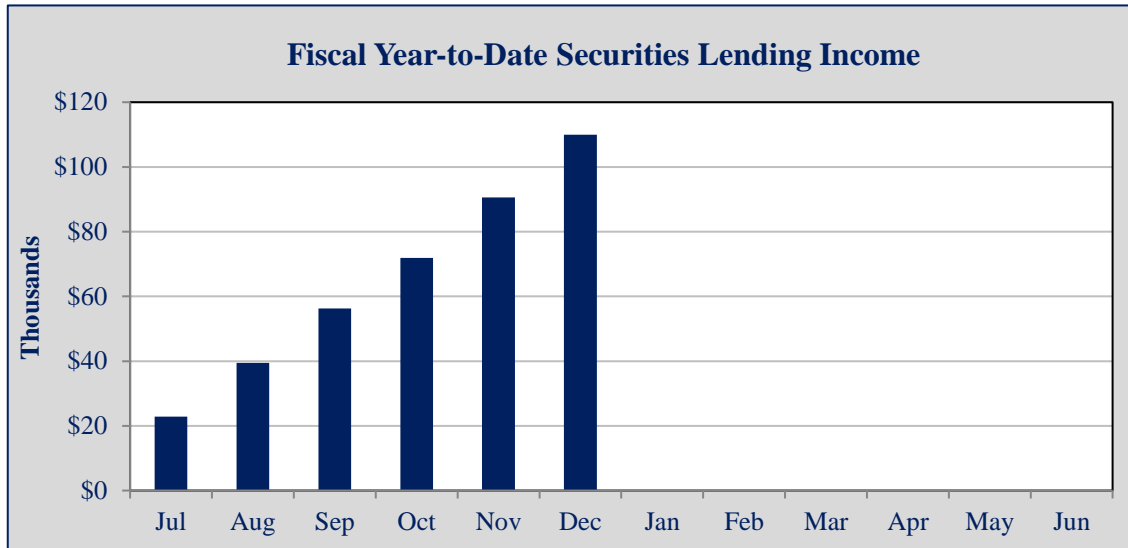
*Performance is measured using ice BofA Indices

