

# **City of Los Angeles**

## **Office of Finance**



## **Investment Report**

### **August 31, 2024**

**Diana Mangioglu**  
**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  
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(213)978-1774



KAREN R. BASS  
MAYOR

October 3, 2024

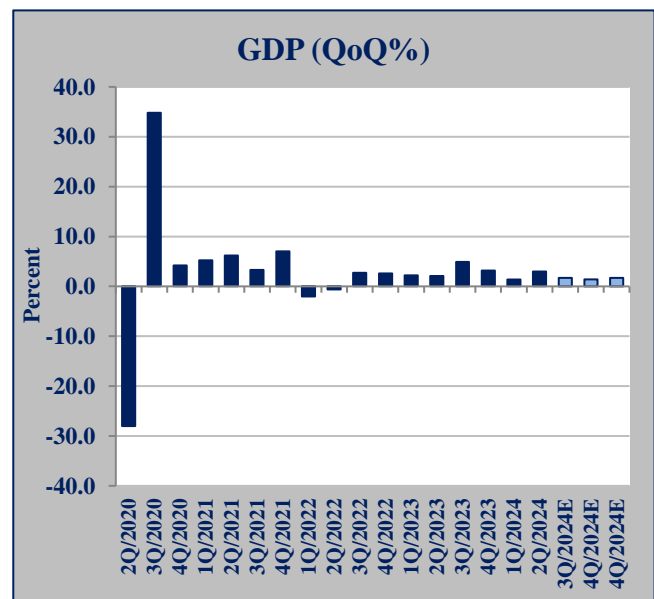
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending August 31, 2024. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

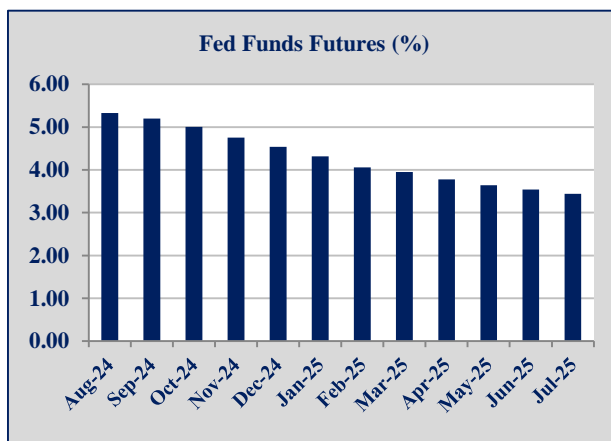
## **ECONOMIC ENVIRONMENT**<sup>1</sup>

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 3% on an annualized basis for the Second quarter of 2024. The current anticipated growth rate for all of 2024 is 2.5% which increased from last month's 2024 full-year forecast. The U.S. unemployment rate for August 2024 was 4.2%. The Consumer Price Index (CPI) increased 2.5% for the twelve months ending August 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 2.1% over the past twelve months.



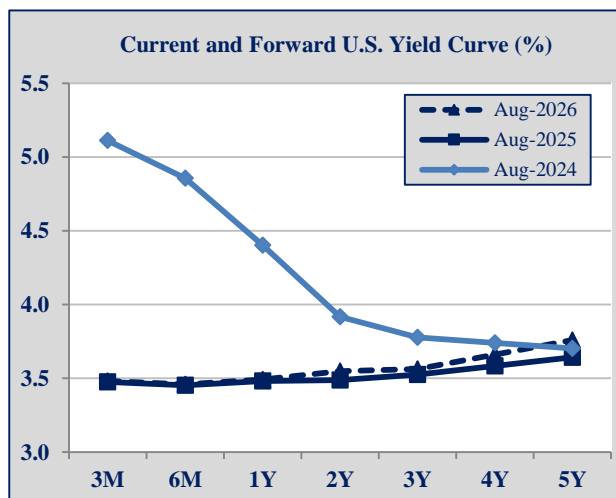
<sup>1</sup> Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its July 31, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has continued to expand at a solid pace. Job gains have moderated, and the unemployment rate has moved up but remains low. Inflation has eased over the past year but remains somewhat elevated. In recent months, there has been some further progress toward the Committee's 2 percent inflation objective. The Committee seeks to achieve maximum employment and inflation at the rate of 2 percent over the longer run. The Committee judges that the risks to achieving its employment and inflation goals continue to move into better balance. The economic outlook is uncertain, and the Committee is attentive to the risks to both sides of its dual mandate."



### **CURRENT AND FORWARD INTEREST RATES**

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



### **COMPLIANCE**

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

### **REVIEW AND MONITORING**

Meeder Public Funds, the City's investment advisor, currently monitors the Department's investment activities.

## **GENERAL POOL CHARACTERISTICS**

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of August 31, 2024.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,567,883,552	3.30%	117 Days	AA+
Reserve Portfolio	\$7,382,732,873	2.83%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,490,129,640	3.07%	7.1 Years	AA+
General Pool	\$13,440,746,065	3.00%	3.0 Years	AA+

## **INVESTMENT PERFORMANCE<sup>1</sup>**

### **Month-End Book Yield (Annualized)**

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.30%	2.83%	3.07%	3.00%
Benchmark	5.25%	4.55%	2.51%	4.35%
Variance	-1.95%	-1.72%	0.56%	-1.35%

### **Total Return (Not Annualized)**

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.51%	0.98%	1.32%	0.92%
Benchmark Total Rate of Return	0.48%	1.00%	1.32%	0.92%
Variance	0.03%	-0.02%	0.00%	0.00%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the August 31, 2024 portfolio book yield and total rate of return for the City's General Pool.

Market prices are provided by the City's custodian. Additional investment information may be found on pages 6 through 41 of this report.

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

Respectfully,



Diana Mangioglou  
City Treasurer/Director of Finance

#### Attachments

cc: The Honorable Kenneth Mejia, City Controller  
Carolyn Webb de Macias, Mayor's Chief of Staff, Office of the Mayor  
Jenny Delwood, Deputy Chief of Staff, Office of the Mayor  
Matt Hale, Deputy Mayor of Finance and Innovation, Office of the Mayor  
Matthew W. Szabo, City Administrative Officer  
Sharon Tso, Chief Legislative Analyst  
Investment Reports File  
Chronofile

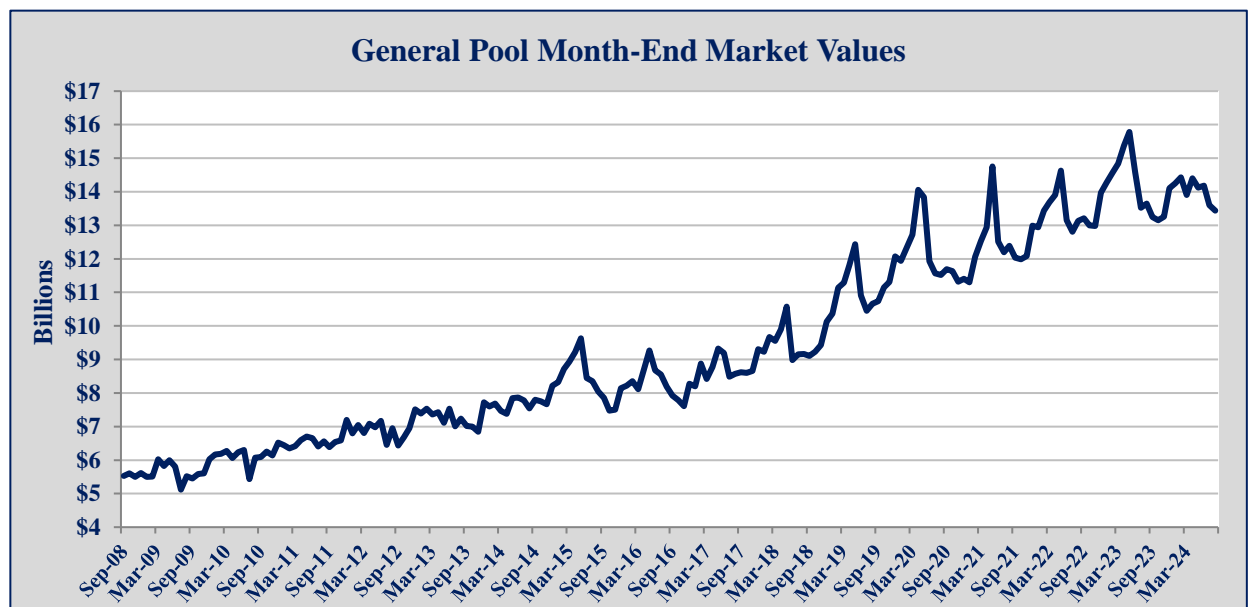
## GENERAL POOL ASSET HOLDINGS

August 31, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$52,491,373	\$52,491,373	0.39%	0	0.0
Money Market Funds	\$48,605,149	\$48,605,149	0.36%	0	0.0
L.A.I.F. (State of California)	\$4,285,993	\$4,285,993	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$105,382,515	\$105,382,515	0.78%	0	0.0
Commercial Paper	\$496,975,000	\$495,847,706	3.69%	14	0.0
Negotiable Certificates of Deposit	\$339,915,000	\$339,915,000	2.53%	7	0.0
Corporate Notes	\$503,000,000	\$498,961,129	3.71%	192	0.5
U.S. Agencies/Munis/Supras	\$443,768,000	\$440,811,366	3.28%	72	0.2
U.S. Treasuries	\$1,703,180,000	\$1,686,965,836	12.55%	167	0.5
Subtotal: Pooled Investments:	\$3,486,838,000	\$3,462,501,037	25.76%	121	0.3
<b>Total Short-Term Core Portfolio:</b>	<b>\$3,592,220,515</b>	<b>\$3,567,883,552</b>	<b>26.55%</b>	<b>117</b>	<b>0.3</b>
Money Market Funds	\$1,063,900	\$1,063,900	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	\$1,510,000,000	\$1,500,775,302	11.17%	892	2.4
Asset-Backed Securities	\$209,372,310	\$207,728,894	1.55%	924	2.5
U.S. Agencies/Munis/Supras	\$530,540,000	\$508,681,637	3.78%	1,514	4.1
U.S. Treasuries	\$7,963,000,000	\$7,654,612,781	56.95%	1,563	4.3
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$10,213,976,210</b>	<b>\$9,872,862,513</b>	<b>73.45%</b>	<b>1,445</b>	<b>4.0</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$13,806,196,725</b>	<b>\$13,440,746,065</b>	<b>100.00%</b>	<b>1,092</b>	<b>3.0</b>

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

Figures may not total due to rounding.



