

City of Los Angeles

Office of Finance



Investment Report

September 30, 2023

Diana Mangioglu
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

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CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA

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KAREN R. BASS
MAYOR

November 8, 2023

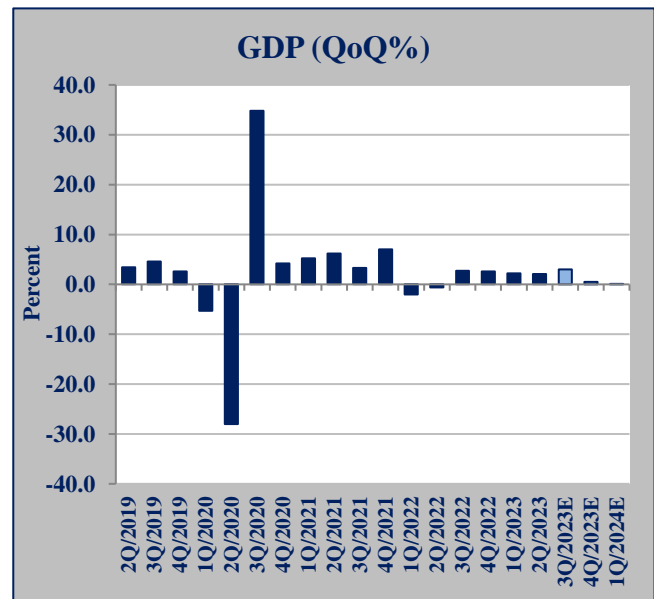
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending September 30, 2023. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

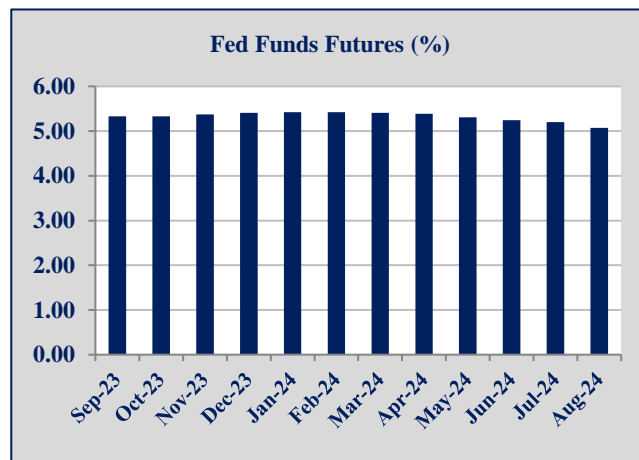
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 2.1 on an annualized basis for the second quarter of 2023. The current anticipated growth rate for all of 2023 is 2.1.0%, which is 0.1% higher than last month's 2023 full-year forecast. The U.S. unemployment rate for September 2023 was 3.8.%. The Consumer Price Index (CPI) increased 3.7.0% for the twelve months ending September 2023. Prices were up in large part due to food and shelter, and a rebound in energy prices. U.S. consumer spending, as measured by Retail Sales, increased 3.8% over the past twelve months.



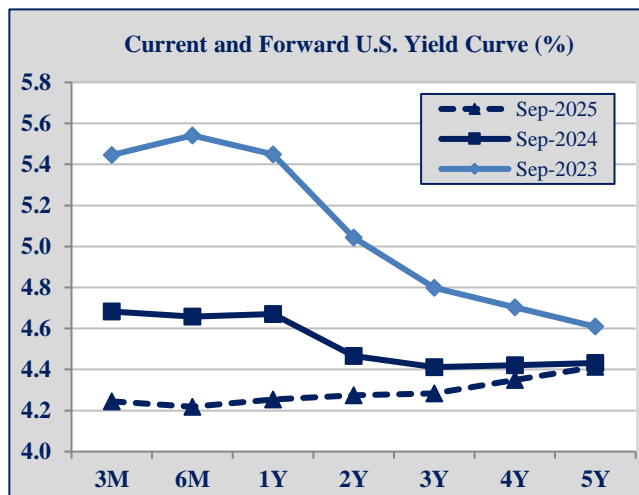
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its September 20, 2023 meeting. The Committee stated, "Recent indicators suggest that economic activity has been expanding at a solid pace. Job gains have slowed in recent months but remain strong, and the unemployment rate has remained low. Inflation remains elevated. The U.S. banking system is sound and resilient. Tighter credit conditions for households and businesses are likely to weigh on economic activity, hiring, and inflation. The extent of these effects remains uncertain. The Committee remains highly attentive to inflation risks."



CURRENT AND FORWARD INTEREST RATES

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



COMPLIANCE

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

REVIEW AND MONITORING

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

GENERAL POOL CHARACTERISTICS

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of September 30, 2023.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,864,437,774	3.44%	117 Days	AA+
Reserve Portfolio	\$7,039,101,230	2.40%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,346,659,023	2.40%	7.0 Years	AA+
General Pool	\$13,250,198,027	2.69%	2.9 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.44%	2.40%	2.40%	2.69%
Benchmark	5.41%	3.39%	2.08%	3.73%
Variance	-1.97%	-0.99%	0.32%	-1.04%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.42%	-0.39%	-2.34%	-0.51%
Benchmark Total Rate of Return	0.46%	-0.36%	-2.34%	-0.48%
Variance	-0.04%	-0.03%	0.00%	-0.03%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the September 30, 2023 portfolio book yield and total rate of return for the City's General Pool.

Market prices are provided by the City's custodian. Additional investment information may be found on pages 6 through 40 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
Director of Finance/City Treasurer

Attachments

cc: The Honorable Kenneth Mejia, City Controller
Chris Thompson, Mayor's Chief of Staff, Office of the Mayor
Jenny Delwood, Deputy Chief of Staff, Office of the Mayor
Jeanne Holm, 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

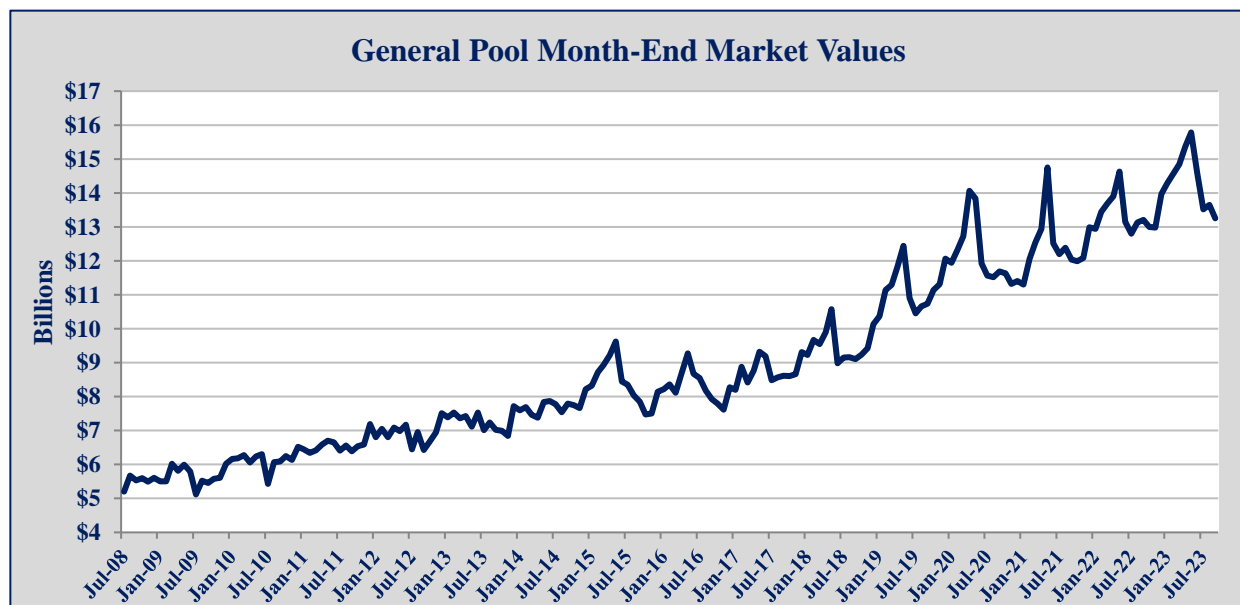
GENERAL POOL ASSET HOLDINGS

September 30, 2023

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$108,746,657	\$108,746,657	0.82%	0	0.0
Money Market Funds	\$10,997,068	\$10,997,068	0.08%	0	0.0
L.A.I.F. (State of California)	\$4,114,557	\$4,114,557	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$123,858,281	\$123,858,281	0.93%	0	0.0
Commercial Paper	\$923,648,000	\$921,048,793	6.95%	18	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$322,000,000	\$315,954,080	2.38%	200	0.5
U.S. Agencies/Munis/Supras	\$536,270,000	\$532,246,780	4.02%	84	0.2
U.S. Treasuries	\$2,003,100,000	\$1,971,329,840	14.88%	167	0.5
Subtotal: Pooled Investments:	\$3,785,018,000	\$3,740,579,493	28.23%	121	0.3
Total Short-Term Core Portfolio:	\$3,908,876,281	\$3,864,437,774	29.17%	117	0.3
Money Market Funds	\$960,080	\$960,080	0.01%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$1,648,500,000	\$1,573,884,383	11.88%	953	2.6
Asset-Backed Securities	\$312,421,541	\$303,134,802	2.29%	1,150	3.2
U.S. Agencies/Munis/Supras	\$636,540,000	\$583,328,828	4.40%	1,327	3.6
U.S. Treasuries	\$7,622,000,000	\$6,924,452,160	52.26%	1,560	4.3
Total Long-Term Reserve Portfolios:	\$10,220,421,621	\$9,385,760,253	70.83%	1,430	3.9
Total Cash and Pooled Investments:	\$14,129,297,902	\$13,250,198,027	100.00%	1,048	2.9