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



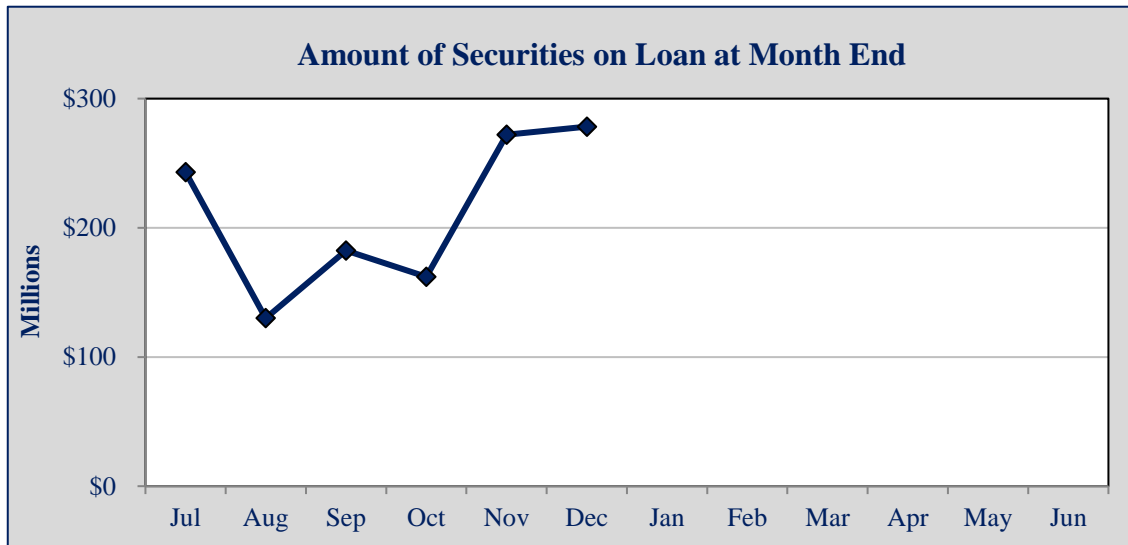
SECURITIES LENDING INFORMATION

December 31, 2023



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

*Amounts in Thousands



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

*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: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		1/2/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		1/2/2024	Bank				52,918,067	52,918,067	52,918,067		
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		51,202,608	51,202,608	51,202,608	23,664	5.293
Federated Hermes Treas Oblig	5.220	1/2/2024	MMF	AAAm	Aaa-mf	60934N500	10,693,701	10,693,701	10,693,701	95,984	5.220
Treasury Plus Money Market	5.220	1/2/2024	MMF	AAAm	Aaa-mf	94975H312	7,550,859	7,550,859	7,550,859	42,231	5.220
LAIF	3.929	1/2/2024	LAIF	NR	NR	SYS34208	1,037,706	1,037,706	1,037,706	10,425	3.929
LAIF	3.929	1/2/2024	LAIF	NR	NR	SYS50078	1,038,340	1,038,340	1,038,340	10,431	3.929
LAIF	3.929	1/2/2024	LAIF	NR	NR	SYS50080	1,038,055	1,038,055	1,038,055	10,428	3.929
LAIF	3.929	1/2/2024	LAIF	NR	NR	SYS50081	1,037,560	1,037,560	1,037,560	10,423	3.929
U.S. Treasury Note	2.625	1/2/2024	Tsy	AA+	Aaa	9128285U0	60,000,000	60,047,990	60,000,000	787,500	2.544
U.S. Treasury Note	2.625	1/2/2024	Tsy	AA+	Aaa	9128285U0	55,000,000	55,031,470	55,000,000	721,875	2.567
Natl Securities Clearing	0.000	1/2/2024	CP	A-1+	P-1	63763PA25	61,925,000	61,659,617	61,888,454	0	5.492
Southern California Gas	0.000	1/2/2024	CP	A-1	P-1	84243LA20	13,000,000	12,943,659	12,992,278	0	5.555
Sumitomo Mitsui	0.000	1/2/2024	CP	A-1	P-1	86563GA28	72,150,000	72,023,016	72,107,615	0	5.437
FNMA DN	0.000	1/2/2024	Agy	A-1+	P-1	313588RG2	48,471,000	48,329,896	48,442,887	0	5.402
FNMA DN	0.000	1/2/2024	Agy	A-1+	P-1	313588RG2	107,556,000	107,258,548	107,493,618	0	5.402
FNMA DN	0.000	1/2/2024	Agy	A-1+	P-1	313588RG2	16,760,000	16,716,089	16,750,279	0	5.401
U.S. Treasury Bill	0.000	1/2/2024	Tsy	A-1+	P-1	912797HX8	50,000,000	49,963,542	50,000,000	0	5.401
Koch Industries	0.000	1/3/2024	CP	A-1+	P-1	50000DA30	45,000,000	44,873,413	44,966,831	0	5.495
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,999,495	9,996,500	160,986	3.354
United Parcel	0.000	1/9/2024	CP	A-1	P-1	9113A2A97	39,000,000	38,878,743	38,938,587	0	5.496
Sumitomo Mitsui	0.000	1/10/2024	CP	A-1	P-1	86563GAA0	150,000,000	149,537,125	149,735,438	0	5.455
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,831	9,995,200	163,875	3.450
Sumitomo Mitsui	0.000	1/11/2024	CP	A-1	P-1	86563GAB8	50,000,000	49,838,361	49,904,441	0	5.456
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,717	14,982,750	31,875	0.452
Sumitomo Mitsui	0.000	1/12/2024	CP	A-1	P-1	86563GAC6	54,143,000	54,023,434	54,031,537	0	5.460
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,974,413	24,974,500	300,781	2.733
Canadian Imperial Bank	0.000	1/23/2024	CP	A-1	P-1	13607EAP4	45,000,000	44,716,500	44,832,483	0	5.586
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,997,340	9,988,800	160,194	3.677
Canadian Imperial Bank	0.000	1/24/2024	CP	A-1	P-1	13607EAQ2	31,042,000	30,869,717	30,921,801	0	5.582
Canadian Imperial Bank	5.400	1/24/2024	CD	A-1	P-1	13606KP91	175,000,000	175,000,000	175,000,000	315,000	5.475
Microsoft	0.000	1/25/2024	CP	A-1+	P-1	59515MAR6	87,077,000	85,824,107	86,731,696	0	5.569
Natl Securities Clearing	0.000	1/25/2024	CP	A-1+	P-1	63763PAR0	50,000,000	49,269,806	49,800,175	0	5.654
United Parcel	0.000	1/25/2024	CP	A-1	P-1	9113A2AR7	50,000,000	49,273,847	49,800,600	0	5.622
Canadian Imperial Bank	5.400	1/25/2024	CD	A-1	P-1	13606KQ25	100,000,000	100,000,000	100,000,000	180,000	5.475

*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
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	54,836,100	215,493	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,020,313	39,908,000	418,478	2.448
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,872,538	59,787,600	219,701	1.089
FHLB DN	0.000	2/1/2024	Agy	A-1+	P-1	313384SN0	40,000,000	39,801,289	39,800,800	0	5.434
FNMA DN	0.000	2/7/2024	Agy	A-1+	P-1	313588SU0	114,750,000	113,934,701	114,077,565	0	5.404
3M Company	3.250	2/14/2024	Corp	BBB+	A3	88579YBB6	10,000,000	10,022,629	9,967,800	123,681	3.008
U.S. Treasury Bill	0.000	2/22/2024	Tsy	A-1+	P-1	912796Z28	41,500,000	39,894,348	41,191,655	0	4.363
FHLB Note	2.125	2/28/2024	Agy	AA+	Aaa	3130ARHG9	10,000,000	9,994,078	9,951,600	72,604	2.185
Toyota	0.000	2/29/2024	CP	A-1+	P-1	89233GBV7	125,000,000	123,085,208	123,846,255	0	5.700
FHLB DN	0.000	2/29/2024	Agy	A-1+	P-1	313384TS8	187,078,000	185,144,653	185,379,332	0	5.443
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,864,548	99,529,000	802,541	2.513
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,996,640	9,942,700	82,333	2.636
Charles Schwab	0.750	3/18/2024	Corp	A-	A2	808513BN4	10,000,000	9,998,394	9,897,400	21,458	0.767
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,996,978	9,934,500	68,750	2.531
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,803	19,772,800	32,000	0.601
FNMA DN	0.000	3/28/2024	Agy	A-1+	P-1	313588UW3	37,922,000	37,381,801	37,432,427	0	5.402
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	74,402,250	404,969	2.236
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,964,434	19,840,600	107,992	2.306
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	19,850,800	114,344	2.298
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,982,996	39,600,000	153,297	2.293
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,738,250	85,165	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,633,550	119,231	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	74,314,500	319,368	2.712
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,539	9,923,500	54,375	3.378
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,995,390	9,823,400	6,125	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,989,049	14,864,400	57,500	3.077
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A2	91324PEB4	10,000,000	9,996,675	9,819,300	7,028	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,963,659	49,101,500	16,140	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,993,531	9,900,400	32,813	2.693
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,995,906	9,896,600	34,833	2.893
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,016,931	78,934,400	139,891	1.979
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,022,116	19,733,600	34,973	1.888
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,793,643	93,938,850	207,650	2.722
Bank of America	5.791	6/14/2024	Corp	A-	A1	06051GJY6	10,000,000	10,000,000	9,985,900	28,720	5.599
Nvidia	0.584	6/14/2024	Corp	A+	A1	67066GAL8	15,000,000	15,000,000	14,677,350	4,137	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,763,600	4,583	2.865