## GENERAL POOL LIQUIDITY SCHEDULE

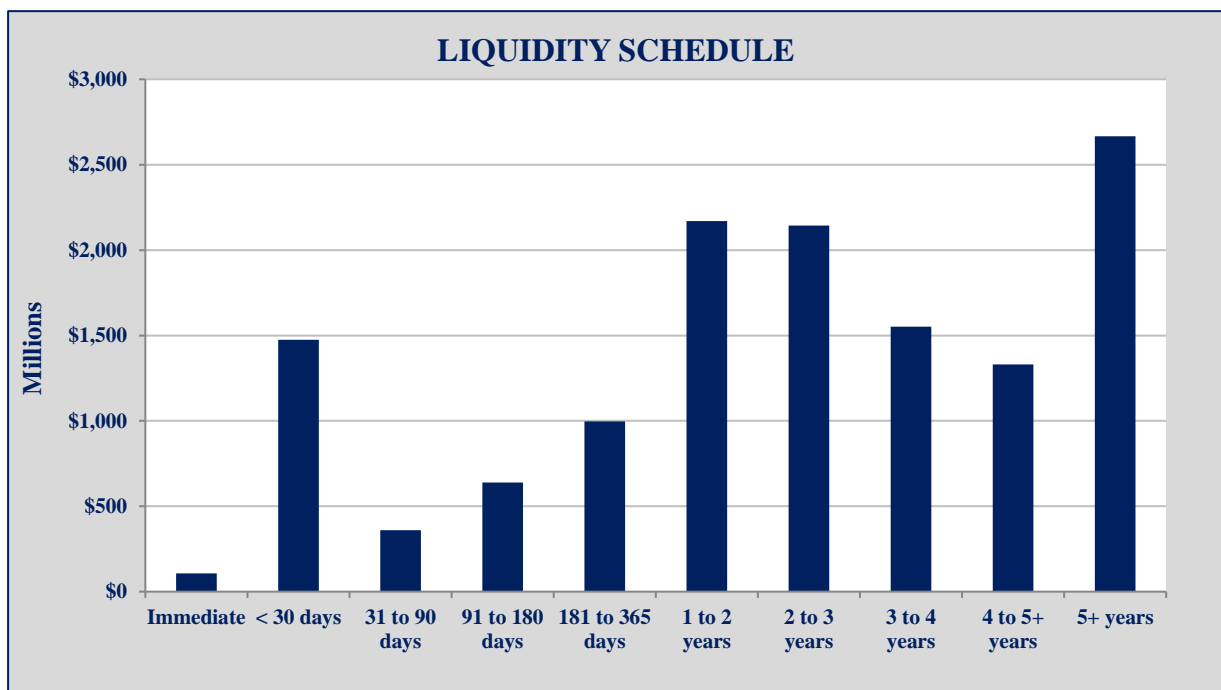
August 31, 2024

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,285,993	\$4,285,993	0.03%
Money Market Funds	Immediate	\$49,669,049	\$53,955,042	0.40%
Bank Deposits*	Immediate	\$52,491,373	\$106,446,415	0.79%
Subtotal		\$106,446,415		
Pooled Investments Maturing:				
	< 30 days**	\$1,474,811,543	\$1,581,257,958	11.76%
	31 to 90 days	\$360,157,422	\$1,941,415,380	14.44%
	91 to 180 days	\$639,842,173	\$2,581,257,553	19.20%
	181 to 365 days	\$997,649,699	\$3,578,907,252	26.63%
	1 to 2 years	\$2,169,302,344	\$5,748,209,596	42.77%
	2 to 3 years	\$2,142,979,776	\$7,891,189,372	58.71%
	3 to 4 years	\$1,552,130,342	\$9,443,319,714	70.26%
	4 to 5 years	\$1,330,857,649	\$10,774,177,362	80.16%
	5+ years	\$2,666,568,703	\$13,440,746,065	100.00%
<b>Total Cash and Pooled Investments</b>		<b>\$13,440,746,065</b>		

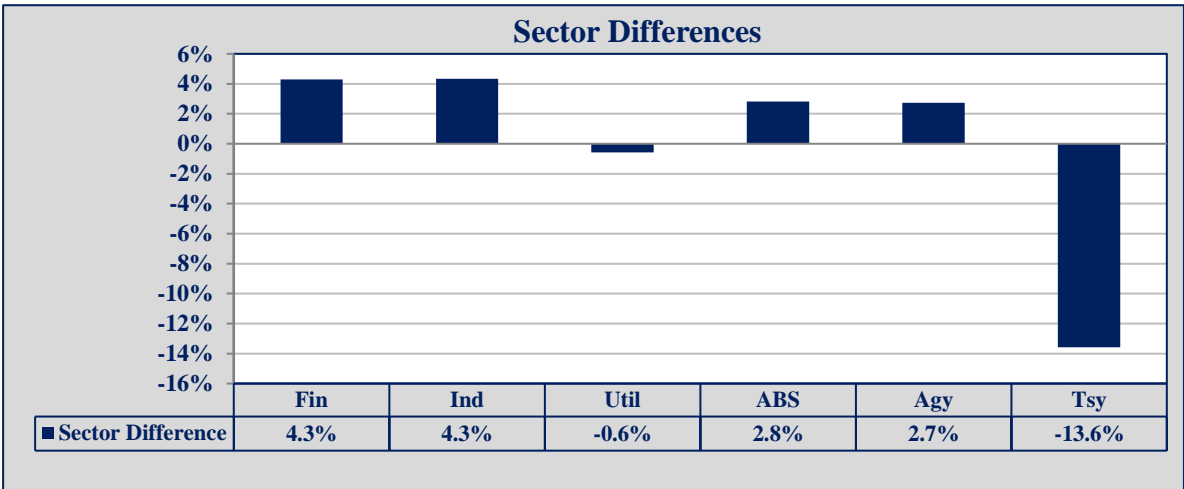
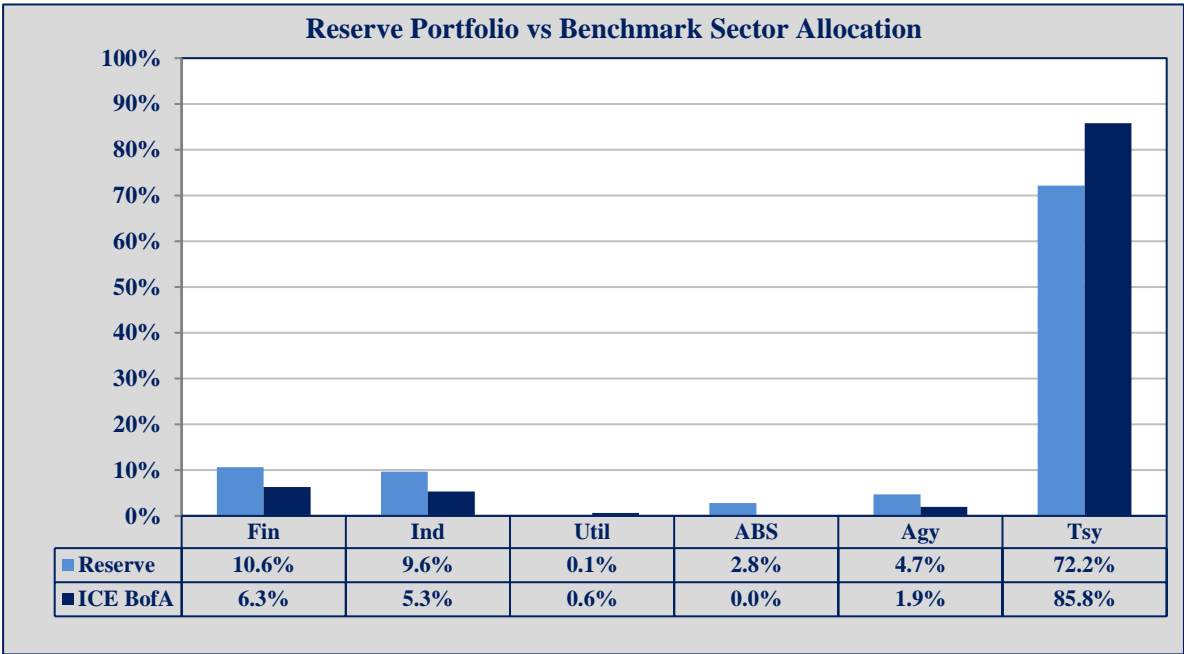
\*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



**RESERVE PORTFOLIO SECTOR ALLOCATION**  
August 31, 2024

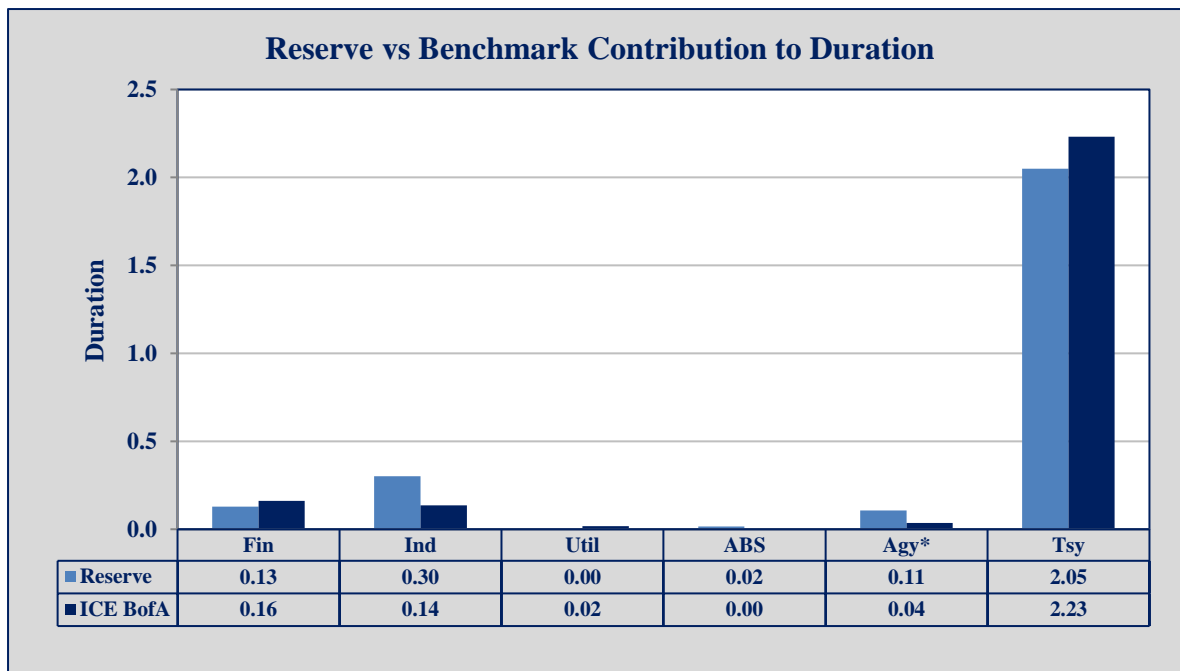
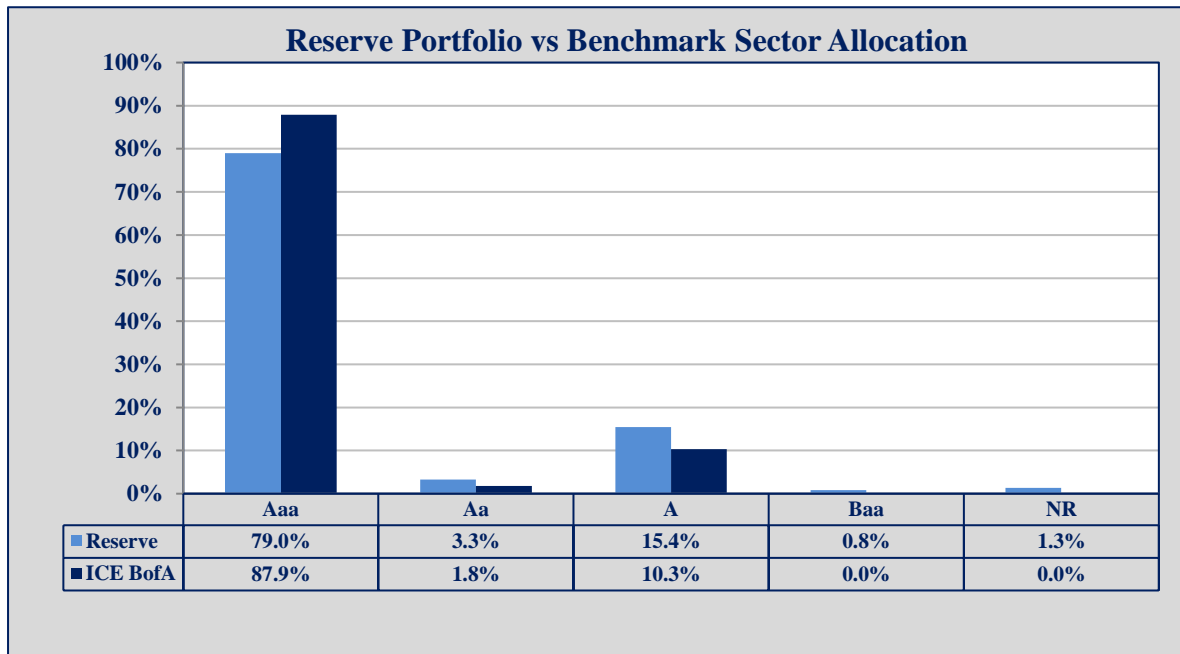


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

## RESERVE CREDIT RATINGS and DURATION

August 31, 2024



\*Includes Government Agencies, Municipalities, and Supranationals

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

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

## BOOK YIELD PERFORMANCE

August 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	3.30%	3.45%	3.39%	3.53%	2.78%	2.02%
<b>60 Day CP/30 Day Agy Benchmark*</b>	5.25%	5.32%	5.35%	5.36%	3.55%	2.37%
<b>Variance</b>	-1.95%	-1.87%	-1.96%	-1.82%	-0.77%	-0.34%