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

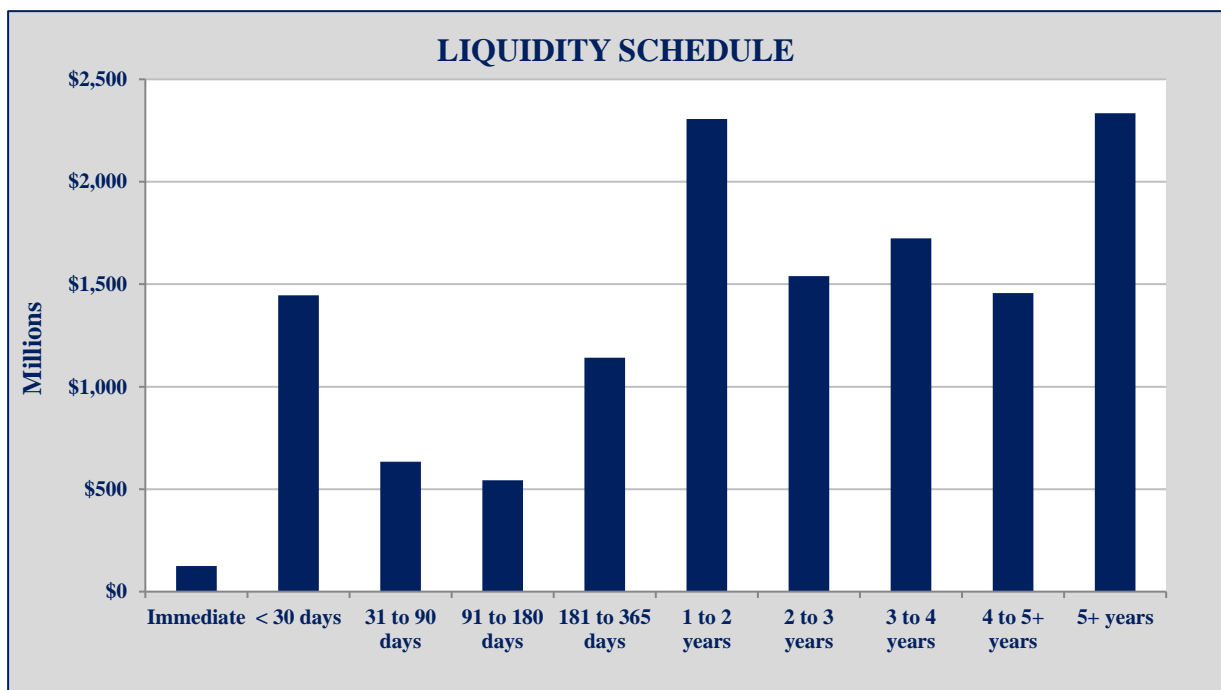
September 30, 2023

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,114,557	\$4,114,557	0.03%
Money Market Funds	Immediate	\$11,957,148	\$16,071,705	0.12%
Bank Deposits*	Immediate	\$108,746,657	\$124,818,361	0.94%
Subtotal		\$124,818,361		
Pooled Investments Maturing:				
	< 30 days**	\$1,446,779,126	\$1,571,597,487	11.86%
	31 to 90 days	\$633,500,508	\$2,205,097,995	16.64%
	91 to 180 days	\$543,571,580	\$2,748,669,575	20.74%
	181 to 365 days	\$1,140,777,030	\$3,889,446,605	29.35%
	1 to 2 years	\$2,306,380,353	\$6,195,826,957	46.76%
	2 to 3 years	\$1,539,097,300	\$7,734,924,257	58.38%
	3 to 4 years	\$1,724,586,855	\$9,459,511,112	71.39%
	4 to 5 years	\$1,456,179,573	\$10,915,690,685	82.38%
	5+ years	\$2,334,507,343	\$13,250,198,027	100.00%
Total Cash and Pooled Investments		\$13,250,198,027		

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

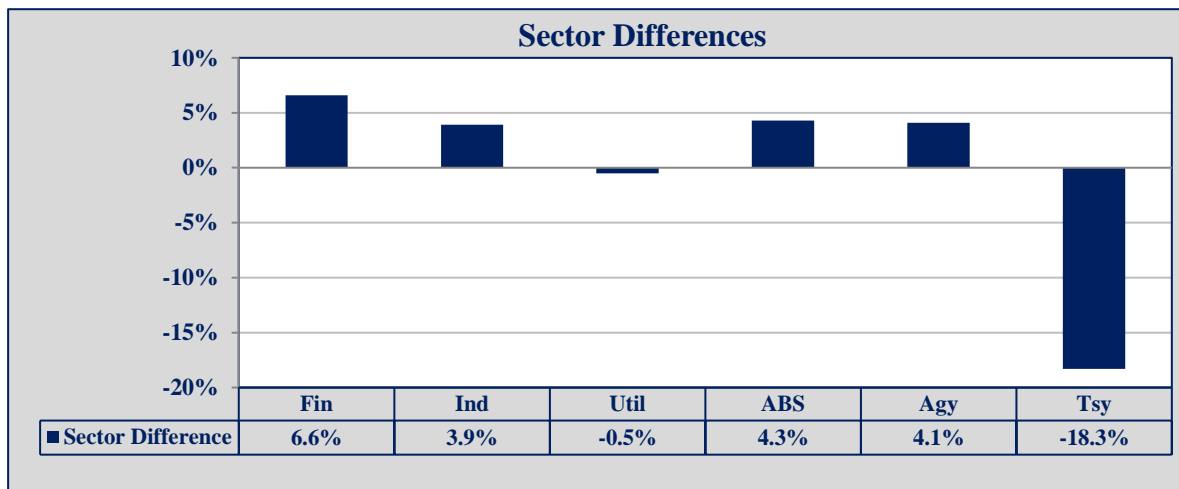
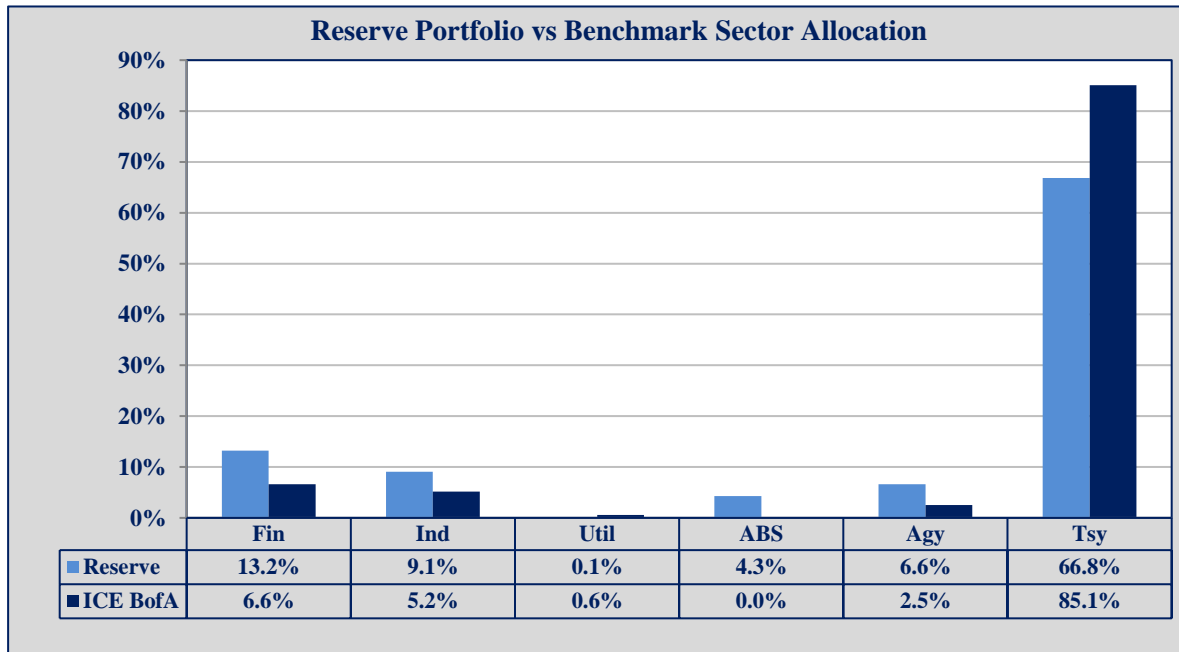
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