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	78,752,800	804,396	1.830
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	70,229,404	68,679,100	512,636	1.419
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,020,268	9,810,900	104,167	2.294
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,800,500	20,271	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,699,400	121,833	2.194
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	24,283,250	35,411	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,804,800	75,713	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	70,305,063	68,567,100	443,510	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,122,151	39,181,200	253,434	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,774,200	55,903	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,788,600	55,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,788,600	55,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,803,400	210,000	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	38,737,600	44,505	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,927,100	185,167	4.401
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,356,200	27,222	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,891,000	224,306	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	75,399,813	73,461,750	404,969	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,372,000	95,287	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	50,261,999	48,974,500	269,980	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,897,600	215,984	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,928,000	220,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,753,600	46,667	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,745,200	34,306	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,490,400	68,611	1.659
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,991,040	73,889	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,718,800	28,646	1.434
Goldman Sachs	5.849	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,005,786	14,981,100	170,158	5.810
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	72,966,750	191,621	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,914,800	149,038	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,946,900	121,250	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,750,800	31,653	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,985,600	65,486	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,963,600	83,556	4.735

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	96,992,000	131,148	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,996,817	9,706,100	14,931	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	116,466,000	1,055,769	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,894,600	427,335	4.422
Total		0.300					4,212,890,896	4,201,686,986	4,174,338,538	14,144,600	3.610

Portfolio: Reserve 9218-2

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		710,080	710,080	710,080	3,147	5.293
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,664,800	54,688	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,664,800	54,688	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	33,919,550	274,896	1.692
John Deere	1.250	1/10/2025	Corp	A	A2	24422EVY2	15,000,000	14,992,950	14,469,600	89,063	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,993,550	15,005,400	342,000	4.823
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	19,297,800	140,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	19,303,000	135,333	1.496
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,991,600	15,001,350	334,833	4.931
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,968,050	14,496,600	136,667	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,965,200	76,625	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	24,121,000	143,852	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	48,242,000	287,704	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	38,593,600	230,163	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	4,849,750	39,583	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,988,450	14,483,100	86,875	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,673,200	69,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	11,635,080	79,917	1.842
Ford ABS	3.440	2/15/2025	ABS	NR	Aaa	34534LAB3	851,490	851,442	850,366	1,302	3.469
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,986,100	4,826,600	34,944	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	24,128,000	141,644	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A1	46647PBY1	12,500,000	12,500,000	12,416,375	26,391	0.563
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,980,200	15,057,150	256,250	5.071
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	76,852,800	304,121	0.356
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,486,719	59,969,400	937,706	5.168

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,676,500	73,125	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	19,096,200	45,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,618,000	41,632	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	95,098,000	127,049	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,106,445	24,411,250	166,752	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,464,000	162,500	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	2,395,139	2,395,050	2,391,474	4,812	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	48,783,000	279,713	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,018,600	23,958	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A1	06051GJR1	15,000,000	15,000,000	14,760,150	28,060	0.976
Bank of America	3.841	4/25/2025	Corp	A-	A1	06051GKS7	10,000,000	10,000,000	9,935,700	70,418	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,538,600	122,833	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,830,800	16,350	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,777,700	12,500	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,768,600	7,813	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,746,350	68,000	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,486,500	9,583	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	180,643,250	656,902	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	29,047,200	82,315	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	43,570,800	123,472	1.606
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,991,450	14,950,800	81,375	4.680
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,868,550	26,969	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,940,000	42,550	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,731,800	8,163	0.705
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,837,891	49,822,500	185,792	4.421
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,786,400	6,867	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,474,900	6,222	0.808
John Deere	4.950	6/6/2025	Corp	A	A2	24422EWW5	7,000,000	6,996,080	7,029,470	24,063	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,987,500	60,092	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,823,750	297,896	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	15,038,100	348,781	4.870
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,650,234	37,093,980	860,326	5.186
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,092,500	243,511	5.480
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,782,400	342,222	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,807,640	197,500	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	10,089,700	220,972	5.394