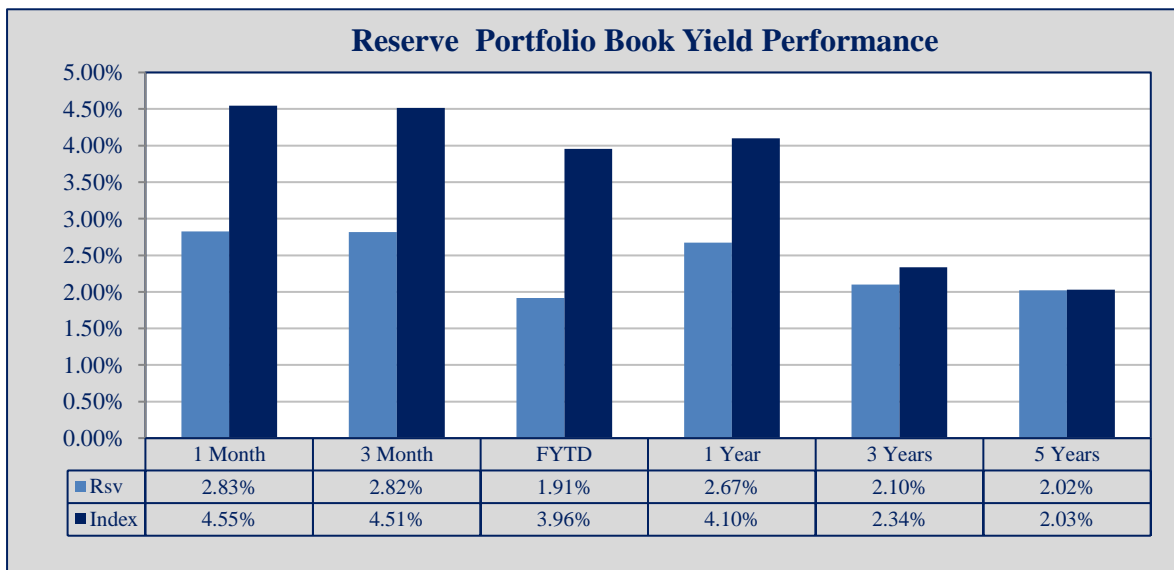
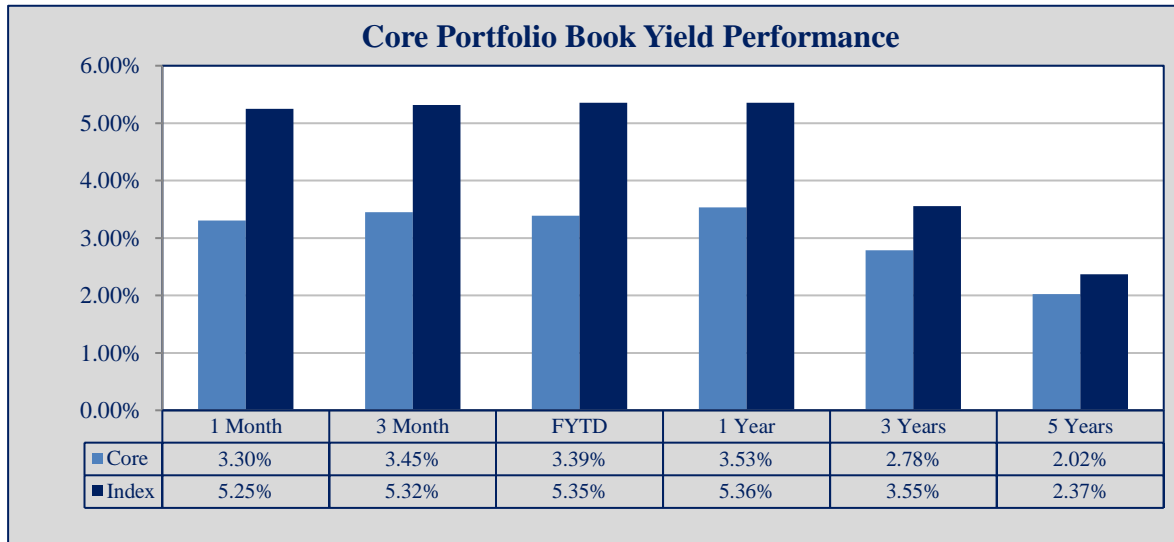
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	2.83%	2.82%	1.91%	2.67%	2.10%	2.02%
<b>1-5 Year Govt/Corp Index**</b>	4.55%	4.51%	3.96%	4.10%	2.34%	2.03%
<b>Variance</b>	-1.72%	-1.70%	-2.04%	-1.42%	-0.24%	-0.01%

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

August 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	3.07%	3.08%	1.80%	2.79%	1.98%	N/A
<b>5-10 Year US Treasury Index*</b>	2.51%	2.48%	2.27%	2.31%	1.70%	N/A
<b>Variance</b>	0.56%	0.60%	-0.47%	0.48%	0.28%	N/A

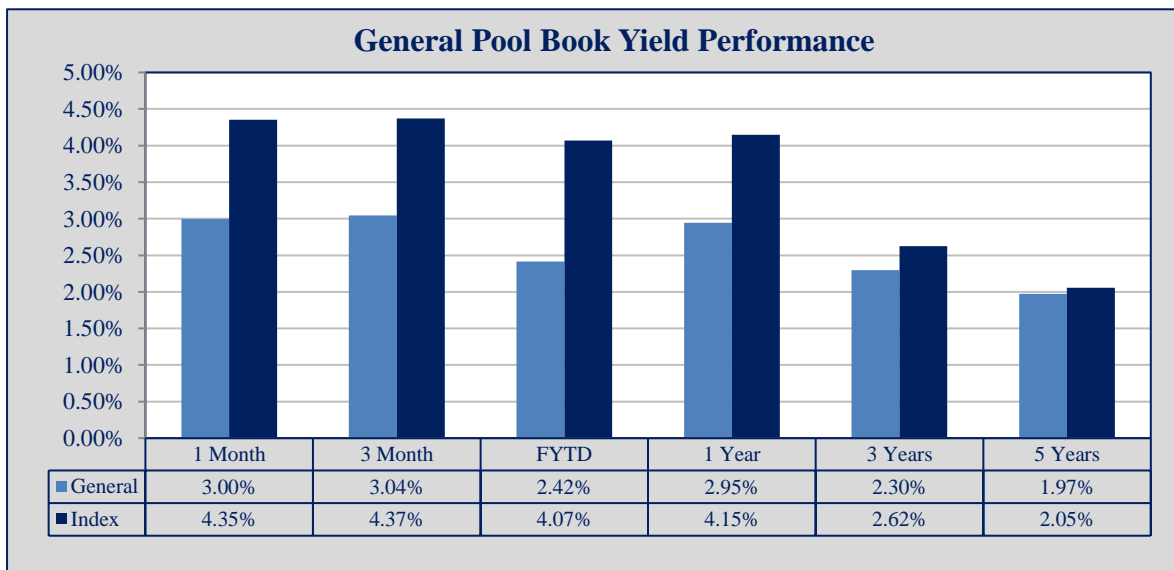
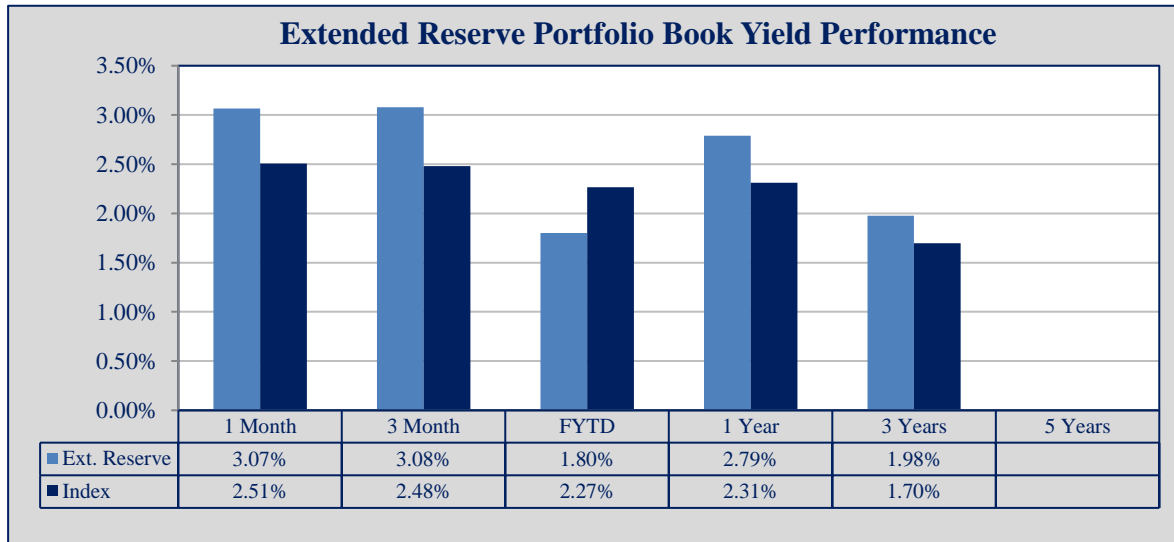
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	3.00%	3.04%	2.42%	2.95%	2.30%	1.97%
<b>Weighted Benchmark**</b>	4.35%	4.37%	4.07%	4.15%	2.62%	2.05%
<b>Variance</b>	-1.35%	-1.33%	-1.65%	-1.20%	-0.33%	-0.08%

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.

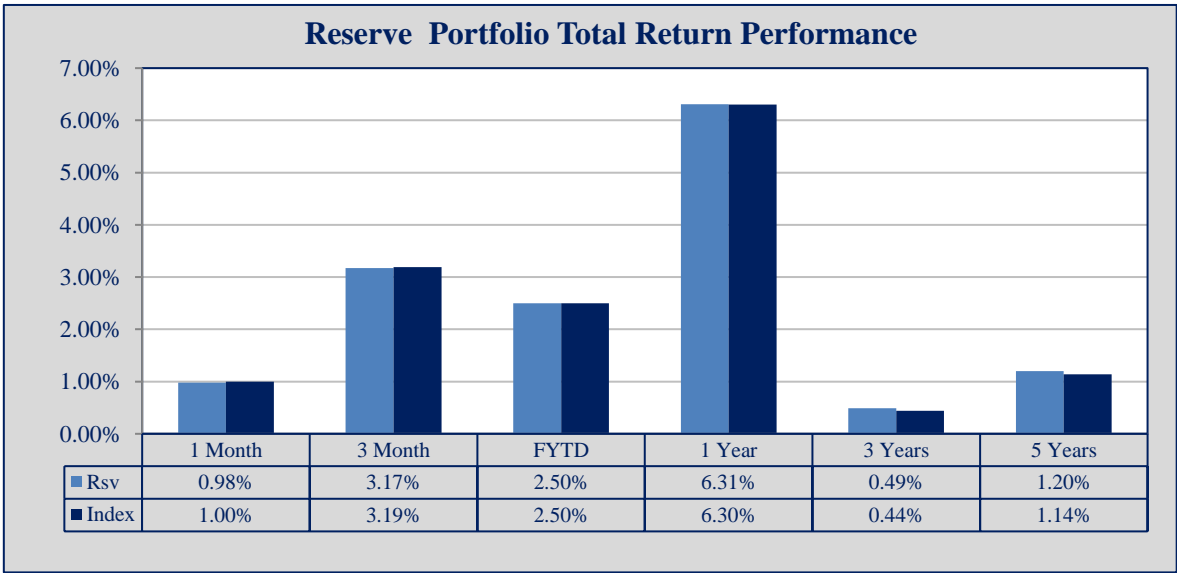
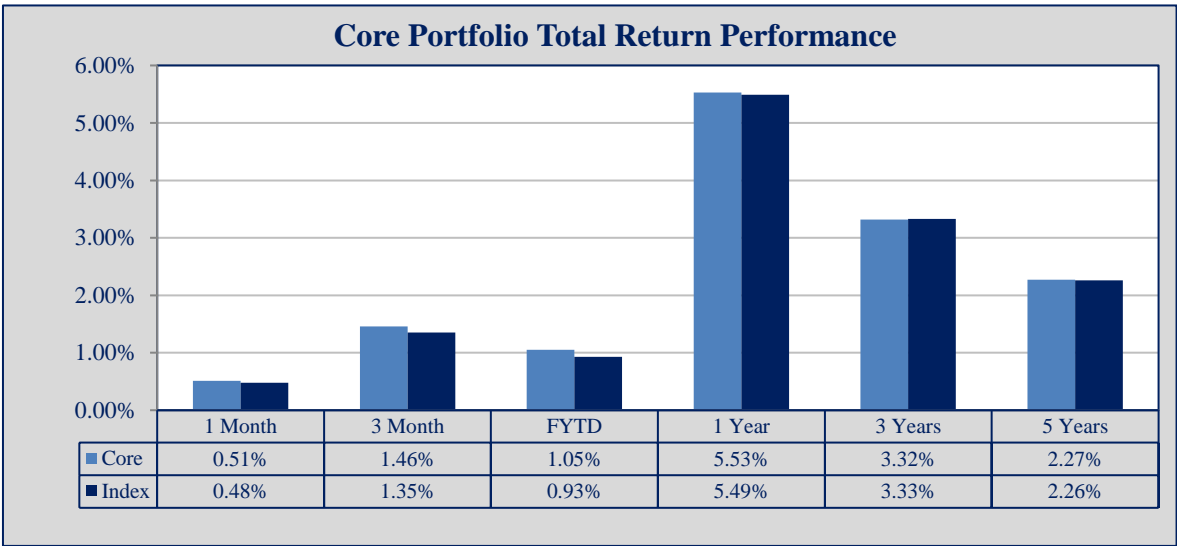