September 30, 2023

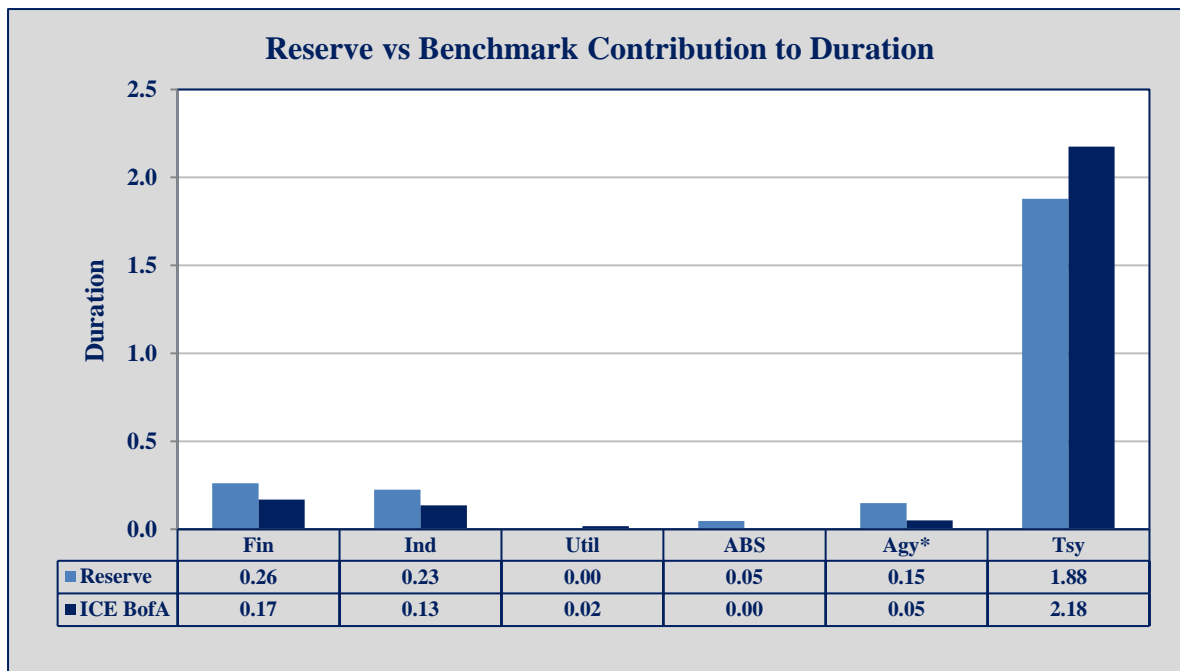
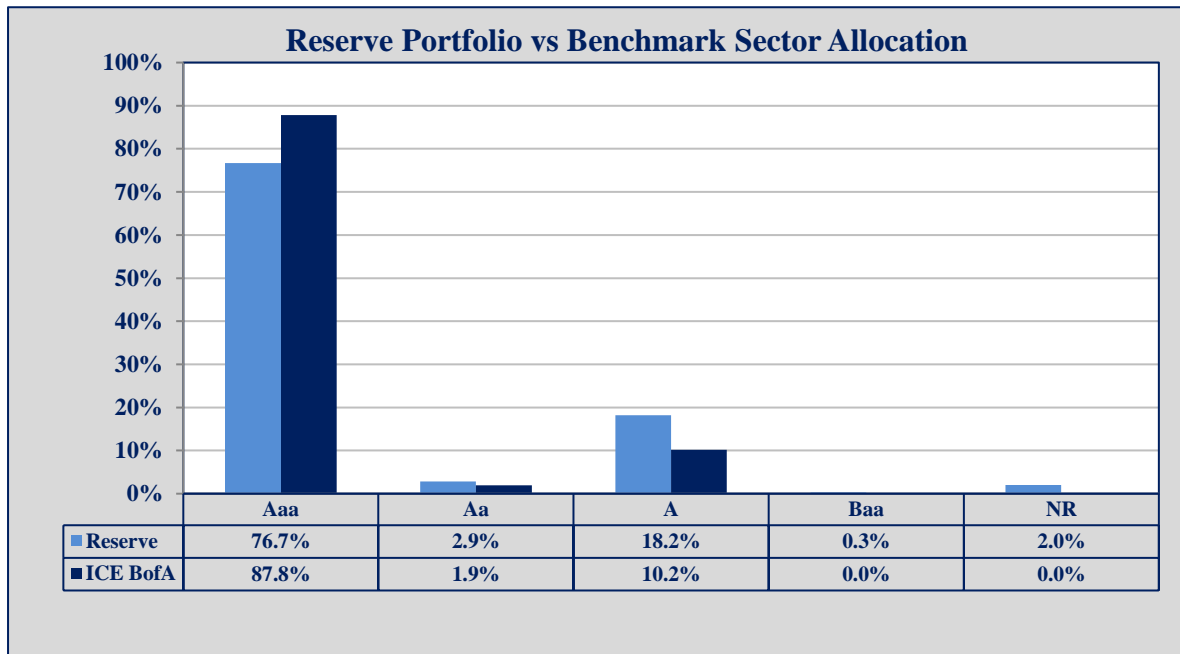


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

RESERVE CREDIT RATINGS and DURATION

September 30, 2023



*Includes Government Agencies, Municipalities, and Supranationals

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

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

BOOK YIELD PERFORMANCE

September 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.44%	3.72%	3.39%	3.72%	1.83%	1.76%
60 Day CP/30 Day Agy Benchmark*	5.41%	5.36%	5.36%	4.77%	1.95%	1.82%
Variance	-1.97%	-1.64%	-1.97%	-1.05%	-0.11%	-0.06%

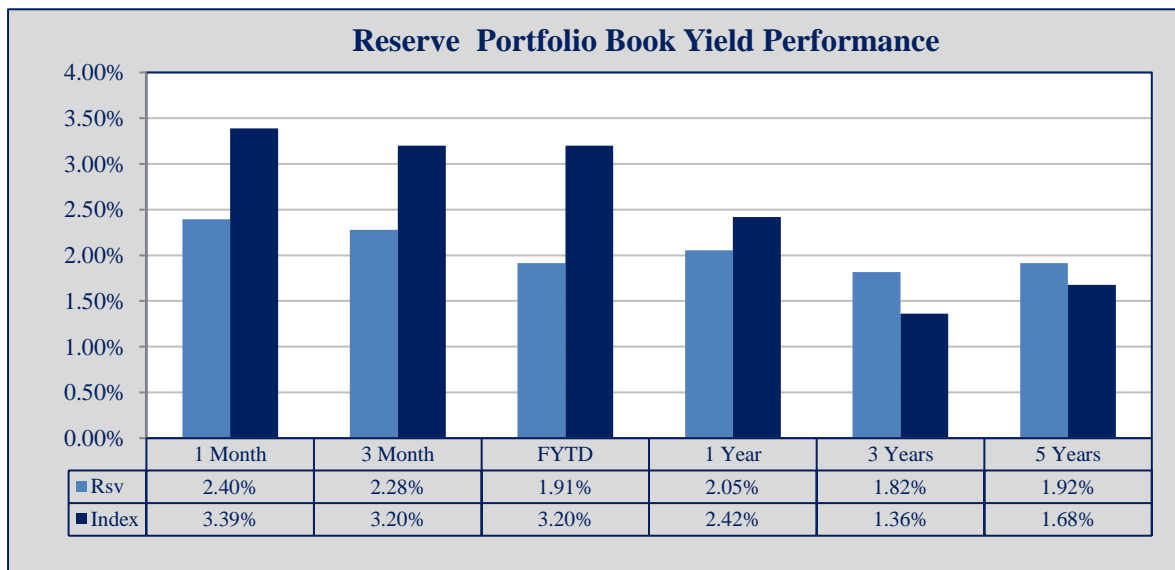
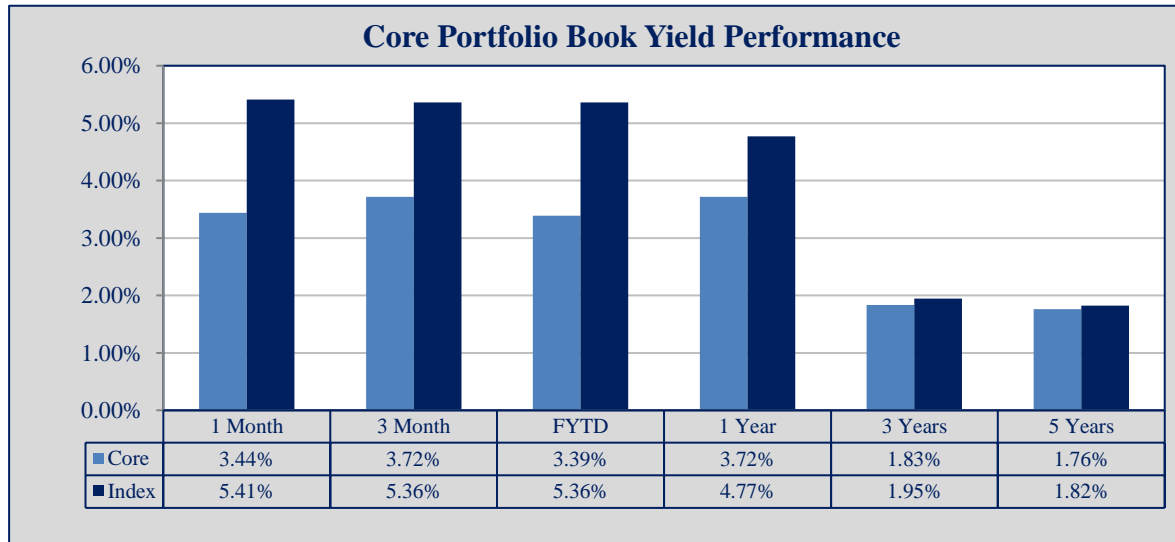
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.40%	2.28%	1.91%	2.05%	1.82%	1.92%
1-5 Year Govt/Corp Index**	3.39%	3.20%	3.20%	2.42%	1.36%	1.68%
Variance	-0.99%	-0.92%	-1.29%	-0.36%	0.45%	0.24%