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,757,750	211,396	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,404,500	26,526	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,209,200	472,147	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	57,747,600	453,261	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,873,800	226,630	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,812,300	37,772	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,873,800	226,630	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,249,800	417,472	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,098,800	30,021	0.598
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,056,641	25,234,500	422,390	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	25,234,500	422,390	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	25,234,500	422,390	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,245,700	256,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,908,600	117,778	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,782,240	170,825	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,418,800	415,385	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	4,408,560	4,408,540	4,389,692	6,429	3.526
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,251,850	224,787	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,779,250	952,869	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,260,850	210,250	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,242,600	230,625	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,077,770	76,106	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,916,000	452,869	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,606,800	16,800	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,624,900	22,633	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,304,250	21,875	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,020,350	14,208	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,232,000	170,330	5.062
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,050,550	39,375	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,147,300	74,375	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,334,000	10,000	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	10,035,600	58,104	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	4,707,211	4,706,787	4,692,524	9,022	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	19,869,400	120,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,211,800	85,246	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,264,750	106,557	4.689

*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
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	25,077,500	95,833	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,889,850	7,500	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,872,000	46,448	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	80,003,200	9,341	4.273
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	8,238,600	8,237,943	8,019,371	1,574	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	3,909,948	3,909,905	3,906,625	9,158	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	5,572,418	5,571,243	5,407,196	1,362	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,610,300	87,273	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,431,000	63,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,529,800	55,611	0.746
Intel	4.875	2/10/2026	Corp	A	A2	458140CD0	10,000,000	10,000,000	10,077,600	190,938	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	66,352,300	429,654	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,436,700	184,137	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,697,250	153,448	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,697,250	153,448	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,697,250	153,448	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	7,045,920	120,069	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,370,400	183,092	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,170,500	74,375	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	10,110,500	158,667	4.837
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	30,142,500	405,000	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,447,500	686,126	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	5,237,538	5,237,126	5,226,277	11,326	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,842,700	57,172	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	4,951,887	4,951,782	4,804,866	1,563	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,678,000	147,333	4.080
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	55,528,200	76,648	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,483,000	27,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	22,903,250	38,333	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,261,200	14,694	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	10,011,800	60,964	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,975,000	106,306	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	19,951,600	103,833	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	27,703,200	19,672	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	27,703,200	19,672	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	47,754,000	92,896	1.668

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,427,800	65,027	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,775,400	9,290	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,607,480	57,596	0.451
John Deere	4.750	6/8/2026	Corp	A	A2	24422EWX3	7,000,000	6,995,940	7,049,280	21,243	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	7,547,286	7,546,299	7,322,528	1,543	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	20,002,400	38,320	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	5,496,300	5,495,960	5,338,995	1,099	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	9,212,800	4,083	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,237,700	4,063	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,085,240	4,875	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,752,400	131,971	0.873
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,180,500	253,750	5.295
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,890,645	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,925,500	213,193	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,325,800	52,310	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,136,400	216,738	5.272
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,137,900	317,924	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,584,600	24,132	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,663,050	66,125	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	25,177,750	413,128	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	9,517,470	9,515,603	9,258,690	7,868	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	6,229,000	6,228,619	6,239,340	15,503	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,283,350	306,233	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	32,103,050	88,702	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,771,103	18,652,400	92,926	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,691,986	32,641,700	162,620	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,980,276	18,652,400	92,926	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	25,000,000	26,319,751	23,315,500	116,157	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,815,830	32,641,700	162,620	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,191,800	40,444	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,183,400	34,181	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	10,000,000	9,999,459	9,874,100	16,622	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	6,000,000	5,999,860	5,880,360	7,813	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,298,200	231,875	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,187,500	33,125	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,501,900	480,288	4.796

*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
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,307,700	151,563	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,075,300	143,367	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,972,750	55,584	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	9,201,300	28,167	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,382,750	246,414	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,382,750	246,414	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,273,150	191,813	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,284,100	98,033	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,628,440	44,413	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,327,000	112,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,592,800	10,833	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,107,700	36,302	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,351,460	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,468,700	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	7,505,575	7,504,923	7,285,737	3,940	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,500,000	21,858	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,377,000	35,519	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	14,026,200	21,311	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	32,727,800	49,727	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	42,078,600	63,934	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,184,800	41,160	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,147,300	36,111	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,189,400	65,294	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,931,600	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	23,434,500	219,952	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	14,060,700	131,971	1.449
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,613,200	177,333	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,796,800	210,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,335,900	89,917	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,596,800	176,528	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,930,650	94,158	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	69,653,250	470,788	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	65,009,700	439,402	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,861,300	188,315	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	28,003,800	237,500	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,315,100	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
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	33,243,350	297,452	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	37,992,400	339,946	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,668,600	8,711	1.973
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	36,660,800	152,060	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	41,243,400	171,068	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,165,200	38,015	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,165,200	38,015	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	32,078,200	133,053	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	36,660,800	152,060	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,330,400	76,030	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,373,300	82,875	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,882,688	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,569,560	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,662,000	169,306	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	38,253,200	254,098	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,979,000	47,643	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,986,000	31,762	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,437,000	143,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,838,500	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,873,200	56,667	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JJT8	20,000,000	19,995,576	19,592,000	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,801,700	47,278	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,801,700	47,278	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,788,000	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	71,829,750	172,131	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	57,463,800	137,705	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	35,640,800	17,486	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,396,600	27,778	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,409,265	4,692	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,446,250	408,482	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	73,338,750	1,225,446	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,221,750	62,843	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,333,050	37,706	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,444,350	12,569	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,777,400	50,275	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,221,750	62,843	0.393