TOTAL RETURN PERFORMANCE  
August 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.51%	1.46%	1.05%	5.53%	3.32%	2.27%
3 Month Treasury Bill Index*	0.48%	1.35%	0.93%	5.49%	3.33%	2.26%
Variance	0.03%	0.11%	0.12%	0.04%	-0.01%	0.01%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.98%	3.17%	2.50%	6.31%	0.49%	1.20%
1-5 Year Govt/Corp Index*	1.00%	3.19%	2.50%	6.30%	0.44%	1.14%
Variance	-0.02%	-0.02%	0.00%	0.01%	0.05%	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, and are calculated to the last business day of the month.



## TOTAL RETURN PERFORMANCE

August 31, 2024

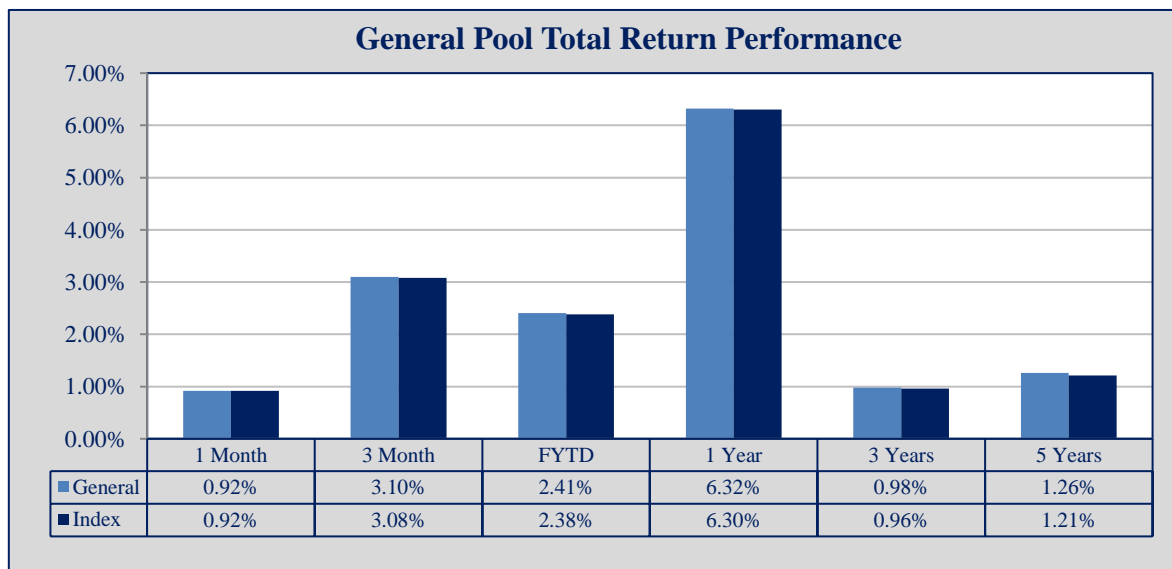
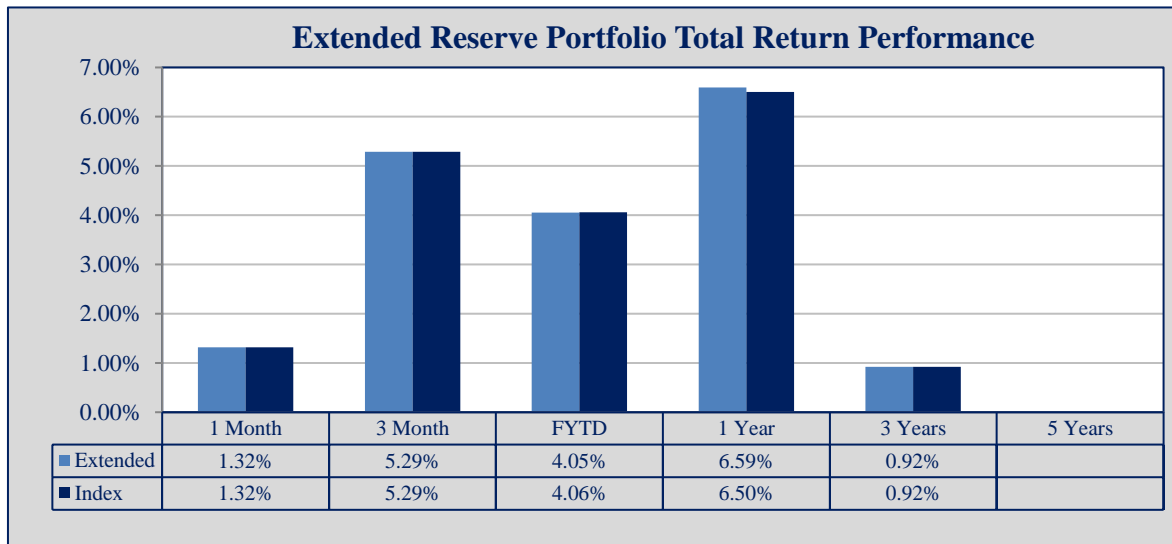
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	1.32%	5.29%	4.05%	6.59%	0.92%	N/A
<b>5-10 Year Treasury Index*</b>	1.32%	5.29%	4.06%	6.50%	0.92%	N/A
<b>Variance</b>	0.00%	0.00%	-0.01%	0.09%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	0.92%	3.10%	2.41%	6.32%	0.98%	1.26%
<b>General Portfolio Weighted Index**</b>	0.92%	3.08%	2.38%	6.30%	0.96%	1.21%
<b>Variance</b>	0.00%	0.02%	0.03%	0.02%	0.02%	0.05%

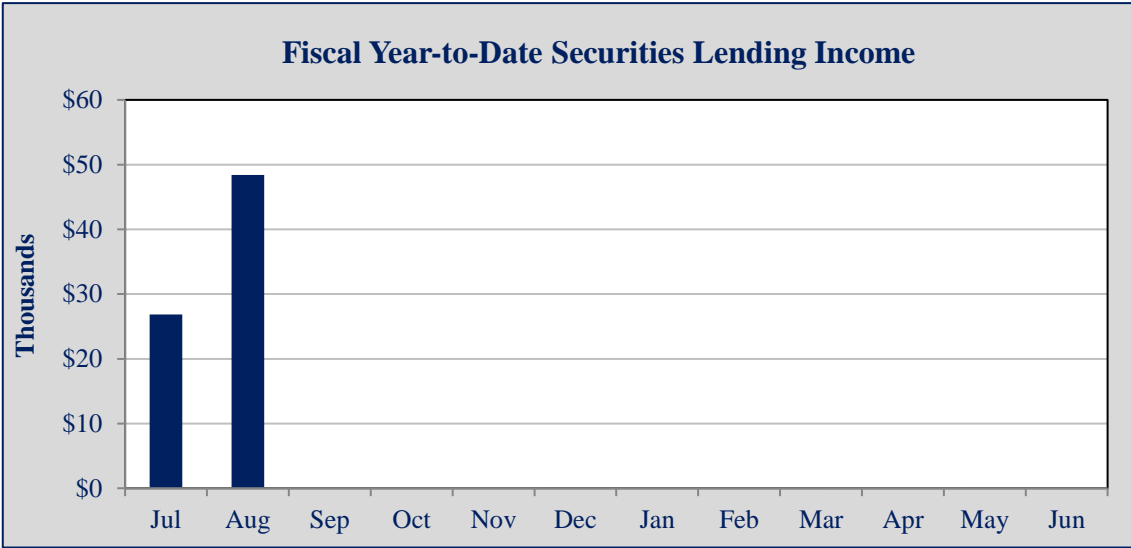
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

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

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

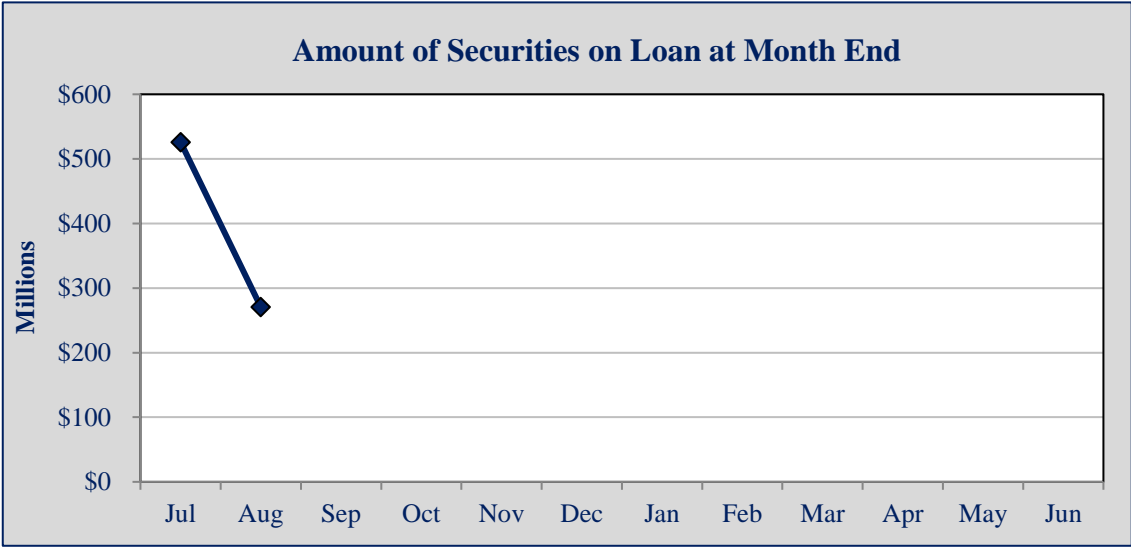


SECURITIES LENDING INFORMATION  
August 31, 2024



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$27	\$22										
FYTD*	\$27	\$48										