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

September 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.40%	2.28%	1.80%	2.00%	1.38%	N/A
5-10 Year US Treasury Index*	2.08%	2.02%	2.02%	1.79%	1.20%	N/A
Variance	0.32%	0.26%	-0.22%	0.20%	0.18%	N/A

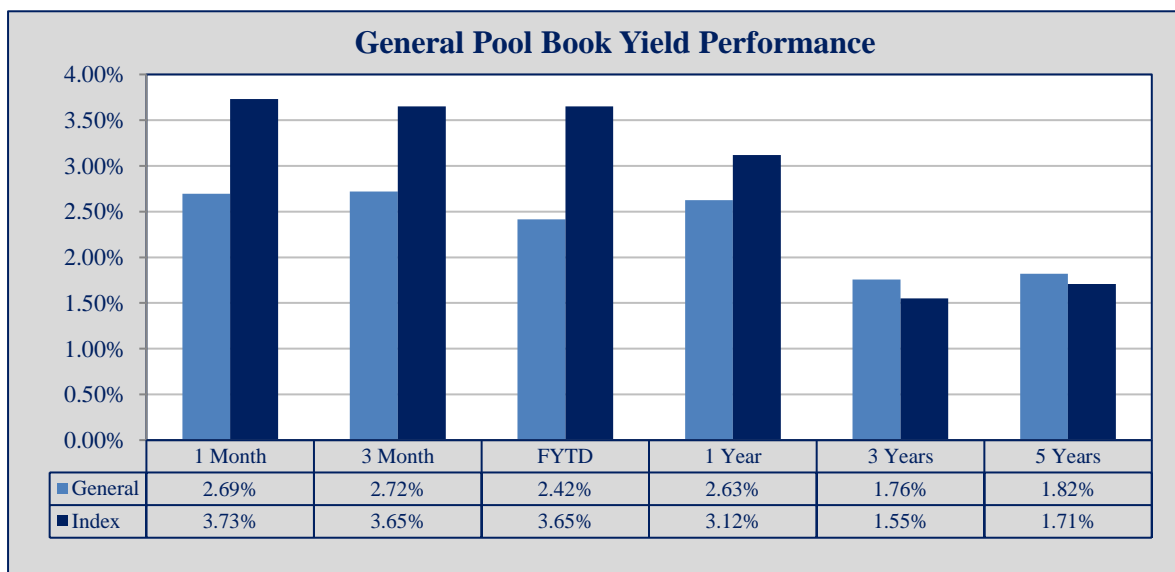
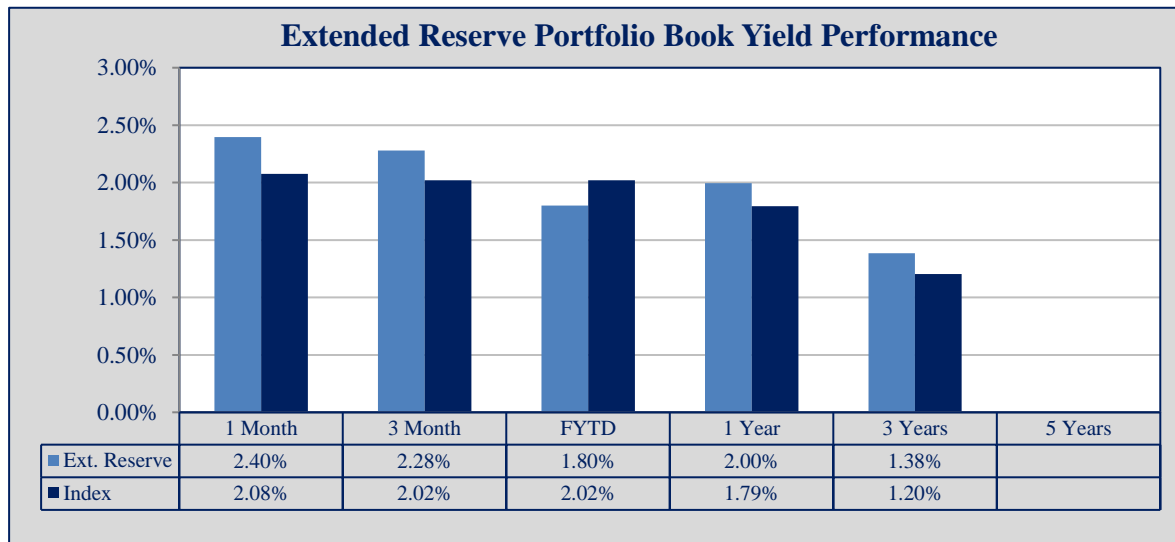
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	2.69%	2.72%	2.42%	2.63%	1.76%	1.82%
Weighted Benchmark**	3.73%	3.65%	3.65%	3.12%	1.55%	1.71%
Variance	-1.04%	-0.93%	-1.24%	-0.49%	0.21%	0.11%

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

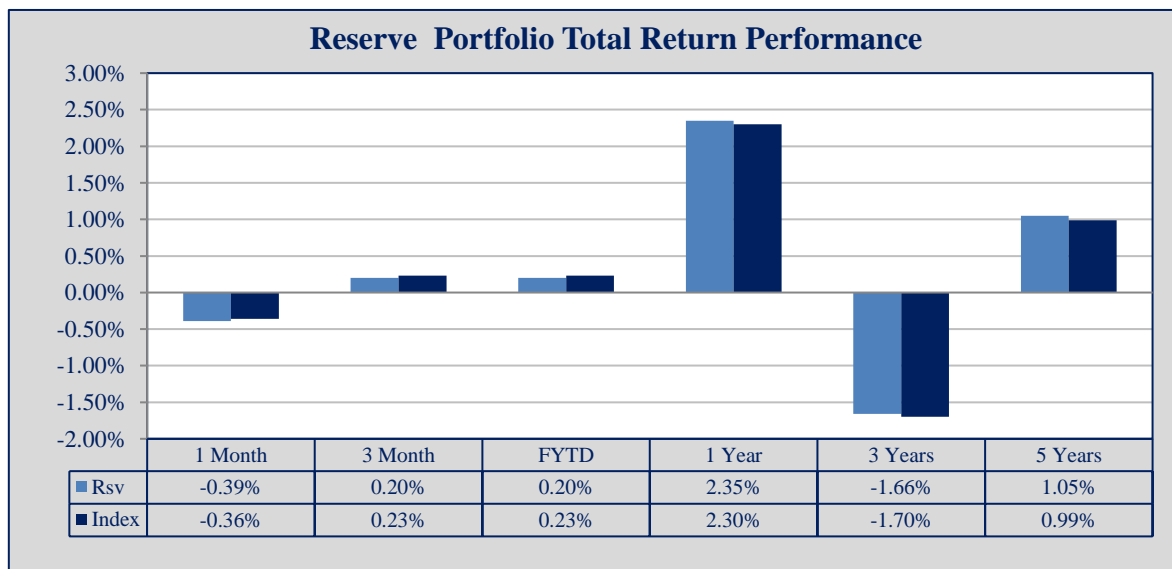
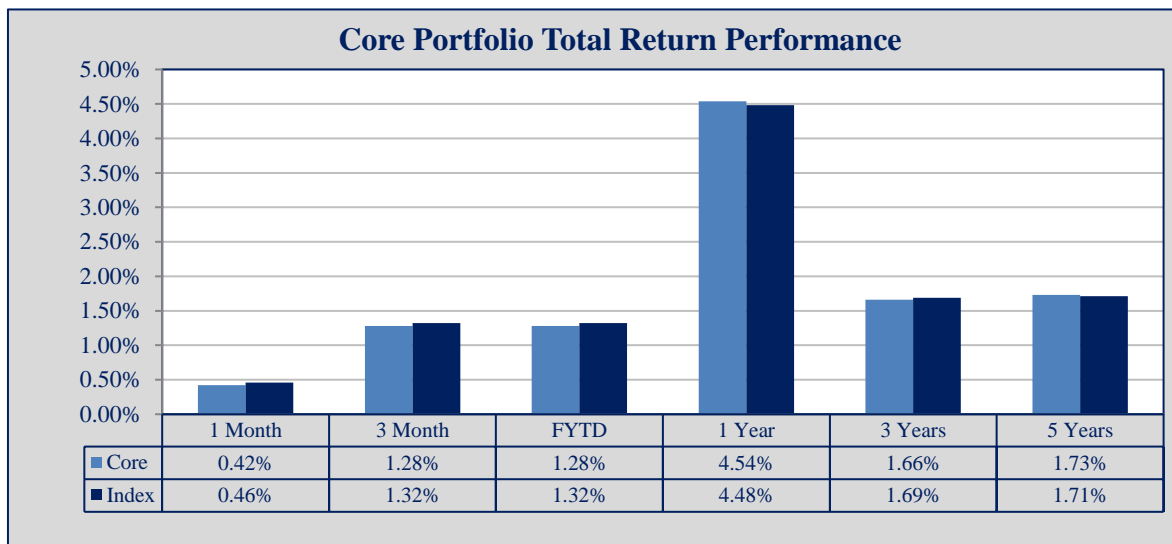
September 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.42%	1.28%	1.28%	4.54%	1.66%	1.73%
3 Month Treasury Bill Index*	0.46%	1.32%	1.32%	4.48%	1.69%	1.71%
Variance	-0.04%	-0.04%	-0.04%	0.06%	-0.03%	0.02%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.39%	0.20%	0.20%	2.35%	-1.66%	1.05%
1-5 Year Govt/Corp Index*	-0.36%	0.23%	0.23%	2.30%	-1.70%	0.99%
Variance	-0.03%	-0.03%	-0.03%	0.05%	0.04%	0.06%