*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	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,888,700	25,137	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,333,050	37,706	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,888,700	25,137	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,803,800	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,773,800	355,056	4.179
Intel	3.750	8/5/2027	Corp	A	A2	458140BY5	20,000,000	19,979,200	19,604,800	304,167	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,772,000	139,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	58,352,400	633,585	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	22,105,500	42,239	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	48,632,100	92,926	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	30,947,700	59,135	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,098,420	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,940,500	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	10,084,500	127,653	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	50,351,500	524,078	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	20,140,600	140,522	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	15,105,450	105,391	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,435,700	91,000	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,216,873	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	79,890,400	271,038	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	15,242,100	56,875	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,957,000	974,073	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,982,800	389,629	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,140,850	327,750	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,990,400	187,778	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	57,352,100	204,008	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,823,400	31,386	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	10,055,000	181,250	4.535
Intel	4.875	2/10/2028	Corp	A	A2	458140CE8	10,000,000	9,991,700	10,172,800	190,938	4.894
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	20,082,000	270,330	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	15,378,900	230,000	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	54,119,785	733,155	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,964,000	114,097	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	134,631,000	476,434	1.386
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,072,900	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,849,600	59,615	3.517

*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	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	67,201,500	159,684	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,440,300	31,937	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,960,200	21,291	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	44,801,000	106,456	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	5,003,600	33,646	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,964,500	141,667	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	5,012,200	28,111	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	5,030,000	28,431	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,396,550	55,683	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	47,988,500	185,611	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	5,002,500	25,958	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	15,141,676	18,633	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,708,100	95,082	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	55,309,650	1,106,044	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	84,802,700	597,012	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,463,300	31,422	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	40,169,700	282,795	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	17,853,200	125,687	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,281,000	247,708	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,424,920	286,608	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,423,800	45,647	0.806
John Deere	4.950	7/14/2028	Corp	A	A2	24422EXB0	10,000,000	9,985,100	10,261,500	229,625	4.984
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	85,956,250	1,467,289	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	20,225,000	345,245	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,398,850	290,813	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	102,234,000	1,478,365	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	79,544,700	342,136	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,443,400	249,375	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,266,000	153,021	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,515,400	226,354	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,908,200	296,598	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,743,800	63,525	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,420,660	44,467	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	105,000,000	105,352,734	109,708,200	871,875	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	44,549,000	117,102	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	43,514,550	181,576	3.288

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,612,100	67,788	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	107,551,500	401,639	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	31,333,050	45,902	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	8,952,300	13,115	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	67,142,250	98,361	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	45,146,500	366,168	1.749
Total		2.888					7,787,568,501	7,837,513,314	7,482,109,236	51,811,196	2.545

Portfolio: Extended Reserve 9218-5

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,108	5.293
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	100,000,000	100,210,938	90,754,000	633,585	1.843
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,921,875	46,472,500	301,742	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,817,383	23,630,000	60,109	2.866
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	110,000,000	107,825,781	103,972,000	264,481	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	24,224,500	408,482	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,513,800	47,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	66,811,500	460,343	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,908,200	61,379	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	66,811,500	460,343	1.414
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	39,967,200	393,852	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	75,442,500	510,989	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	25,147,500	170,330	4.044
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	78,642,960	198,846	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	27,703,770	70,048	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	44,683,500	112,981	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	26,810,100	67,788	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,973,600	135,519	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	872,420	5,666	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,362,100	28,329	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,489,680	22,663	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	13,086,300	84,986	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,851,780	50,992	0.638

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,596,620	62,323	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,724,200	56,658	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,724,200	56,658	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	56,707,300	368,274	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,448,400	113,315	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,574,200	119,231	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,648,750	26,000	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,368,800	16,140	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,092,200	4,035	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,184,400	8,070	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,821,280	9,684	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,847,600	377,060	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,162,600	35,486	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,162,600	35,486	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,325,200	70,972	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,622,840	42,493	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,061,900	11,804	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,998,080	37,772	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,247,600	47,215	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	81,118,400	1,115,110	4.203
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	26,097,750	293,801	4.724
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	21,184,400	166,071	4.865
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	41,144,500	56,490	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	17,280,690	23,726	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	102,984,000	382,514	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,896,950	1,545	3.886
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	51,001,490	259,209	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,541,350	63,740	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,180,450	21,247	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	55,851,900	136,384	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,481,500	52,455	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,592,600	20,982	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,888,900	31,473	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,340,760	54,554	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,592,600	20,982	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,619,600	50,750	3.262

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	49,737,000	283,288	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	41,447,500	236,073	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	12,050,308	72,275	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,298,300	44,167	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	43,251,520	92,321	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	29,111,600	62,139	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,919,950	106,233	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	37,134,400	148,489	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,209,000	92,806	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,925,400	55,683	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	27,526,200	311,617	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	32,113,900	363,553	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,350,800	207,745	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,436,100	116,667	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,460,000	133,156	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	45,828,000	239,681	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	35,644,000	186,418	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,276,000	79,894	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	10,184,000	53,262	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	25,460,000	133,156	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	19,432,800	264,402	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	38,865,600	528,804	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	34,007,400	462,704	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	12,190,080	214,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	13,205,920	232,375	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	25,019,500	365,914	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	100,078,000	1,463,655	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	35,027,300	512,279	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	26,300,750	145,261	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,260,150	29,052	3.878
Total		7.072					2,650,000,000	2,648,266,208	2,447,249,498	16,039,618	2.654