\*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$526	\$271										

\*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: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		9/3/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		9/3/2024	Bank				47,491,373	47,491,373	47,491,373		
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		300,000	300,000	300,000	1,310	5.201
Federated Hermes Treas Oblig	5.130	9/3/2024	MMF	AAAm	Aaa-mf	60934N500	36,843,254	36,843,254	36,843,254	130,245	5.130
Treasury Plus Money Market	5.180	9/3/2024	MMF	AAAm	Aaa-mf	94975H312	11,461,895	11,461,895	11,461,895	56,737	5.180
LAIF	4.579	9/3/2024	LAIF	NR	NR	SYS34208	1,071,282	1,071,282	1,071,282	8,254	4.579
LAIF	4.579	9/3/2024	LAIF	NR	NR	SYS50078	1,071,937	1,071,937	1,071,937	8,259	4.579
LAIF	4.579	9/3/2024	LAIF	NR	NR	SYS50080	1,071,642	1,071,642	1,071,642	8,257	4.579
LAIF	4.579	9/3/2024	LAIF	NR	NR	SYS50081	1,071,131	1,071,131	1,071,131	8,253	4.579
U.S. Treasury Note	1.875	9/3/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	70,305,063	70,000,000	656,250	1.435
U.S. Treasury Note	1.875	9/3/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,122,151	40,000,000	375,000	1.566
Canadian Imperial Bank	0.000	9/4/2024	CP	A-1	P-1	13607EJ42	12,810,000	12,785,344	12,800,529	0	5.490
Sumitomo Mitsui	0.000	9/4/2024	CP	A-1	P-1	86563GJ45	40,260,000	40,088,112	40,230,440	0	5.472
Canadian Imperial Bank	5.350	9/4/2024	CD	A-1	P-1	13606K6G6	63,391,000	63,391,000	63,391,000	226,095	5.424
Canadian Imperial Bank	5.350	9/4/2024	CD	A-1	P-1	13606K6R2	64,524,000	64,524,000	64,524,000	163,013	5.424
Canadian Imperial Bank	5.320	9/4/2024	CD	A-1	P-1	13606K6X9	100,000,000	100,000,000	100,000,000	88,667	5.394
FHLB DN	0.000	9/5/2024	Agy	A-1+	P-1	313384E70	19,730,000	19,701,364	19,713,230	0	5.379
FNMA DN	0.000	9/5/2024	Agy	A-1+	P-1	313588E76	38,003,000	37,892,158	37,970,697	0	5.413
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,996,936	85,069	1.786
Sumitomo Mitsui	0.000	9/10/2024	CP	A-1	P-1	86563GJA1	59,874,000	59,777,037	59,777,403	0	5.457
Canadian Imperial Bank	5.340	9/10/2024	CD	A-1	P-1	13606K6Z4	40,000,000	40,000,000	40,000,000	17,800	5.414
U.S. Treasury Bill	0.000	9/10/2024	Tsy	A-1+	P-1	912797LG0	63,180,000	63,069,934	63,116,188	0	5.382
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,991,840	85,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,991,840	85,000	0.629
Prudential Funding	0.000	9/12/2024	CP	A-1+	P-1	74433GJC1	25,000,000	24,941,111	24,952,157	0	5.461
Prudential Funding	0.000	9/13/2024	CP	A-1+	P-1	74433GJD9	81,982,000	81,789,251	81,813,097	0	5.451
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,988,914	326,667	3.535
Canadian Imperial Bank	5.340	9/13/2024	CD	A-1	P-1	13606K6S0	72,000,000	72,000,000	72,000,000	128,160	5.414
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	39,935,443	69,293	0.525
Prudential Funding	0.000	9/17/2024	CP	A-1+	P-1	74433GJH0	32,049,000	31,949,915	31,964,214	0	5.465
FHLB DN	0.000	9/17/2024	Agy	A-1+	P-1	313384G37	76,807,000	76,483,098	76,611,142	0	5.404
FHLMC DN	0.000	9/17/2024	Agy	A-1+	P-1	313396G31	17,228,000	17,160,165	17,184,069	0	5.418
Sumitomo Mitsui	0.000	9/18/2024	CP	A-1	P-1	86563GJJ2	185,000,000	184,210,153	184,485,476	0	5.472
Sumitomo Mitsui	0.000	9/19/2024	CP	A-1	P-1	86563GJK9	60,000,000	59,743,833	59,824,389	0	5.472
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,991,821	295,167	4.401

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

**Portfolio: Core 9218-1 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,946,292	43,889	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,986,378	365,972	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	75,399,813	74,825,620	670,594	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,930,648	157,787	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	50,261,999	49,883,747	447,063	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,984,033	357,650	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,984,400	370,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,967,819	80,000	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,957,170	61,389	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,914,339	122,778	1.659
FHLB DN	0.000	10/15/2024	Agy	A-1+	P-1	313384K73	25,000,000	24,157,031	24,838,250	0	5.151
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,996,314	132,222	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,953,587	51,563	1.434
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	74,550,000	379,076	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,971,484	294,837	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,985,041	242,500	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,942,832	67,486	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,991,600	150,903	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,972,911	240,222	4.735
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	99,171,875	381,148	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A3	07330NAT2	10,000,000	9,996,817	9,918,519	50,764	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	118,741,406	359,511	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,947,396	145,516	4.422
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,865,685	17,188	1.201
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,865,685	17,188	1.201
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	34,592,489	85,313	1.689
John Deere	1.250	1/10/2025	Corp	A	A1	24422EVY2	15,000,000	14,997,787	14,793,127	26,563	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,979,297	102,000	4.819
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,739,273	40,000	1.526
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,743,592	38,667	1.495
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	14,990,313	89,833	4.925
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,821,883	34,167	2.093
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,641,602	29,891	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	49,283,203	59,783	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	39,426,562	47,826	0.334
Adobe	1.900	2/1/2025	Corp	A+	A1	00724PAB5	5,000,000	4,998,033	4,934,113	7,917	1.943

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

**Portfolio: Core 9218-1 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,997,797	14,777,374	11,875	1.515
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,998,720	9,854,546	9,000	1.813
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,989,756	11,833,488	9,917	1.840
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,997,312	4,919,719	4,111	1.906
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,966,959	24,625,586	17,323	1.639
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,990,058	15,008,877	6,250	5.069
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	80,609,096	78,584,375	452,486	0.362
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,689,307	59,954,063	1,395,166	5.163
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,996,858	9,862,053	110,625	2.283
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,978,239	19,585,479	70,833	0.865
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,997,152	9,815,463	64,549	1.405
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	100,264,803	97,639,063	210,383	0.237
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,035,773	24,713,672	276,127	2.480
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,987,376	24,739,204	287,500	3.053
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,894,832	49,403,516	498,463	2.848
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,991,934	19,506,890	44,792	0.666
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,999,079	19,778,673	234,500	3.354
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,995,120	4,892,302	25,000	1.599
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,998,309	4,879,744	17,188	1.161
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,993,968	14,868,663	153,000	3.442
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,994,394	9,726,932	22,083	0.809
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	120,000,000	119,810,945	118,462,500	977,446	2.917
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,142,375	29,488,594	188,825	1.623
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	45,213,562	44,232,891	283,237	1.623
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,995,868	14,986,218	197,625	4.678
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,997,490	6,935,180	69,553	3.687
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,918,945	49,883,464	539,959	4.417
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,999,274	9,727,707	19,556	0.808
John Deere	4.950	6/6/2025	Corp	A	A1	24422EWW5	7,000,000	6,998,155	7,012,802	81,813	4.975
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,936,979	44,419,922	275,717	3.023
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,995,224	14,905,451	100,396	3.982
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,075,275	68,488	5.476
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,879,030	75,556	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,995,993	11,904,493	39,500	3.984
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,998,245	10,050,732	44,792	5.423
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,994,253	14,867,527	28,896	3.690

\*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
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,651,659	3,626	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,881,907	39,521,250	57,745	3.439
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	60,208,814	58,656,563	55,435	1.633
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,104,407	29,328,281	27,717	1.633
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,028,528	4,888,047	4,620	1.399
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,439,844	29,328,281	27,717	0.466
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,160,045	40,806	5.647
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,993,117	14,445,571	2,521	0.597
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,028,398	25,142,188	628,453	4.882
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,997,009	25,142,188	628,453	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,969,030	25,142,188	628,453	5.128
<b>Total</b>		<b>0.322</b>					<b>3,592,220,515</b>	<b>3,591,487,035</b>	<b>3,567,883,552</b>	<b>17,609,770</b>	<b>3.302</b>

**Portfolio: Reserve 9218-2**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		813,900	813,900	813,900	3,554	5.201
U.S. Treasury Bill	0.000	10/1/2024	Tsy	A-1+	P-1	912797LK1	10,000,000	9,959,769	9,959,800	0	5.266
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,154,641	396,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,955,140	184,444	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,876,108	267,518	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,648,438	646,739	4.161
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,190,825	371,387	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,506,836	1,577,869	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,184,829	357,667	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,174,872	401,458	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,055,335	136,189	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,968,750	807,036	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,934,145	31,200	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,939,816	42,033	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,931,686	42,708	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,383,419	27,958	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,154,688	336,957	5.062
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	30,000,000	29,970,703	30,232,031	505,435	5.069

\*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
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,036,327	83,125	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,106,654	161,875	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,564,241	22,500	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	10,028,516	133,288	4.307
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	20,051,184	300,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,148,438	247,746	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,185,547	309,682	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	25,068,114	287,500	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,328,332	26,250	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,930,664	213,115	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	80,040,625	582,065	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	12,056,780	89,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	15,070,400	106,167	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	3,150,934	3,150,683	3,115,617	602	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	981,134	981,123	980,867	2,298	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	2,507,648	2,507,119	2,467,306	613	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,862,870	20,140	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,003,267	13,750	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	75,096,680	277,174	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	19,030,488	8,944	0.746
Intel	4.875	2/10/2026	Corp	BBB+	Baa1	458140CD0	10,000,000	10,000,000	9,985,045	28,438	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	67,550,000	52,548	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,950,000	22,520	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	24,125,000	18,767	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	24,125,000	18,767	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	24,125,000	18,767	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	7,031,165	9,236	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,746,795	10,092	2.595
Cisco	4.900	2/26/2026	Corp	AA-	A1	17275RBP6	10,000,000	9,996,200	10,093,546	6,806	4.920
U.S. Treasury Note	4.625	2/28/2026	Tsy	AA+	Aaa	91282CKB6	30,000,000	30,045,703	30,215,625	697,583	4.544
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,767,316	111,875	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	A+	Aa3	194162AQ6	10,000,000	9,988,400	10,088,533	238,667	4.837
John Deere	4.950	3/6/2026	Corp	A	A1	24422EXK0	10,000,000	9,996,100	10,085,373	239,250	4.971
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	30,153,822	630,000	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,390,625	1,068,274	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	1,559,478	1,559,356	1,558,906	3,372	5.252

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	28,490,625	94,672	0.963
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	30,000,000	29,893,359	30,187,500	568,033	4.689
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	25,000,000	24,782,227	25,156,250	473,361	4.975
IBRD Note	4.750	4/10/2026	Supra	AAA	Aaa	459058LE1	25,000,000	24,993,500	25,243,579	465,104	6.225
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	2,308,563	2,308,514	2,273,220	728	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,864,217	283,333	4.080
Citibank	5.438	4/30/2026	Corp	A+	Aa3	17325FBF4	15,000,000	15,000,000	15,217,567	274,166	5.438
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	56,854,688	151,630	0.858
U.S. Treasury Note	4.875	4/30/2026	Tsy	AA+	Aaa	91282CKK6	30,000,000	29,926,172	30,387,891	492,799	5.006
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,973,507	60,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	23,619,526	86,250	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,487,708	33,861	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	10,014,262	146,031	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	20,021,433	254,639	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	20,011,076	252,167	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	28,365,234	57,172	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	28,365,234	57,172	0.807
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	30,000,000	29,992,969	30,420,703	371,619	4.887
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	48,425,782	269,980	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,898,047	188,986	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,842,578	26,998	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	30,023,985	167,387	0.451
John Deere	4.750	6/8/2026	Corp	A	A1	24422EWX3	7,000,000	6,995,940	7,052,198	76,660	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	3,239,004	3,238,580	3,192,044	662	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	20,041,406	175,820	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	2,222,253	2,222,116	2,194,146	444	0.483
John Deere	1.050	6/17/2026	Corp	A	A1	24422EVR7	10,000,000	9,983,500	9,452,374	21,583	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,453,335	22,813	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,344,002	27,375	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	28,369,922	44,939	0.873
U.S. Treasury Note	4.625	6/30/2026	Tsy	AA+	Aaa	91282CKY6	40,000,000	39,954,688	40,437,500	316,712	4.685
U.S. Treasury Note	4.625	6/30/2026	Tsy	AA+	Aaa	91282CKY6	25,000,000	24,997,070	25,273,438	197,945	4.631
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,148,816	78,750	5.295
FFCB Note	4.625	7/10/2026	Agy	AA+	Aaa	3133ERKR1	14,000,000	14,034,860	14,150,370	91,729	4.491
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,979,912	52,293	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,782,031	10,870	0.730