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

*Performance is measured using ICE BofA Indices.



TOTAL RETURN PERFORMANCE

September 30, 2023

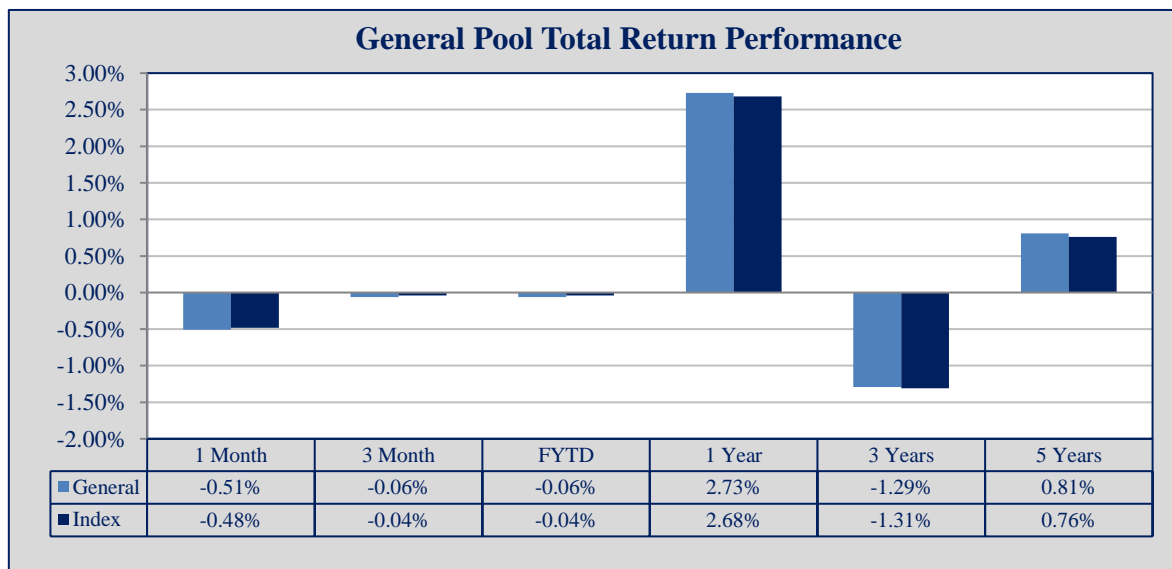
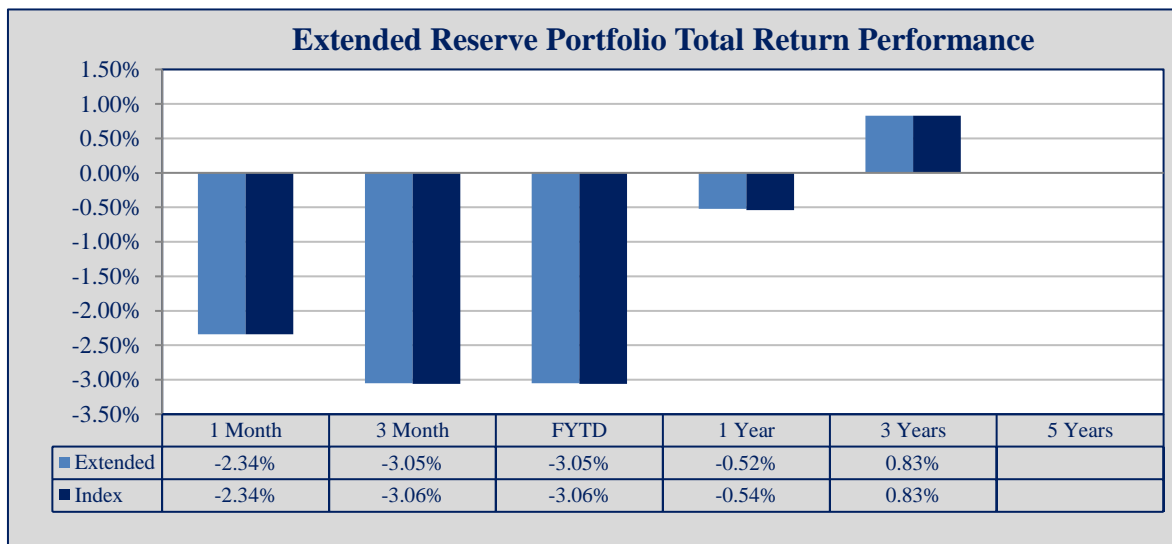
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-2.34%	-3.05%	-3.05%	-0.52%	0.83%	N/A
5-10 Year Treasury Index*	-2.34%	-3.06%	-3.06%	-0.54%	0.83%	N/A
Variance	0.00%	0.01%	0.01%	0.02%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.51%	-0.06%	-0.06%	2.73%	-1.29%	0.81%
General Portfolio Weighted Index**	-0.48%	-0.04%	-0.04%	2.68%	-1.31%	0.76%
Variance	-0.03%	-0.02%	-0.02%	0.05%	0.02%	0.05%

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

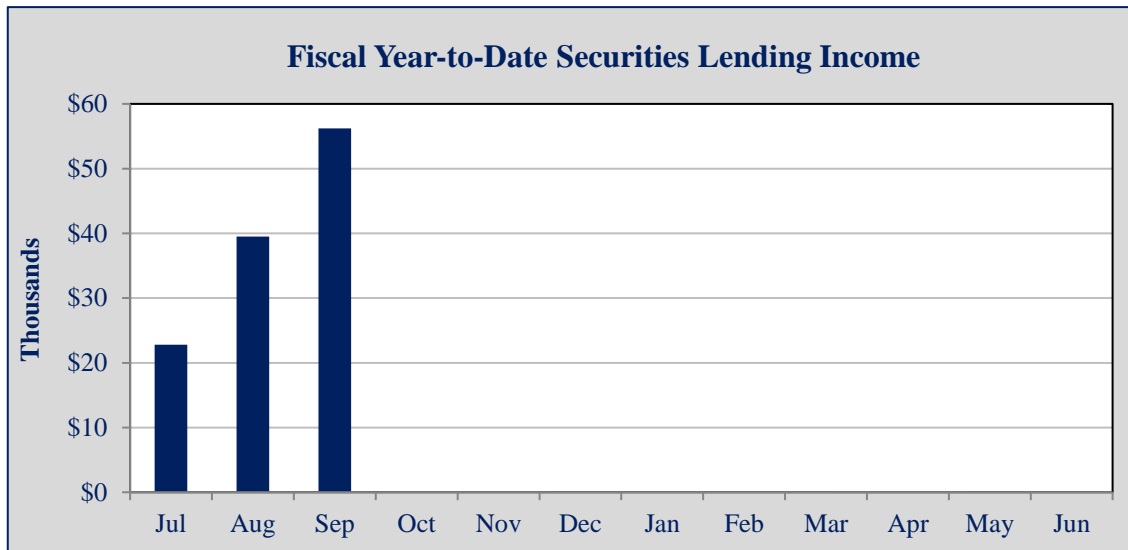
*Performance is measured using ice BofA Indices