*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: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		10,449	10,449	10,449	1,894	5.293
Microsoft	0.000	1/9/2024	CP	A-1+	P-1	59515MA96	14,419,000	14,194,424	14,395,634	0	5.576
U.S. Treasury Bill	0.000	1/9/2024	Tsy	A-1+	P-1	912797HY6	10,605,000	10,444,032	10,594,183	0	5.538
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,595,468	6,130	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,989	3	0.198
Natl Securities Clearing	0.000	1/16/2024	CP	A-1+	P-1	63763PAG4	11,848,000	11,661,048	11,816,458	0	5.650
Microsoft	0.000	1/17/2024	CP	A-1+	P-1	59515MAH8	13,764,000	13,511,308	13,725,569	0	5.582
FHLB DN	0.000	1/17/2024	Agy	A-1+	P-1	313384RX9	5,584,000	5,406,145	5,568,644	0	5.458
John Deere	0.000	1/23/2024	CP	A-1	P-1	24422LAP8	5,119,000	5,042,701	5,100,068	0	5.656
U.S. Treasury Bill	0.000	1/23/2024	Tsy	A-1+	P-1	912797JA6	12,893,000	12,696,275	12,853,418	0	5.567
FHLB DN	0.000	1/26/2024	Agy	A-1+	P-1	313384SG5	5,768,000	5,607,665	5,744,640	0	5.474
FNMA DN	0.000	1/30/2024	Agy	A-1+	P-1	313588SL0	15,217,000	15,000,352	15,146,545	0	5.454
John Deere	0.000	2/6/2024	CP	A-1	P-1	24422LB69	10,479,000	10,322,391	10,418,458	0	5.729
FHLB DN	0.000	2/6/2024	Agy	A-1+	P-1	313384ST7	7,157,000	7,046,678	7,116,134	0	5.518
U.S. Treasury Bill	0.000	2/13/2024	Tsy	A-1+	P-1	912797JD0	23,495,000	23,113,435	23,350,271	0	5.554
FHLB DN	0.000	2/20/2024	Agy	A-1+	P-1	313384TH2	10,184,000	10,027,018	10,104,972	0	5.518
FHLB DN	0.000	2/20/2024	Agy	A-1+	P-1	313384TH2	10,467,000	10,317,409	10,385,776	0	5.475
U.S. Treasury Bill	0.000	2/27/2024	Tsy	A-1+	P-1	912797JF5	10,307,000	10,159,654	10,222,276	0	5.477
Microsoft	0.000	3/5/2024	CP	A-1+	P-1	59515MC52	6,470,000	6,379,168	6,405,976	0	5.547
U.S. Treasury Bill	0.000	3/5/2024	Tsy	A-1+	P-1	912797JG3	7,000,000	6,900,016	6,936,370	0	5.472
Toyota	0.000	3/12/2024	CP	A-1+	P-1	89233GCC8	13,385,000	13,189,888	13,237,655	0	5.644
FNMA DN	0.000	3/19/2024	Agy	A-1+	P-1	313588UM5	8,032,000	7,926,322	7,938,668	0	5.422
U.S. Treasury Bill	0.000	3/19/2024	Tsy	A-1+	P-1	912797JJ7	8,000,000	7,886,048	7,911,040	0	5.457
FHLB DN	0.000	3/26/2024	Agy	A-1+	P-1	313384UU1	14,703,000	14,500,099	14,517,301	0	5.394
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	8,910,000	8,784,129	8,792,655	0	5.411
FHLB DN	0.000	5/31/2024	Agy	A-1+	P-1	313384XN4	25,577,000	24,533,480	25,024,537	0	5.509
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,434,355	36,328	2.662
Pfizer	0.000	6/3/2024	CP	A-1	P-1	71708EF34	31,821,000	30,943,059	31,100,568	0	5.642
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	23,095,000	22,315,191	22,585,293	0	5.591
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,292,000	14,876,737	14,954,506	0	5.490
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	18,270,000	17,815,229	17,866,781	0	5.429
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,474,000	15,105,757	15,132,489	0	5.402
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,625,783	73,523	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,513,632	72,567	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,437,105	15,438	3.885

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

Portfolio: Wasterwater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,268,702	111,049	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,831,862	65,717	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,507,958	23,402	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,681,199	36,895	2.029
Total		0.436					454,040,449	445,650,115	446,859,389	442,947	4.898

Portfolio: LA MICLA 2016 STLIG 26U

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		127,638	127,638	127,638	565	5.293
Total		0.005					127,638	127,638	127,638	565	5.293

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		3,773,919	3,773,919	3,773,919	16,729	5.293
Total		0.005					3,773,919	3,773,919	3,773,919	16,729	5.293

Portfolio: Batiquitos LT 72W

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		75,893	75,893	75,893	336	5.293
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	265,434	545	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,062,064	25,082	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	66,910	277	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	67,866	281	2.557

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

Portfolio: Batiquitos LT 72W (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	70,734	293	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	71,690	297	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	68,822	285	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	304,302	4,117	4.818
Total		2.305					7,365,893	7,029,683	7,053,714	31,511	2.781

Portfolio: Harbor Emergency FD 751

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		244,865	244,865	244,865	1,082	5.293
Natl Securities Clearing	0.000	2/22/2024	CP	A-1+	P-1	63763PBN8	3,400,000	3,306,835	3,306,835	0	5.760
U.S. Treasury Bill	0.000	5/30/2024	Tsy	A-1+	P-1	912797HS9	15,300,000	14,899,636	14,980,383	0	5.464
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,908,250	98,361	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,409,077	43,902	4.648
Total		0.919					54,244,865	53,630,555	53,849,410	143,344	5.195