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	4.375	7/31/2026	Tsy	AA+	Aaa	91282CLB5	10,000,000	10,061,719	10,075,000	38,043	4.046
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,156,199	41,004	5.272
Citibank	4.929	8/6/2026	Corp	A+	Aa3	17325FBJ6	10,000,000	10,000,000	10,084,690	34,229	0.000
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,091,471	47,350	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,702,756	3,299	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	14,073,725	8,625	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	25,201,172	50,526	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	5,287,848	5,286,811	5,200,758	4,371	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	3,582,984	3,582,765	3,587,020	8,918	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,340,429	29,933	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	32,882,227	131,975	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	19,027,344	138,260	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	33,297,852	241,954	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	19,027,344	138,260	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	23,784,180	172,825	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	33,297,852	241,954	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,411,951	62,111	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,400,399	53,347	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	5,816,911	5,816,596	5,777,699	9,669	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	3,580,592	3,580,508	3,536,573	4,663	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,287,470	363,125	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,408,953	51,875	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,468,945	747,792	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,781,059	245,313	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,071,772	236,867	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	23,507,813	92,042	0.999
John Deere	1.300	10/13/2026	Corp	A	A1	24422EVW6	10,000,000	9,980,700	9,410,852	49,833	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,356,445	439,122	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,356,445	439,122	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,195,778	345,263	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,304,390	197,701	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	16,025,822	91,163	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,289,169	242,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,704,141	23,333	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,098,139	79,010	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,833,214	7,200	0.908

\*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
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,867,595	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	3,993,446	3,993,099	3,925,913	2,097	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,881,250	63,525	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,796,875	103,227	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	14,278,125	61,936	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	33,315,625	144,518	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	42,834,375	185,809	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,225,905	132,627	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,161,089	119,444	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,340,650	235,628	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	7,231,320	7,230,902	7,203,619	14,398	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	23,837,891	74,898	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	14,302,734	44,939	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	15,150,794	100,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,945,829	50,667	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	28,363,249	60,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,548,729	24,917	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	19,040,234	39,861	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	14,193,164	19,565	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	70,965,821	97,826	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	66,234,766	91,304	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	28,386,328	39,130	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	28,515,384	47,500	1.930
Eli Lilly	4.500	2/9/2027	Corp	A+	A1	532457CJ5	15,000,000	14,992,050	15,133,822	41,250	4.519
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,502,810	13,444	2.203
Philip Morris	4.750	2/12/2027	Corp	A-	A2	718172DF3	10,000,000	9,937,300	10,090,124	25,069	4.978
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	33,691,602	36,379	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	38,504,688	41,576	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,856,090	8,711	1.973
Bristol-Myers Squibb	4.900	2/22/2027	Corp	A	A2	110122EE4	10,000,000	9,989,200	10,159,594	12,250	4.939
Cisco	4.800	2/26/2027	Corp	AA-	A1	17275RBQ4	20,000,000	19,974,000	20,324,037	13,333	4.847
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	37,439,062	226,243	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	42,118,945	254,523	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,359,766	56,561	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,359,766	56,561	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	32,759,180	197,963	1.021

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	37,439,062	226,243	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,719,531	113,122	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,570,460	125,375	2.570
John Deere	4.850	3/5/2027	Corp	A	A1	24422EXM6	10,000,000	9,990,700	10,151,797	234,417	4.884
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	11,077,639	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,786,849	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,987,468	265,139	2.304
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	25,000,000	24,654,297	25,253,906	490,829	4.761
State Street	4.993	3/18/2027	Corp	A	A1	857477CL5	10,000,000	10,000,000	10,159,536	226,072	4.993
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	38,723,438	420,765	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	27,653,906	78,893	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	18,435,938	52,596	0.482
Adobe	4.850	4/4/2027	Corp	A+	A1	00724PAE9	10,000,000	9,995,000	10,162,599	198,042	4.868
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,605,798	253,000	3.345
U.S. Treasury Note	4.500	4/15/2027	Tsy	AA+	Aaa	91282CKJ9	10,000,000	9,906,250	10,165,234	170,902	4.843
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	8,410,195	8,410,137	8,337,186	12,755	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,959,161	123,333	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JTT8	20,000,000	19,995,576	19,777,226	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,890,527	108,944	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,890,527	108,944	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,882,488	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	72,688,477	500,256	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	58,150,781	400,205	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	40,000,000	39,986,215	36,576,562	50,820	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,615,753	131,944	3.136
U.S. Treasury Note	4.625	6/15/2027	Tsy	AA+	Aaa	91282CKV2	10,000,000	10,042,188	10,215,625	98,566	4.470
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	29,140,373	44,909	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,632,813	139,096	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	73,898,438	417,289	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,803,711	21,399	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,682,227	12,840	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,560,742	4,280	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	18,242,969	17,120	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,803,711	21,399	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	9,121,484	8,560	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,682,227	12,840	0.441

\*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	10,026,544	9,121,484	8,560	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,890,992	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,929,105	78,389	4.179
Honeywell	4.650	7/30/2027	Corp	A	A2	438516CX2	15,000,000	14,999,550	15,198,917	58,125	4.651
Intel	3.750	8/5/2027	Corp	BBB+	Baa1	458140BY5	20,000,000	19,979,200	19,419,346	54,167	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,867,052	19,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	58,870,313	942,680	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	22,694,336	62,845	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	49,927,539	138,260	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	31,772,070	87,983	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,107,740	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,984,662	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	10,082,699	203,486	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	50,507,813	867,828	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	20,194,531	277,989	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	15,145,898	208,492	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,455,553	188,500	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,233,766	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	80,206,250	787,705	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	15,213,733	170,625	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	50,160,157	331,692	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	20,064,063	132,677	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,147,248	97,750	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	10,048,398	54,444	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	58,753,906	42,391	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	9,039,063	6,522	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	10,074,265	31,250	4.535
Intel	4.875	2/10/2028	Corp	BBB+	Baa1	458140CE8	10,000,000	9,991,700	9,991,633	28,438	4.894
American Express	5.098	2/16/2028	Corp	BBB+	A2	025816DP1	10,000,000	10,000,000	10,133,311	21,242	5.098
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	20,146,875	402,210	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	A+	Aa3	194162AR4	15,000,000	14,984,700	15,268,679	345,000	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,959,407	1,129,455	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	10,016,748	178,681	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	137,408,204	788,934	1.386
Morgan Stanley	5.652	4/13/2028	Corp	A-	A1	61747YFP5	10,000,000	10,000,000	10,265,120	207,240	5.652
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,079,760	22,933	5.226

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,910,547	117,935	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	68,581,055	315,897	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,716,211	63,179	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	9,144,141	42,120	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	45,720,703	210,598	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	5,018,971	69,063	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	25,085,502	308,333	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	5,028,960	64,778	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	5,046,606	65,514	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,535,938	127,734	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	48,453,125	425,781	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	5,024,520	63,042	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	15,534,154	47,300	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,852,344	276,332	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	55,470,508	376,630	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	86,535,352	203,295	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,554,492	10,700	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	40,990,430	96,298	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	18,217,969	42,799	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,262,265	76,875	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,363,050	81,888	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,720,106	12,847	0.806
John Deere	4.950	7/14/2028	Corp	A	A1	24422EXB0	10,000,000	9,985,100	10,258,458	64,625	4.984
JPMorgan Chase & Co	4.979	7/22/2028	Corp	A-	A1	46647PEL6	10,000,000	10,000,000	10,127,774	53,939	4.979
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	86,108,985	304,891	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	20,260,938	71,739	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,378,307	43,313	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	102,261,719	2,199,586	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	81,277,735	509,047	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,437,173	380,625	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,234,344	234,271	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,498,740	354,479	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,989,180	490,031	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	18,117,969	105,191	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,682,578	73,634	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	80,000,000	80,268,750	83,403,125	1,314,130	4.799

\*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	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	45,441,407	231,658	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	43,876,758	416,525	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,584,375	155,503	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	107,530,664	1,167,264	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	31,927,930	133,402	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	9,122,266	38,115	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	68,416,992	285,861	1.453
Mercedes	4.850	1/11/2029	Corp	A	A2	58769JAR8	12,000,000	11,985,720	12,170,989	80,833	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	20,298,228	77,333	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	45,953,125	76,087	1.749
Air Products & Chemicals	4.600	2/8/2029	Corp	A	A2	009158BH8	20,000,000	19,973,400	20,337,188	58,778	4.630
Philip Morris	4.875	2/13/2029	Corp	A-	A2	718172DG1	10,000,000	9,907,000	10,167,067	24,375	5.088
Bristol-Myers Squibb	4.900	2/22/2029	Corp	A	A2	110122EF1	10,000,000	9,979,000	10,253,651	12,250	4.948
Cisco	4.850	2/26/2029	Corp	AA-	A1	17275RBR2	10,000,000	9,996,500	10,273,635	6,736	4.858
U.S. Treasury Note	4.250	2/28/2029	Tsy	AA+	Aaa	91282CKD2	25,000,000	25,017,578	25,529,297	534,185	4.234
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	23,076,172	235,670	1.843
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,113,020	69,228,516	707,010	1.843
American Honda	4.900	3/13/2029	Corp	A-	A3	02665WFE6	10,000,000	9,995,600	10,209,638	228,667	4.910
U.S. Treasury Note	4.125	3/31/2029	Tsy	AA+	Aaa	91282CKG5	45,000,000	44,850,586	45,710,156	781,045	4.199
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,943,240	47,111,328	499,658	2.399
Adobe	4.800	4/4/2029	Corp	A+	A1	00724PAF6	10,000,000	9,985,100	10,252,871	196,000	4.834
U.S. Treasury Note	4.625	4/30/2029	Tsy	AA+	Aaa	91282CKP5	40,000,000	39,885,938	41,493,750	623,370	4.690
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	15,000,000	14,917,779	14,349,609	104,816	2.863
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,628,329	23,916,016	174,693	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	40,000,000	39,414,007	38,265,625	279,508	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,640,149	23,916,016	174,693	3.057
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	20,000,000	19,716,925	19,132,813	139,754	3.057
U.S. Treasury Note	4.250	6/30/2029	Tsy	AA+	Aaa	91282CKX8	45,000,000	44,915,625	45,998,438	327,412	4.292
U.S. Treasury Note	4.250	6/30/2029	Tsy	AA+	Aaa	91282CKX8	80,000,000	80,815,625	81,775,000	582,065	4.019
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,657,525	24,442,383	139,096	2.693
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,994,639	8,760,600	14,444	1.011
Eli Lilly	4.200	8/14/2029	Corp	A+	A1	532457CQ9	10,000,000	9,978,100	10,022,039	19,833	4.249
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	30,000,000	31,281,899	27,178,125	22,520	0.786
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	45,000,000	46,894,542	40,767,188	33,781	0.786
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,440,225	9,059,375	7,507	0.749
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	45,000,000	45,457,245	40,767,188	33,781	1.419

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	30,000,000	30,299,462	27,178,125	22,520	1.419
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,189,934	40,212,500	652,186	3.772
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,545,555	75,820,313	1,010,870	4.130
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,948,962	25,273,438	336,957	4.043
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	10,000,000	9,878,865	10,109,375	134,783	4.263
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,528,167	25,273,438	336,957	4.411
<b>Total</b>		<b>2.885</b>					<b>7,593,976,210</b>	<b>7,636,322,353</b>	<b>7,382,732,873</b>	<b>59,602,905</b>	<b>2.828</b>

**Portfolio: Extended Reserve 9218-5**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,092	5.201
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	79,784,375	456,141	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	28,105,860	160,686	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	45,332,032	259,171	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	27,199,219	155,503	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	40,210,938	393,852	3.890
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	30,000,000	30,171,094	30,158,203	295,389	3.755
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	888,750	693	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,443,750	3,465	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,555,000	2,772	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	13,331,250	10,394	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,998,750	6,236	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,776,250	7,622	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,887,500	6,929	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,887,500	6,929	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	57,768,750	45,041	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,775,000	13,859	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,717,188	235,870	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	13,039,846	58,500	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,796,875	37,024	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,199,219	9,256	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,398,438	18,512	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	10,078,125	22,215	0.682