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



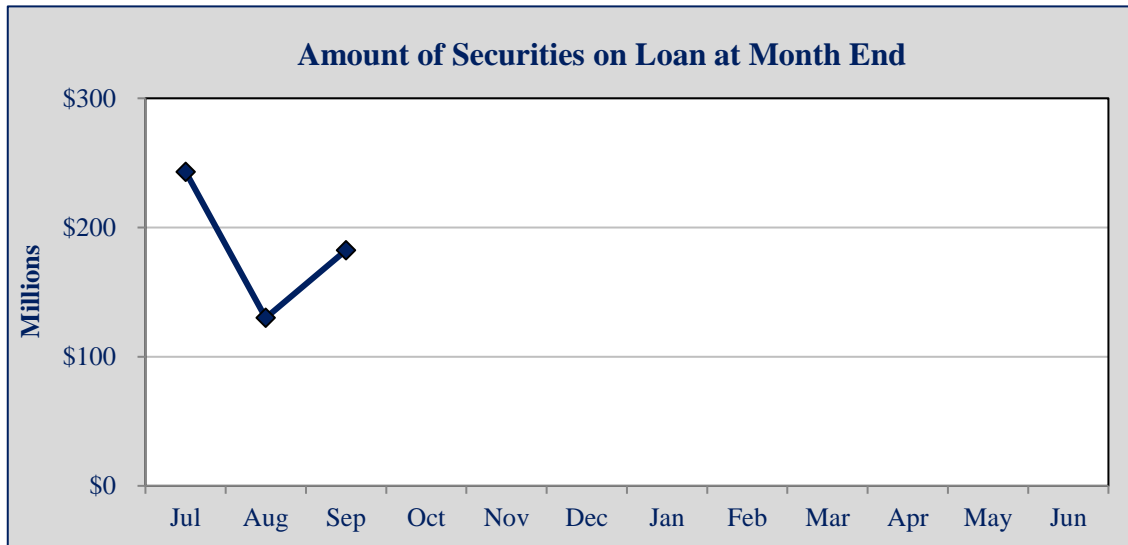
SECURITIES LENDING INFORMATION

September 30, 2023



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

*Amounts in Thousands



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

*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: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		10/2/2023	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		10/2/2023	Bank				103,746,657	103,746,657	103,746,657		
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		370,608	370,608	370,608	1,585	5.282
Federated Hermes Treas Oblig	5.200	10/2/2023	MMF	AAAm	Aaa-mf	60934N500	0	0	0	56,119	5.200
Treasury Plus Money Market	5.210	10/2/2023	MMF	AAAm	Aaa-mf	94975H312	10,626,459	10,626,459	10,626,459	49,812	5.210
LAIF	3.534	10/2/2023	LAIF	NR	NR	SYS34208	1,028,432	1,028,432	1,028,432	9,274	3.534
LAIF	3.534	10/2/2023	LAIF	NR	NR	SYS50078	1,029,060	1,029,060	1,029,060	9,280	3.534
LAIF	3.534	10/2/2023	LAIF	NR	NR	SYS50080	1,028,778	1,028,778	1,028,778	9,277	3.534
LAIF	3.534	10/2/2023	LAIF	NR	NR	SYS50081	1,028,287	1,028,287	1,028,287	9,273	3.534
U.S. Treasury Note	2.875	10/2/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,978,125	35,000,000	503,125	2.939
U.S. Treasury Note	2.875	10/2/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,981,816	25,000,000	359,375	2.949
Sumitomo Mitsui	0.000	10/2/2023	CP	A-1	P-1	86563HX21	148,331,000	146,499,771	148,265,635	0	5.641
FNMA DN	0.000	10/2/2023	Agy	A-1+	P-1	313588ML6	40,000,000	39,936,261	40,000,000	0	5.369
Natl Securities Clearing	0.000	10/3/2023	CP	A-1+	P-1	63763QX36	25,000,000	24,882,000	24,985,247	0	5.484
U.S. Treasury Bill	0.000	10/3/2023	Tsy	A-1+	P-1	912797GV3	24,900,000	24,830,960	24,896,265	0	5.415
Sumitomo Mitsui	0.000	10/4/2023	CP	A-1	P-1	86563HX47	135,560,000	133,822,008	135,460,476	0	5.654
FNMA DN	0.000	10/4/2023	Agy	A-1+	P-1	313588MN2	20,000,000	19,985,583	19,994,400	0	5.339
U.S. Treasury Bill	0.000	10/5/2023	Tsy	A-1+	P-1	912796YJ2	50,000,000	49,743,489	49,978,000	0	5.452
PACCAR	0.000	10/12/2023	CP	A-1	P-1	69372BXC9	25,000,000	24,848,813	24,951,819	0	5.492
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,999,659	9,995,200	171,347	3.652
FNMA DN	0.000	10/13/2023	Agy	A-1+	P-1	313588MX0	25,000,000	24,909,375	24,961,000	0	5.386
John Deere	0.000	10/16/2023	CP	A-1	P-1	24422MXG1	46,600,000	46,228,132	46,483,217	0	5.513
Natl Securities Clearing	0.000	10/16/2023	CP	A-1+	P-1	63763QXG7	27,520,000	27,337,336	27,450,695	0	5.495
FHLB DN	0.000	10/16/2023	Agy	A-1+	P-1	313384NA3	58,388,000	57,999,671	58,271,808	0	5.386
FNMA DN	0.000	10/16/2023	Agy	A-1+	P-1	313588NA9	20,000,000	19,924,744	19,960,200	0	5.376
Koch Industries	0.000	10/18/2023	CP	A-1+	P-1	50000EXJ8	25,000,000	24,892,861	24,929,924	0	5.492
FHLB DN	0.000	10/18/2023	Agy	A-1+	P-1	313384NC9	75,000,000	74,534,167	74,829,000	0	5.379
FNMA DN	0.000	10/18/2023	Agy	A-1+	P-1	313588NC5	38,626,000	38,458,299	38,537,933	0	5.379
FNMA DN	0.000	10/18/2023	Agy	A-1+	P-1	313588NC5	20,000,000	19,918,956	19,954,400	0	5.378
U.S. Treasury Bill	0.000	10/19/2023	Tsy	A-1+	P-1	912797FB8	54,700,000	54,299,930	54,563,797	0	5.453
U.S. Treasury Bill	0.000	10/19/2023	Tsy	A-1+	P-1	912797FB8	33,400,000	33,253,291	33,316,834	0	5.442
Apple	0.000	10/20/2023	CP	A-1+	P-1	03785EXL3	89,400,000	89,019,752	89,123,709	0	5.451
Apple	0.000	10/20/2023	CP	A-1+	P-1	03785EXL3	25,000,000	24,893,667	24,922,738	0	5.451
FHLB DN	0.000	10/20/2023	Agy	A-1+	P-1	313384NE5	20,756,000	20,665,711	20,702,865	0	5.389
Apple	0.000	10/23/2023	CP	A-1+	P-1	03785EXP4	24,237,000	24,137,467	24,151,330	0	5.450

*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
Microsoft	0.000	10/25/2023	CP	A-1+	P-1	59515NXR9	25,000,000	24,900,625	24,904,071	0	5.470
Microsoft	0.000	10/26/2023	CP	A-1+	P-1	59515NXS7	20,000,000	19,917,556	19,920,275	0	5.471
U.S. Treasury Bill	0.000	10/26/2023	Tsy	A-1+	P-1	912797FC6	43,600,000	43,415,082	43,446,964	0	5.435
FHLMC DN	0.000	10/27/2023	Agy	A-1+	P-1	313396NM1	38,500,000	38,338,728	38,363,325	0	5.368
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,951,306	49,902,000	601,563	2.975
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	150,999,457	149,556,000	1,020,041	0.952
Sumitomo Mitsui	0.000	11/1/2023	CP	A-1	P-1	86563HY12	250,000,000	245,715,417	248,786,105	0	5.711
Microsoft	0.000	11/2/2023	CP	A-1+	P-1	59515NY23	57,000,000	56,714,683	56,713,553	0	5.476
American Express	0.750	11/3/2023	Corp	BBB+	A2	025816CK3	15,000,000	14,999,249	14,934,600	46,250	0.755
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,023,776	79,664,800	772,951	2.845
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,111,908	79,564,000	571,311	1.983
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,995,688	14,924,550	179,688	3.779
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,996,100	9,904,600	12,667	0.442
U.S. Treasury Bill	0.000	12/28/2023	Tsy	A-1+	P-1	912796ZN2	15,000,000	14,326,048	14,807,550	0	5.200
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,031,470	54,617,750	364,861	2.567
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	60,000,000	60,047,990	59,583,000	398,030	2.544
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,999,495	9,943,200	77,236	3.354
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,831	9,931,700	77,625	3.450
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,717	14,782,500	15,000	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,974,413	24,787,750	136,719	2.733
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,997,340	9,931,300	68,944	3.677
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	54,188,200	90,368	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,020,313	39,614,000	168,478	2.448
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,872,538	59,107,200	88,451	1.089
3M Company	3.250	2/14/2024	Corp	BBB+	A2	88579YBB6	10,000,000	10,022,629	9,899,400	42,431	3.008
U.S. Treasury Bill	0.000	2/22/2024	Tsy	A-1+	P-1	912796Z28	41,500,000	39,894,348	40,625,180	0	4.363
FHLB Note	2.125	2/28/2024	Agy	AA+	Aaa	3130ARHG9	10,000,000	9,994,078	9,863,400	19,479	2.185
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,864,548	98,754,000	202,266	2.513
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,996,640	9,872,600	17,333	2.636
Charles Schwab	0.750	3/18/2024	Corp	A-	A2	808513BN4	10,000,000	9,998,394	9,761,000	2,708	0.767
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,996,978	9,853,500	6,250	2.531
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,803	19,525,800	2,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	73,772,250	801,230	2.236
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,964,434	19,672,600	213,661	2.306
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	19,686,000	226,230	2.298
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,982,996	39,264,000	376,630	2.293