Portfolio: Harbor Foods Restoration 70L

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		19,174	19,174	19,174	85	5.293
FHLMC DN	0.000	6/3/2024	Agy	A-1+	P-1	313396XR9	630,000	613,376	616,096	0	5.360
Total		0.412					649,174	632,550	635,270	85	5.358

Portfolio: City of LA DWP PRB 2010C J7D

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		736,862	736,862	736,862	3,264	5.293
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	532,001	3,064	2.604
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	6,015,569	22,433	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	467,757	960	0.815

*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	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,246,819	42,396	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	112,791	467	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,802,241	19,869	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	166,320	688	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,899,738	20,273	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	231,318	957	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,080,396	21,020	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,691	28	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	291,537	1,206	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,054,588	20,913	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	338,374	1,400	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,742,977	19,624	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,014,340	13,723	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,001,027	26,776	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,234,094	28,024	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,527,609	18,779	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,477,376	2,197	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,053,865	2,480	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,746,380	13,770	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	804,493	1,928	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,500,243	13,181	3.693
Total		2.612					85,515,862	83,497,920	81,085,407	299,420	2.537

Portfolio: City of LA HOUSE LA FUND 66M

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		124,407,456	124,407,456	124,407,456	496,367	5.293
Total		0.005					124,407,456	124,407,456	124,407,456	496,367	5.293

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

Portfolio: City of LA TRAN DEBT SVC FUNDD P15

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	6/27/2024	Agy	A-1+	P-1	313384YR4	125,000,000	119,886,111	121,820,000	0	5.584
Total		0.490					125,000,000	119,886,111	121,820,000	0	5.584

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		6,703,021	6,703,021	6,703,021	30,016	5.293
Total		0.005					6,703,021	6,703,021	6,703,021	30,016	5.293

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		4,257,149	4,257,149	4,257,149	19,136	5.293
Total		0.005					4,257,149	4,257,149	4,257,149	19,136	5.293

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		938	938	938	4	5.293
Total		0.005					938	938	938	4	5.293

*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: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		17,854,423	17,854,423	17,854,423	25,422	5.293
FHLB DN	0.000	3/28/2024	Agy	A-1+	P-1	313384UW7	11,875,000	11,452,737	11,721,694	0	5.531
FHLB DN	0.000	6/28/2024	Agy	A-1+	P-1	313384YS2	15,375,000	14,635,934	14,981,708	0	5.477
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,936,425	385,130	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,228,021	360,458	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,152,784	264,413	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,559,488	407,260	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,177,288	394,267	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,422,338	428,984	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,554,591	252,357	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,862,023	32,303	4.560
Total		1.299					191,189,423	189,722,151	191,450,781	2,550,595	5.046

Portfolio: City of LA DWP PRB 2023E J9C

Date: 12/31/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.220	1/2/2024	MMF	AAAm	Aaa-mf		391	391	391	0	5.293
FHLB DN	0.000	1/31/2024	Agy	A-1+	P-1	313384SM2	307,600,000	305,764,312	306,129,672	0	5.419
U.S. Treasury Bill	0.000	2/29/2024	Tsy	A-1+	P-1	912797GP6	183,146,000	181,295,971	181,592,922	0	5.395
Total		0.115					490,746,391	487,060,673	487,722,985	0	5.410