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

**Portfolio: Extended Reserve 9218-5 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,961,719	128,397	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,432,168	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,432,168	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,864,335	12,639	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,999,063	5,197	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,166,406	1,444	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	13,332,500	4,620	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,665,625	5,774	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	81,434,375	1,659,116	4.203
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	40,000,000	40,192,188	40,717,188	829,558	4.035
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	26,118,164	486,510	4.724
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	40,000,000	41,284,375	41,789,062	778,415	4.031
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	21,181,250	328,533	4.865
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	55,000,000	55,565,039	58,248,438	903,465	4.690
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	42,037,110	129,586	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	17,655,586	54,426	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	103,164,063	1,111,680	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,957,227	96,298	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	40,439,062	139,130	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	51,864,297	31,702	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,753,516	7,796	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,251,172	2,599	1.630
U.S. Treasury Note	4.250	2/28/2031	Tsy	AA+	Aaa	91282CKC4	50,000,000	49,978,516	51,273,438	1,068,370	4.257
U.S. Treasury Note	4.625	4/30/2031	Tsy	AA+	Aaa	91282CKN0	30,000,000	29,905,078	31,427,344	467,527	4.679
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	56,656,641	312,857	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,791,016	120,329	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,716,406	48,132	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	13,074,609	72,198	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,662,656	125,143	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,716,406	48,132	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,936,508	155,750	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	50,648,438	34,647	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	42,207,032	28,872	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	12,388,360	3,442	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,419,012	69,167	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	44,025,313	211,780	1.471

\*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	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	29,632,422	142,544	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	13,103,906	12,993	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	37,421,875	340,625	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,388,672	212,891	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	14,033,203	127,734	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	27,744,141	38,111	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	32,368,164	44,463	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,496,094	25,408	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,596,095	175,000	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,467,774	305,452	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	45,841,992	549,813	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	35,654,883	427,632	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,280,664	183,271	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	10,187,109	122,181	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	25,467,774	305,452	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	19,456,250	32,337	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	38,912,500	64,674	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	34,048,438	56,590	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	12,266,135	34,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	13,288,313	37,375	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	24,944,336	44,752	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	99,777,344	179,008	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	34,922,070	62,653	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	26,135,742	333,220	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,227,148	66,644	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,227,148	66,644	3.953
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	10,000,000	9,869,922	10,454,297	133,288	4.670
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	50,000,000	49,060,547	50,312,500	92,391	4.233
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	55,000,000	54,067,578	55,343,750	101,630	4.211
FHLB Note	4.375	3/10/2034	Agy	AA+	Aaa	3130AYW85	25,000,000	24,789,000	25,415,727	613,715	4.480
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	38,000,000	37,605,156	39,377,500	492,425	4.505
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	65,000,000	65,396,094	67,356,250	842,306	4.298
TVA Note	4.375	8/1/2034	Agy	AA+	Aaa	880591FB3	10,000,000	10,036,100	10,078,051	21,875	4.330
TVA Note	4.375	8/1/2034	Agy	AA+	Aaa	880591FB3	7,000,000	6,937,630	7,054,635	15,313	4.487
U.S. Treasury Note	3.875	8/15/2034	Tsy	AA+	Aaa	91282CLF6	40,000,000	40,000,000	39,856,250	71,603	3.875
<b>Total</b>		<b>7.141</b>					<b>2,620,000,000</b>	<b>2,612,957,021</b>	<b>2,490,129,640</b>	<b>18,079,532</b>	<b>3.066</b>

\*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: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		891	891	891	1,488	5.201
U.S. Treasury Bill	0.000	9/3/2024	Tsy	A-1+	P-1	912797LA3	10,440,000	10,291,221	10,440,000	0	5.459
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,766,036	111,883	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,652,061	110,429	2.613
Natl Securities Clearing	0.000	9/9/2024	CP	A-1+	P-1	63763PJ91	10,000,000	9,867,000	9,985,265	0	5.543
FHLB DN	0.000	9/9/2024	Agy	A-1+	P-1	313384F38	3,745,000	3,696,034	3,739,682	0	5.448
Natl Securities Clearing	0.000	9/10/2024	CP	A-1+	P-1	63763PJA8	13,860,000	13,679,758	13,837,542	0	5.541
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,852,607	24,036	3.885
U.S. Treasury Bill	0.000	9/17/2024	Tsy	A-1+	P-1	912797LH8	16,470,000	16,252,553	16,436,566	0	5.441
Societe Generale	0.000	9/24/2024	CP	A-1	P-1	83369BJQ0	13,882,000	13,694,265	13,831,315	0	5.575
Sumitomo Mitsui	0.000	10/1/2024	CP	A-1	P-1	86563GK19	13,382,000	13,200,351	13,319,505	0	5.596
FHLB DN	0.000	10/3/2024	Agy	A-1+	P-1	313384J34	15,113,000	14,899,273	15,040,760	0	5.417
U.S. Treasury Bill	0.000	10/8/2024	Tsy	A-1+	P-1	912797LS4	15,443,000	15,239,308	15,365,939	0	5.436
Sumitomo Mitsui	0.000	10/15/2024	CP	A-1	P-1	86563GKF8	11,221,000	11,073,142	11,145,884	0	5.552
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,541,863	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,676,488	0	5.025
Toronto Dominion	0.000	10/22/2024	CP	A-1+	P-1	89116EKN2	13,876,000	13,690,451	13,770,105	0	5.512
Toronto Dominion	0.000	10/29/2024	CP	A-1+	P-1	89116EKV4	12,105,000	11,944,969	12,000,796	0	5.448
Komatsu	0.000	11/5/2024	CP	A-1	P-1	50045VL50	10,635,000	10,489,625	10,533,284	0	5.399
Komatsu	0.000	11/5/2024	CP	A-1	P-1	50045VL50	6,611,000	6,524,938	6,547,771	0	5.364
Toyota	0.000	11/12/2024	CP	A-1+	P-1	89233GLC8	11,671,000	11,519,361	11,547,977	0	5.353
FNMA DN	0.000	11/19/2024	Agy	A-1+	P-1	313588Q24	13,378,000	13,200,340	13,228,969	0	5.188
U.S. Treasury Bill	0.000	11/21/2024	Tsy	A-1+	P-1	912797LE5	13,369,000	13,199,186	13,222,476	0	5.232
FNMA DN	0.000	11/26/2024	Agy	A-1+	P-1	313588Q99	12,800,000	12,561,900	12,645,120	0	5.274
Toyota	0.000	12/2/2024	CP	A-1+	P-1	89233GM29	17,017,000	16,621,166	16,791,931	0	5.578
FHLB DN	0.000	12/2/2024	Agy	A-1+	P-1	313384R76	14,559,000	14,204,246	14,376,576	0	5.374
FNMA DN	0.000	12/2/2024	Agy	A-1+	P-1	313588R72	43,548,000	42,407,798	43,002,344	0	5.376
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,929,735	0	4.856
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,514,240	13,582	1.792
FHLB DN	0.000	5/28/2025	Agy	A-1+	P-1	313385GD2	12,314,000	11,906,304	11,909,362	0	4.590
FFCB DN	0.000	6/2/2025	Agy	A-1+	P-1	313313GJ1	15,000,000	14,475,667	14,518,800	0	4.648
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	11,563,000	11,073,484	11,192,059	0	4.965
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	11,534,000	11,072,678	11,163,989	0	4.893
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	342,000	330,195	331,029	0	4.589

\*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 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,826,414	102,319	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,625,045	34,819	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,787,540	4,512	2.029
<b>Total</b>		<b>0.353</b>					<b>443,806,891</b>	<b>434,981,765</b>	<b>438,097,965</b>	<b>403,069</b>	<b>4.914</b>

**Portfolio: LA MICLA 2016 STLIG 26U**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		131,534	131,534	131,534	574	5.201
<b>Total</b>		<b>0.008</b>					<b>131,534</b>	<b>131,534</b>	<b>131,534</b>	<b>574</b>	<b>5.201</b>

**Portfolio: LA MICLA 2017 STLIG 26Y**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		3,889,254	3,889,254	3,889,254	16,981	5.201
<b>Total</b>		<b>0.008</b>					<b>3,889,254</b>	<b>3,889,254</b>	<b>3,889,254</b>	<b>16,981</b>	<b>5.201</b>

**Portfolio: Batiquitos LT 72W**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		158,956	158,956	158,956	694	5.201
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	271,611	903	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,152,228	47,543	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	67,905	525	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	68,875	532	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	71,786	555	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	72,756	562	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	69,846	540	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	304,020	6,410	4.818
<b>Total</b>		<b>1.625</b>					<b>7,448,956</b>	<b>7,112,746</b>	<b>7,237,982</b>	<b>58,263</b>	<b>2.805</b>

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

**Portfolio: Harbor Emergency FD 751**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		86,218	86,218	86,218	376	5.201
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,970,117	285,861	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,376,445	127,589	4.648
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	15,320,000	15,300,252	15,534,839	189,773	4.943
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	812,000	811,778	823,387	10,058	4.889
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	3,500,000	3,455,430	3,535,410	12,174	4.288
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	177,000	174,732	178,791	616	4.290
<b>Total</b>		<b>1.157</b>					<b>55,195,218</b>	<b>55,007,628</b>	<b>55,505,207</b>	<b>626,448</b>	<b>4.953</b>

**Portfolio: Harbor Foods Restoration 70L**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		849	849	849	4	5.201
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	648,000	648,582	657,087	8,027	4.827
<b>Total</b>		<b>1.746</b>					<b>648,849</b>	<b>649,431</b>	<b>657,936</b>	<b>8,031</b>	<b>4.827</b>

**Portfolio: City of LA DWP PRB 2010C J7D**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		705,762	705,762	705,762	3,081	5.201
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	6,022,929	65,195	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	478,643	1,590	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,399,225	80,363	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	114,469	885	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,873,667	37,663	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	168,793	1,304	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,972,615	38,427	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	234,759	1,814	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,155,959	39,844	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,791	52	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	295,873	2,286	3.187

\*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	5,288,000	4,983,914	5,129,767	39,642	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	343,407	2,654	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,813,522	37,198	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,013,398	21,365	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,084,654	43,339	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,321,618	45,358	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,623,724	27,941	0.941
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	1,449,000	1,439,095	1,463,716	28,448	4.499
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,594,931	6,384	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,186,557	7,206	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,815,078	40,020	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	814,111	5,603	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,565,999	38,306	3.693
U.S. Treasury Note	4.625	6/15/2027	Tsy	AA+	Aaa	91282CKV2	5,500,000	5,525,352	5,618,594	54,211	4.458
<b>Total</b>		<b>2.030</b>					<b>91,897,762</b>	<b>89,898,826</b>	<b>88,818,560</b>	<b>670,181</b>	<b>2.683</b>

**Portfolio: City of LA DWP PWRB 2024D J9K**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		602	602	602	42,506	5.201
FNMA DN	0.000	10/28/2024	Agy	A-1+	P-1	313588M44	153,421,000	152,158,771	152,149,140	0	5.203
U.S. Treasury Bill	0.000	10/29/2024	Tsy	A-1+	P-1	912797LV7	152,000,000	150,725,733	150,794,640	0	5.214
<b>Total</b>		<b>0.160</b>					<b>305,421,602</b>	<b>302,885,107</b>	<b>302,944,382</b>	<b>42,506</b>	<b>5.209</b>

**Portfolio: City of LA HOUSE LA FUND 66M**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		306,351,599	306,351,599	306,351,599	1,315,470	5.201
<b>Total</b>		<b>0.008</b>					<b>306,351,599</b>	<b>306,351,599</b>	<b>306,351,599</b>	<b>1,315,470</b>	<b>5.201</b>

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

**Portfolio: LA City MICLA19 ST LGT FIN 27F**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		5,466,571	5,466,571	5,466,571	23,868	5.201
<b>Total</b>		<b>0.008</b>					<b>5,466,571</b>	<b>5,466,571</b>	<b>5,466,571</b>	<b>23,868</b>	<b>5.201</b>

**Portfolio: LA City MICLA20 STLGTS FIN 27J**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		3,957,646	3,957,646	3,957,646	17,616	5.201
<b>Total</b>		<b>0.008</b>					<b>3,957,646</b>	<b>3,957,646</b>	<b>3,957,646</b>	<b>17,616</b>	<b>5.201</b>

**Portfolio: City of LA TRAN NOTE PROCEED FD 121**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		514	514	514	2	5.201
U.S. Treasury Bill	0.000	9/3/2024	Tsy	A-1+	P-1	912797LA3	201,645,000	199,999,487	201,645,000	0	5.437
<b>Total</b>		<b>0.008</b>					<b>201,645,514</b>	<b>200,000,002</b>	<b>201,645,514</b>	<b>2</b>	<b>5.437</b>