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,509,750	209,239	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,313,650	292,935	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	73,725,750	784,647	2.712
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,539	9,846,400	138,750	3.378
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,995,390	9,690,100	17,375	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,989,049	14,745,150	170,000	3.077
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A2	91324PEB4	10,000,000	9,996,675	9,687,600	20,778	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,963,659	48,412,000	47,215	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,993,531	9,830,500	98,438	2.693
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,995,906	9,823,400	106,083	2.893
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,016,931	78,178,400	537,705	1.979
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,022,116	19,544,600	134,426	1.888
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,793,643	93,156,050	798,156	2.722
Bank of America	5.631	6/14/2024	Corp	A-	A1	06051GJY6	10,000,000	10,000,000	9,984,300	26,592	5.870
Nvidia	0.584	6/14/2024	Corp	A+	A1	67066GAL8	15,000,000	15,000,000	14,480,100	26,037	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,595,400	142,083	2.865
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	77,956,000	404,348	1.830
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	70,229,404	67,886,700	206,386	1.419
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,020,268	9,692,200	41,667	2.294
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,702,780	7,146	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,545,200	41,208	2.194
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	23,921,000	11,974	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,712,700	25,238	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	70,305,063	67,755,100	111,779	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,122,151	38,717,200	63,874	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,651,200	12,153	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,659,500	10,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,659,500	10,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,627,200	35,000	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	38,118,800	6,593	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,814,000	20,167	4.401
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,027,200	2,222	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,752,200	11,806	4.254

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	75,399,813	72,585,750	801,230	1.587
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	50,261,999	48,390,500	534,153	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,766,400	427,322	4.143
Total		0.322					3,908,876,281	3,896,318,418	3,864,437,774	14,113,588	3.441

Portfolio: Reserve 9218-2

Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		710,080	710,080	710,080	1,985	5.282
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	24,048,750	188,525	1.551
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,978,200	19,822,200	445,000	4.739
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	9,635,700	96,667	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	9,610,900	74,931	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	19,221,800	149,861	1.661
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,996,920	6,968,640	161,389	5.025
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	9,576,200	63,021	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,881,500	61,667	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	71,929,500	470,788	1.630
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,960,156	19,776,600	366,168	4.480
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,997,450	14,898,600	303,125	4.859
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	9,633,300	85,403	2.170
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,987,900	9,929,200	193,611	5.190
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,986,600	19,815,000	318,556	4.736
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	95,676,000	504,098	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	9,539,600	68,681	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	114,816,000	530,707	1.690
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,933,594	19,731,200	214,810	4.426
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,486,400	26,563	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,486,400	26,563	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	33,402,950	132,708	1.692
John Deere	1.250	1/10/2025	Corp	A	A2	24422EVY2	15,000,000	14,992,950	14,215,050	42,188	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,993,550	14,859,300	162,000	4.823
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	18,971,200	65,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	18,990,400	62,833	1.496

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,991,600	14,895,150	151,083	4.931
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,968,050	14,248,800	59,792	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,841,800	32,700	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	23,743,250	57,914	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	47,486,500	115,829	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	37,989,200	92,663	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	4,777,000	15,833	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,988,450	14,258,550	30,625	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,503,300	24,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	11,424,960	27,417	1.842
Ford ABS	3.440	2/15/2025	ABS	NR	Aaa	34534LAB3	2,795,817	2,795,659	2,785,473	4,275	3.469
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,986,100	4,750,000	11,819	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	23,748,000	47,894	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A1	46647PBY1	12,500,000	12,500,000	12,220,625	8,797	0.563
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,980,200	14,916,600	68,750	5.071
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	75,512,800	76,648	0.356
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,486,719	59,458,800	236,332	5.168
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,503,700	16,875	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	18,715,800	8,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,441,600	7,257	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	93,211,000	251,366	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,106,445	24,055,750	329,918	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,155,500	350,000	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	4,560,512	4,560,344	4,548,153	9,162	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	48,090,000	606,045	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	18,631,600	55,208	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A1	06051GJR1	15,000,000	15,000,000	14,533,050	64,660	0.976
Bank of America	3.841	4/25/2025	Corp	A-	A1	06051GKS7	10,000,000	10,000,000	9,858,600	166,443	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,285,600	290,333	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,678,400	40,875	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,679,100	31,250	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,676,900	21,875	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,503,950	195,500	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,274,300	28,333	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	177,990,350	1,921,637	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	28,575,000	240,795	1.605

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	42,862,500	361,192	1.606
Pfizer	4.650	5/19/2025	Corp	A+	A1	716973AA0	15,000,000	14,991,450	14,794,200	255,750	4.680
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,764,588	90,844	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,858,300	146,050	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,525,160	31,863	0.705
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,837,891	49,258,000	714,139	4.421
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,626,700	27,467	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,270,000	26,222	0.808
John Deere	4.950	6/6/2025	Corp	A	A2	24422EWW5	7,000,000	6,996,080	6,954,640	108,763	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,324,650	381,762	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,599,050	149,771	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	14,872,200	175,323	4.870
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,650,234	36,684,760	432,463	5.186
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	9,965,000	106,536	5.480
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,475,000	142,222	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,609,520	79,000	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	9,960,600	86,597	5.394
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,529,900	74,521	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,183,100	9,351	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	38,593,600	159,647	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	56,695,200	153,261	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,347,600	76,630	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,724,600	12,772	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,347,600	76,630	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	19,958,000	134,972	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	13,758,900	9,396	0.598
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,056,641	24,951,250	106,456	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	24,951,250	106,456	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	24,951,250	106,456	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,022,800	46,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,759,400	17,778	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,551,200	25,785	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	38,829,600	61,538	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	7,072,019	7,071,987	7,026,334	10,313	3.526
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,015,600	4,887	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	74,935,500	10,246	5.046

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	6,980,050	166,231	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,224,500	981,216	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,421,900	38,400	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,440,100	51,733	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	22,753,500	53,125	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	13,641,300	34,833	0.583
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	4,977,650	105,000	5.260
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,089,100	28,750	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,895,300	169,973	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	6,569,436	6,568,844	6,538,822	12,591	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	19,397,000	390,000	5.422
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,683,250	383,333	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,534,500	35,625	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,482,500	295,082	4.233
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	10,403,480	10,402,651	10,063,807	1,988	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	5,053,042	5,052,986	5,038,742	11,835	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	6,857,114	6,855,669	6,589,892	1,676	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,443,500	36,923	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	17,960,600	26,250	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,035,400	20,611	0.746
Intel	4.875	2/10/2026	Corp	A	A2	458140CD0	10,000,000	10,000,000	9,881,500	69,063	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	64,843,100	145,279	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	27,789,900	62,262	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,158,250	51,885	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,158,250	51,885	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,158,250	51,885	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,913,130	36,944	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,042,000	53,342	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	22,521,250	18,125	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	9,954,400	38,667	4.837
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	29,643,300	67,500	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	49,654,500	101,648	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	6,675,050	6,674,525	6,648,283	14,435	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,129,000	113,115	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	6,054,767	6,054,638	5,824,685	1,911	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,410,600	351,333	4.080

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	54,051,600	188,315	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	17,984,400	77,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	22,146,750	110,208	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	8,998,900	43,444	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	9,874,400	188,564	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,559,600	328,806	4.471
Pfizer	4.450	5/19/2026	Corp	A+	A1	716973AB8	20,000,000	19,976,600	19,547,000	326,333	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	26,943,900	75,615	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	26,943,900	75,615	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	46,603,500	357,070	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	32,622,450	249,949	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,660,350	35,707	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	28,894,170	221,383	0.451
John Deere	4.750	6/8/2026	Corp	A	A2	24422EWX3	7,000,000	6,995,940	6,906,900	104,368	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	9,387,511	9,386,283	9,063,548	1,919	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	19,630,400	243,443	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	6,846,036	6,845,613	6,617,584	1,369	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	8,950,600	30,333	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	8,930,500	32,188	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	10,716,600	38,625	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	26,995,200	66,338	0.873
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	9,939,900	122,500	5.295
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,532,975	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,749,700	92,518	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	17,800,800	21,060	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	9,907,300	84,938	5.272
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	13,894,720	114,994	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,458,050	8,507	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,224,600	23,000	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	24,689,500	139,691	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	10,000,000	9,998,039	9,632,300	8,267	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	6,229,000	6,228,619	6,215,421	15,503	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	14,929,650	99,008	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	31,170,650	22,356	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,145,400	23,420	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	31,754,450	40,986	0.414

*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	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,145,400	23,420	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	22,681,750	29,275	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	31,754,450	40,986	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	8,874,600	7,944	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	8,904,900	5,431	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	10,000,000	9,999,459	9,788,000	16,622	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	6,000,000	5,999,860	5,841,420	7,813	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	14,972,550	35,000	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	8,927,500	5,000	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	34,833,050	71,154	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	27,554,400	10,938	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	9,899,300	3,117	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,310,500	109,973	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	8,922,500	60,667	1.340
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,015,450	421,988	6.129
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,048,230	114,538	1.683
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,467,350	29,583	1.532
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,052,120	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,229,450	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	8,917,755	8,916,980	8,617,495	4,682	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	17,946,800	84,016	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	22,699,250	136,527	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	13,619,550	81,916	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	31,778,950	191,137	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	40,858,650	245,748	0.530
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,841,500	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	22,755,000	110,564	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	13,653,000	66,338	1.449
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	17,933,000	82,333	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	26,958,000	97,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,032,400	41,167	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	17,874,200	74,028	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,507,050	37,908	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	67,535,250	189,538	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	63,032,900	176,902	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,014,100	75,815	1.004