*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
JPMorgan Chase Bank	Buy	Corp	48125LRU8	12/5/2023	12/8/2023	12/8/2026	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CJL6	12/8/2023	12/11/2023	11/30/2025	25,000,000
U.S. Treasury Note	Buy	Tsy	91282CJS1	12/29/2023	1/2/2024	12/31/2025	80,000,000
Truist Bank	Transfer Out	Corp	07330NAT2	12/31/2023	12/31/2023	12/6/2024	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YY0	12/31/2023	12/31/2023	12/31/2024	120,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CGD7	12/31/2023	12/31/2023	12/31/2024	20,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CDL2	12/31/2023	12/31/2023	11/30/2028	85,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CDW8	12/31/2023	12/31/2023	1/31/2029	50,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
BNP Paribas	Buy	CP	09659CZ43	12/1/2023	12/1/2023	12/4/2023	50,000,000
U.S. Treasury Bill	Buy	Tsy	912797HV2	12/1/2023	12/1/2023	12/19/2023	52,555,000
Southern California Gas	Buy	CP	84243LA20	12/4/2023	12/4/2023	1/2/2024	13,000,000
Natl Securities Clearing	Buy	CP	63763PA25	12/4/2023	12/4/2023	1/2/2024	61,925,000
BNP Paribas	Buy	CP	09659CZ50	12/4/2023	12/4/2023	12/5/2023	20,000,000
BNP Paribas	Buy	CP	09659CZN1	12/5/2023	12/5/2023	12/22/2023	35,614,000
BNP Paribas	Buy	CP	09659CZ84	12/5/2023	12/5/2023	12/8/2023	20,000,000
Archer Daniels	Buy	CP	03948HVS3	12/6/2023	12/6/2023	12/26/2023	31,026,000
BNP Paribas	Buy	CP	09659CZ84	12/7/2023	12/7/2023	12/8/2023	51,495,000
BNP Paribas	Buy	CP	09659CZB7	12/8/2023	12/8/2023	12/11/2023	30,000,000
FNMA DN	Buy	Agy	313588QK4	12/8/2023	12/8/2023	12/12/2023	29,386,000
Prudential Funding	Buy	CP	74433HZM9	12/11/2023	12/11/2023	12/21/2023	35,064,000
Canadian Imperial Bank	Buy	CP	13607EAP4	12/12/2023	12/12/2023	1/23/2024	45,000,000
Archer Daniels	Buy	CP	03948HZJ3	12/13/2023	12/13/2023	12/18/2023	25,000,000
FNMA DN	Buy	Agy	313588RG2	12/13/2023	12/13/2023	1/2/2024	48,471,000
BNP Paribas	Buy	CP	09659CZJ0	12/14/2023	12/14/2023	12/18/2023	20,000,000
FNMA DN	Buy	Agy	313588RG2	12/14/2023	12/14/2023	1/2/2024	107,556,000
FNMA DN	Buy	Agy	313588RA5	12/14/2023	12/14/2023	12/27/2023	30,000,000
Koch Industries	Buy	CP	50000DA30	12/15/2023	12/15/2023	1/3/2024	45,000,000
FNMA DN	Buy	Agy	313588RG2	12/15/2023	12/15/2023	1/2/2024	16,760,000
Canadian Imperial Bank	Buy	CP	13607EAQ2	12/18/2023	12/18/2023	1/24/2024	31,042,000
United Parcel	Buy	CP	9113A2A97	12/19/2023	12/19/2023	1/9/2024	39,000,000
ING	Buy	CP	45685RZU4	12/19/2023	12/19/2023	12/28/2023	54,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563GAB8	12/20/2023	12/20/2023	1/11/2024	50,000,000
Canadian Imperial Bank	Buy	CD	13606KQ25	12/20/2023	12/20/2023	1/25/2024	100,000,000
Canadian Imperial Bank	Buy	CD	13606KP91	12/20/2023	12/20/2023	1/24/2024	175,000,000
Sumitomo Mitsui	Buy	CP	86563GAA0	12/20/2023	12/20/2023	1/10/2024	150,000,000
FNMA DN	Buy	Agy	313588SU0	12/20/2023	12/20/2023	2/7/2024	114,750,000
FNMA DN	Buy	Agy	313588UW3	12/20/2023	12/20/2023	3/28/2024	37,922,000
FHLB DN	Buy	Agy	313384TS8	12/20/2023	12/20/2023	2/29/2024	187,078,000
Sumitomo Mitsui	Buy	CP	86563GA28	12/21/2023	12/21/2023	1/2/2024	72,150,000
BNP Paribas	Buy	CP	09659CZV3	12/22/2023	12/22/2023	12/29/2023	31,054,000
FHLB DN	Buy	Agy	313384RA9	12/26/2023	12/26/2023	12/27/2023	47,655,000
BNP Paribas	Buy	CP	09659CZV3	12/27/2023	12/27/2023	12/29/2023	65,750,000
Sumitomo Mitsui	Buy	CP	86563GAC6	12/28/2023	12/28/2023	1/12/2024	54,143,000
BNP Paribas	Buy	CP	09659CZV3	12/28/2023	12/28/2023	12/29/2023	40,000,000
U.S. Treasury Bill	Buy	Tsy	912797HX8	12/28/2023	12/28/2023	1/2/2024	50,000,000
FHLB DN	Buy	Agy	313384SN0	12/29/2023	12/29/2023	2/1/2024	40,000,000
Truist Bank	Transfer In	Corp	07330NAT2	12/31/2023	12/31/2023	12/6/2024	10,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YY0	12/31/2023	12/31/2023	12/31/2024	120,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CGD7	12/31/2023	12/31/2023	12/31/2024	20,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CJJ1	12/29/2023	1/2/2024	11/15/2033	5,000,000
U.S. Treasury Note	Buy	Tsy	91282CJQ5	12/29/2023	1/2/2024	12/31/2030	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CDL2	12/31/2023	12/31/2023	11/30/2028	85,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CDW8	12/31/2023	12/31/2023	1/31/2029	50,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Microsoft	Buy	CP	59515MC52	12/1/2023	12/1/2023	3/5/2024	6,470,000
Toyota	Buy	CP	89233GCC8	12/5/2023	12/6/2023	3/12/2024	13,385,000
IBRD DN	Buy	Supra	459052XR2	12/12/2023	12/12/2023	6/3/2024	18,270,000
U.S. Treasury Bill	Buy	Tsy	912797JJ7	12/12/2023	12/12/2023	3/19/2024	8,000,000
IBRD DN	Buy	Supra	459052XR2	12/19/2023	12/19/2023	6/3/2024	15,474,000
FNMA DN	Buy	Agy	313588UM5	12/19/2023	12/19/2023	3/19/2024	8,032,000
FHLB DN	Buy	Agy	313384UU1	12/21/2023	12/21/2023	3/26/2024	14,703,000

Portfolio: Wastewater 208 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797JL2	12/26/2023	12/26/2023	4/2/2024	8,910,000

Portfolio: DWP WRB PRB 2023E J9C

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797GP6	12/21/2023	12/21/2023	2/29/2024	183,146,000
FHLB DN	Buy	Agy	313384SM2	12/21/2023	12/21/2023	1/31/2024	307,600,000

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

PRIMARY DEALERS

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

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

SECONDARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 01.12.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 01.12.24 provided by Bloomberg Professional

SUPRANATIONAL ISSUERS

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

ASSET BACKED SECURITIES ISSUERS*

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

* Five year legal final maximum maturity