**Portfolio: COL SLD WAS RES RB 2023 FD 66W**

**Date: 8/31/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		4,196,480	4,196,480	4,196,480	31,608	5.201
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,876,253	83,067	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,164,475	77,746	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,084,482	435,002	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,529,915	138,680	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,154,710	85,038	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,412,470	92,526	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,533,672	392,911	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,894,905	148,216	4.560
<b>Total</b>		<b>0.929</b>					<b>150,281,480</b>	<b>149,975,537</b>	<b>150,847,363</b>	<b>1,484,795</b>	<b>4.940</b>

\*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 WRB 2024A M3L  
Date: 8/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.130	9/3/2024	MMF	AAAm	Aaa-mf		3,876	3,876	3,876	6	5.201
U.S. Treasury Bill	0.000	9/24/2024	Tsy	A-1+	P-1	912797LJ4	40,596,000	40,263,992	40,473,400	0	5.449
FHLB DN	0.000	9/25/2024	Agy	A-1+	P-1	313384H36	55,715,000	55,496,458	55,509,412	0	5.397
FHLMC DN	0.000	9/25/2024	Agy	A-1+	P-1	313396H30	18,154,000	18,001,764	18,087,012	0	5.396
U.S. Treasury Bill	0.000	10/29/2024	Tsy	A-1+	P-1	912797LV7	60,152,000	59,640,748	59,674,995	0	5.201
Total		0.100					174,620,876	173,406,838	173,748,695	6	5.342

\*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**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>CUSIP</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
American Express	Transfer Out	Corp	025816CY3	8/1/2024	8/1/2024	8/1/2025	12,000,000
Mercedes-Benz	Transfer Out	Corp	58769JAJ6	8/1/2024	8/1/2024	8/1/2025	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CLB5	8/8/2024	8/9/2024	7/31/2026	10,000,000
U.S. Treasury Note	Sell	Tsy	91282CKX8	8/12/2024	8/13/2024	6/30/2029	10,000,000
FHLB DN	Buy	Agy	313384D97	8/12/2024	8/13/2024	8/30/2024	20,000,000
Eli Lilly	Buy	Corp	532457CQ9	8/12/2024	8/14/2024	8/14/2029	10,000,000
FHLB DN	Buy	Agy	313384D97	8/13/2024	8/14/2024	8/30/2024	20,000,000
U.S. Treasury Note	Sell	Tsy	91282CES6	8/13/2024	8/14/2024	5/31/2029	10,000,000
FHLB DN	Buy	Agy	313384D97	8/20/2024	8/20/2024	8/30/2024	22,485,000
U.S. Treasury Bill	Buy	Tsy	912797LK1	8/30/2024	9/3/2024	10/1/2024	10,000,000
Caterpillar	Transfer Out	Corp	14913R2Z9	8/30/2024	8/30/2024	8/12/2025	15,000,000
Chevron	Transfer Out	Corp	166756AE6	8/30/2024	8/30/2024	8/12/2025	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CFE6	8/30/2024	8/30/2024	8/15/2025	40,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828K74	8/30/2024	8/30/2024	8/15/2025	125,000,000
Bank of America NA	Transfer Out	Corp	06428CAC8	8/30/2024	8/30/2024	8/18/2025	20,000,000
Apple	Transfer Out	Corp	037833DX5	8/30/2024	8/30/2024	8/20/2025	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CHV6	8/30/2024	8/30/2024	8/31/2025	75,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CFT3	8/30/2024	8/30/2024	10/31/2029	135,000,000

**Portfolio: Core 9218-1**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
American Express	Transfer In	Corp	025816CY3	8/1/2024	8/1/2024	8/1/2025	12,000,000
Mercedes-Benz	Transfer In	Corp	58769JAJ6	8/1/2024	8/1/2024	8/1/2025	10,000,000
Canadian Imperial Bank	Buy	CP	13608AHV1	8/1/2024	8/1/2024	8/29/2024	66,978,000
Canadian Imperial Bank	Buy	CP	13608AHP4	8/1/2024	8/1/2024	8/23/2024	50,000,000
Canadian Imperial Bank	Buy	CP	13608AHN9	8/1/2024	8/1/2024	8/22/2024	50,000,000
TVA DN	Buy	Agy	880592B25	8/2/2024	8/2/2024	8/7/2024	13,500,000
FHLB DN	Buy	Agy	313384B32	8/2/2024	8/2/2024	8/8/2024	30,699,000
FHLB DN	Buy	Agy	313384A90	8/2/2024	8/2/2024	8/6/2024	50,000,000
FHLB DN	Buy	Agy	313384B40	8/5/2024	8/5/2024	8/9/2024	34,011,000
FHLB DN	Buy	Agy	313384B24	8/5/2024	8/5/2024	8/7/2024	25,000,000
Sumitomo Mitsui	Buy	CP	86563GHD7	8/6/2024	8/6/2024	8/13/2024	25,000,000
Sumitomo Mitsui	Buy	CP	86563GJ45	8/6/2024	8/6/2024	9/4/2024	40,260,000
BNP Paribas	Buy	CP	09659BHV5	8/6/2024	8/6/2024	8/29/2024	25,000,000

**Portfolio: Core 9218-1 (Cont.)**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
BNP Paribas	Buy	CP	09659BHM5	8/6/2024	8/6/2024	8/21/2024	25,000,000
Canadian Imperial Bank	Buy	CD	13606K6C5	8/7/2024	8/7/2024	8/26/2024	42,600,000
Canadian Imperial Bank	Buy	CD	13606K6G6	8/8/2024	8/8/2024	9/4/2024	63,391,000
Southern California Gas	Buy	CP	84243LHL1	8/9/2024	8/9/2024	8/20/2024	26,000,000
Chevron	Buy	CP	16677JHF6	8/9/2024	8/9/2024	8/15/2024	9,529,000
Chevron	Buy	CP	16677JHE9	8/12/2024	8/12/2024	8/14/2024	45,652,000
Sumitomo Mitsui	Buy	CP	86563GHU9	8/14/2024	8/14/2024	8/28/2024	50,705,000
Canadian Imperial Bank	Buy	CD	13606K6R2	8/15/2024	8/15/2024	9/4/2024	64,524,000
Prudential Funding	Buy	CP	74433GHU3	8/16/2024	8/16/2024	8/28/2024	30,000,000
FNMA DN	Buy	Agy	313588E76	8/16/2024	8/16/2024	9/5/2024	38,003,000
FHLB DN	Buy	Agy	313384G37	8/19/2024	8/19/2024	9/17/2024	76,807,000
U.S. Treasury Note	Sell	Tsy	91282CHN4	8/19/2024	8/20/2024	7/31/2025	55,000,000
U.S. Treasury Note	Sell	Tsy	91282CHL8	8/19/2024	8/20/2024	6/30/2025	52,000,000
U.S. Treasury Note	Sell	Tsy	91282CEQ0	8/19/2024	8/20/2024	5/15/2025	65,000,000
Canadian Imperial Bank	Buy	CD	13606K6S0	8/20/2024	8/20/2024	9/13/2024	72,000,000
Sumitomo Mitsui	Buy	CP	86563GJJ2	8/20/2024	8/20/2024	9/18/2024	185,000,000
Sumitomo Mitsui	Buy	CP	86563GJK9	8/21/2024	8/21/2024	9/19/2024	60,000,000
FHLMC DN	Buy	Agy	313396G31	8/21/2024	8/21/2024	9/17/2024	17,228,000
Canadian Imperial Holdings	Buy	CP	13607EJ42	8/22/2024	8/22/2024	9/4/2024	12,810,000
Koch Industries	Buy	CP	50000MHT6	8/23/2024	8/23/2024	8/27/2024	50,000,000
FHLB DN	Buy	Agy	313384D89	8/23/2024	8/23/2024	8/29/2024	27,000,000
Canadian Imperial Bank	Buy	CD	13606K6X9	8/26/2024	8/26/2024	9/4/2024	100,000,000
FHLB DN	Buy	Agy	313384E70	8/26/2024	8/26/2024	9/5/2024	19,730,000
Prudential Funding	Buy	CP	74433GJH0	8/27/2024	8/27/2024	9/17/2024	32,049,000
Prudential Funding	Buy	CP	74433GJC1	8/27/2024	8/27/2024	9/12/2024	25,000,000
BNP Paribas	Buy	CP	09659BHV5	8/28/2024	8/28/2024	8/29/2024	30,000,000
Prudential Funding	Buy	CP	74433GJD9	8/28/2024	8/28/2024	9/13/2024	81,982,000
Canadian Imperial Bank	Buy	CD	13606K6Z4	8/29/2024	8/29/2024	9/10/2024	40,000,000
U.S. Treasury Bill	Buy	Tsy	912797LG0	8/29/2024	8/29/2024	9/10/2024	63,180,000
Sumitomo Mitsui	Buy	CP	86563GJA1	8/30/2024	8/30/2024	9/10/2024	59,874,000
Caterpillar	Transfer In	Corp	14913R2Z9	8/30/2024	8/30/2024	8/12/2025	15,000,000
Chevron	Transfer In	Corp	166756AE6	8/30/2024	8/30/2024	8/12/2025	10,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CFE6	8/30/2024	8/30/2024	8/15/2025	40,000,000
U.S. Treasury Note	Transfer In	Tsy	912828K74	8/30/2024	8/30/2024	8/15/2025	125,000,000
Bank of America NA	Transfer In	Corp	06428CAC8	8/30/2024	8/30/2024	8/18/2025	20,000,000
Apple	Transfer In	Corp	037833DX5	8/30/2024	8/30/2024	8/20/2025	15,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CHV6	8/30/2024	8/30/2024	8/31/2025	75,000,000

**Portfolio: Extended Reserve 9218-5**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Note	Buy	Tsy	91282CFY2	8/6/2024	8/7/2024	11/30/2029	30,000,000
TVA Note	Buy	Agy	880591FB3	8/8/2024	8/13/2024	8/1/2034	7,000,000
U.S. Treasury Note	Sell	Tsy	91282CKQ3	8/8/2024	8/9/2024	5/15/2034	7,000,000
TVA Note	Buy	Agy	880591FB3	8/9/2024	8/13/2024	8/1/2034	10,000,000
U.S. Treasury Note	Sell	Tsy	91282CKQ3	8/9/2024	8/12/2024	5/15/2034	10,000,000
FHLB DN	Buy	Agy	313384D97	8/13/2024	8/14/2024	8/30/2024	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CLF6	8/30/2024	9/3/2024	8/15/2034	40,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CFT3	8/30/2024	8/30/2024	10/31/2029	135,000,000

**Portfolio: Wastewater 208**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Komatsu	Buy	CP	50045VL50	8/2/2024	8/2/2024	11/5/2024	10,635,000
Komatsu	Buy	CP	50045VL50	8/6/2024	8/6/2024	11/5/2024	6,611,000
Toyota	Buy	CP	89233GLC8	8/13/2024	8/13/2024	11/12/2024	11,671,000
FNMA DN	Buy	Agy	313588Q24	8/15/2024	8/15/2024	11/19/2024	13,378,000
FHLB DN	Buy	Agy	313385GJ9	8/20/2024	8/20/2024	6/2/2025	342,000
FFCB DN	Buy	Agy	313313GJ1	8/20/2024	8/20/2024	6/2/2025	15,000,000
U.S. Treasury Bill	Buy	Tsy	912797LE5	8/22/2024	8/22/2024	11/21/2024	13,369,000
FHLB DN	Buy	Agy	313385GD2	8/27/2024	8/27/2024	5/28/2025	12,314,000

**Portfolio: DWP WRB 2024A M3L**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
FHLB DN	Buy	Agy	313384H36	8/29/2024	8/29/2024	9/25/2024	55,715,000
U.S. Treasury Bill	Buy	Tsy	912797LV7	8/29/2024	8/29/2024	10/29/2024	60,152,000

**Portfolio: DWP WRB 2024D J9K**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
FNMA DN	Buy	Agy	313588M44	8/29/2024	8/30/2024	10/28/2024	153,421,000
U.S. Treasury Bill	Buy	Tsy	912797LV7	8/29/2024	8/30/2024	10/29/2024	152,000,000

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

**PRIMARY DEALERS**

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

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

**SECONDARY DEALERS**

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

**COMMERCIAL PAPER ISSUERS\***

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

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

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

**CORPORATE BOND ISSUERS\*\***

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

**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