*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
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,182,400	95,000	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	8,996,800	31,778	2.203
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	32,302,550	100,577	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	36,917,200	114,946	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,506,600	8,711	1.973
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	35,506,400	38,324	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	39,944,700	43,115	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	8,876,600	9,581	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	8,876,600	9,581	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	31,068,100	33,534	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	35,506,400	38,324	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	17,753,200	19,162	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,017,400	19,125	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,707,975	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,308,100	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	22,936,000	25,556	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	37,159,200	502,732	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,068,500	94,262	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,379,000	62,842	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	18,820,000	308,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,751,400	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,456,700	156,667	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JJT8	20,000,000	19,995,576	19,302,800	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,479,800	139,778	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,479,800	139,778	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,635,100	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	69,726,750	661,629	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	55,781,400	529,303	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	34,376,400	67,213	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	18,865,000	184,028	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	27,378,025	65,017	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	23,756,750	205,333	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	71,270,250	615,999	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	21,421,000	31,590	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	12,852,600	18,954	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,284,200	6,318	0.393

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,136,800	25,272	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	21,421,000	31,590	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,568,400	12,636	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	12,852,600	18,954	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,568,400	12,636	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,653,100	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,090,600	147,556	4.179
Intel	3.750	8/5/2027	Corp	A	A2	458140BY5	20,000,000	19,979,200	18,868,000	116,667	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,437,500	49,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	56,637,000	159,684	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,283,250	10,646	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	46,823,150	23,420	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	29,796,550	14,904	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	18,878,210	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,829,800	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	9,729,600	13,903	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	48,969,000	1,036,885	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	19,573,400	345,245	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	14,680,050	258,933	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,072,800	237,250	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,148,413	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	77,562,400	1,041,803	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	14,693,250	227,500	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	48,467,000	489,640	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,386,800	195,856	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	14,631,450	155,250	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,695,900	87,778	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	55,123,250	82,133	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,480,500	12,636	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	9,666,100	68,750	4.535
Intel	4.875	2/10/2028	Corp	A	A2	458140CE8	10,000,000	9,991,700	9,811,000	69,063	4.894
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,486,800	68,132	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	14,838,300	57,500	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	52,573,686	138,705	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,652,900	17,222	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	129,492,000	942,623	1.386

*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
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	9,917,300	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,533,200	146,467	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	64,584,750	392,323	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	12,916,950	78,465	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,611,300	52,310	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	43,056,500	261,549	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,843,000	86,771	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,008,500	391,667	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	4,821,800	81,278	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	4,839,800	77,875	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	13,903,200	162,891	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	46,344,000	542,969	3.076
Pfizer	4.450	5/19/2028	Corp	A+	A1	716973AC6	5,000,000	4,994,000	4,821,800	81,583	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	14,513,704	61,633	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	28,760,100	365,471	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	53,543,600	555,978	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	81,369,400	300,102	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,282,600	15,795	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	38,543,400	142,154	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	17,130,400	63,179	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	9,845,500	119,583	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	11,938,080	133,068	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	9,980,760	21,047	0.806
John Deere	4.950	7/14/2028	Corp	A	A2	24422EXB0	10,000,000	9,985,100	9,863,500	105,875	4.984
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	83,180,150	590,727	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	19,571,800	138,995	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	14,843,550	105,188	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	99,023,000	372,596	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	76,236,300	86,229	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	14,691,900	52,500	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	9,853,100	31,146	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	14,857,350	34,167	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,009,200	20,009,200	6,448	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,002,400	125,683	1.336
Total		2.880					7,516,421,621	7,564,929,654	7,039,101,230	41,989,289	2.395

*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
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,069	5.282
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,918,516	11,901,680	87,978	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	42,670,000	287,704	1.468
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,583,398	41,909,850	531,165	3.291
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	45,000,000	45,305,859	38,568,150	226,844	1.398
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,231,445	64,280,250	378,074	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,003,906	43,220,500	147,418	1.749
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	100,000,000	100,210,938	86,856,000	159,684	1.843
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,921,875	44,519,500	596,995	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,817,383	22,651,500	231,045	2.866
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	110,000,000	107,825,781	99,666,600	1,016,598	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	23,236,250	205,333	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,033,000	22,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	63,653,250	155,656	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,487,100	20,754	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	63,653,250	155,656	1.414
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	38,376,400	779,235	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	72,422,250	1,255,435	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	24,140,750	418,478	4.044
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	74,865,120	581,685	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	26,372,940	204,912	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	42,537,000	330,503	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	25,522,200	198,302	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	38,345,200	520,902	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	829,100	1,916	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,145,500	9,579	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,316,400	7,663	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	12,436,500	28,736	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,461,900	17,242	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,120,100	21,073	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,291,000	19,158	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,291,000	19,158	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	53,891,500	124,524	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	16,582,000	38,315	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	18,721,800	292,935	3.486

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	11,909,400	74,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	15,480,400	47,215	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	3,870,100	11,804	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	7,740,200	23,607	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,288,240	28,329	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	18,986,800	189,538	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	7,723,200	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	7,723,200	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	15,446,400	27,222	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	13,816,440	14,368	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	3,837,900	3,991	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,281,280	12,772	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	15,351,600	15,965	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	77,662,400	281,044	4.203
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	38,902,500	165,251	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	16,339,050	69,406	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	48,121,070	87,646	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	11,833,050	21,552	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	3,944,350	7,184	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	52,774,150	398,964	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	20,297,750	153,448	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,119,100	61,379	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,178,650	92,069	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	21,109,660	159,586	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,119,100	61,379	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	17,636,600	208,250	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	46,898,400	95,788	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	39,082,000	79,823	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	11,290,093	20,650	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	7,729,300	6,667	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	40,755,000	270,068	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	27,431,250	181,776	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,186,300	35,921	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	35,117,200	434,375	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	21,948,250	271,484	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,168,950	162,891	2.632

*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	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	25,979,400	105,367	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	30,309,300	122,928	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	17,319,600	70,245	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	8,901,100	29,167	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	24,115,250	389,521	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	43,407,450	701,138	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	33,761,350	545,329	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	14,469,150	233,713	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	9,646,100	155,808	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	24,115,250	389,521	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	18,353,200	89,402	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	36,706,400	178,804	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	32,118,100	156,454	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	11,514,000	79,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	12,473,500	86,125	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	23,629,000	123,726	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	94,516,000	494,905	4.561
Total		7.036					2,704,000,000	2,704,260,309	2,346,659,023	16,849,536	2.397

Portfolio: Wastewater 208

Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAA	Aaa-mf		1,885	1,885	1,885	5	5.282
U.S. Treasury Bill	0.000	10/3/2023	Tsy	A-1+	P-1	912797GV3	11,660,000	11,497,803	11,658,251	0	5.327
U.S. Treasury Bill	0.000	10/10/2023	Tsy	A-1+	P-1	912797HA8	11,839,000	11,661,686	11,825,148	0	5.359
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,109,427	2,955	0.195
Natl Securities Clearing	0.000	10/17/2023	CP	A-1+	P-1	63763QXH5	11,311,000	11,147,807	11,280,834	0	5.528
Sumitomo Mitsui	0.000	10/17/2023	CP	A-1	P-1	86563HXXH8	11,000,000	10,816,819	10,970,927	0	5.697
Natl Securities Clearing	0.000	10/24/2023	CP	A-1+	P-1	63763QXQ5	11,654,000	11,473,849	11,610,759	0	5.534
Sumitomo Mitsui	0.000	10/24/2023	CP	A-1	P-1	86563HXXQ8	10,393,000	10,208,914	10,354,849	0	5.703
ING	0.000	10/31/2023	CP	A-1	P-1	45685RXX0	20,323,000	20,000,542	20,225,269	0	5.682
U.S. Treasury Bill	0.000	11/7/2023	Tsy	A-1+	P-1	912797HJ9	10,026,000	9,871,907	9,973,163	0	5.501
Natl Securities Clearing	0.000	11/14/2023	CP	A-1+	P-1	63763QYE1	10,317,000	10,159,373	10,246,050	0	5.575
Toyota	0.000	11/21/2023	CP	A-1+	P-1	89233HYM0	10,160,000	9,998,795	10,079,662	0	5.682

*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: Wasterwater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA DN	0.000	11/28/2023	Agy	A-1+	P-1	313588PV1	10,303,000	10,159,720	10,219,649	0	5.436
U.S. Treasury Bill	0.000	11/28/2023	Tsy	A-1+	P-1	912797HM2	11,474,000	11,297,836	11,377,389	0	5.496
U.S. Treasury Bill	0.000	11/30/2023	Tsy	A-1+	P-1	912796ZD4	30,943,000	30,224,762	30,672,868	0	5.395
Toyota	0.000	12/1/2023	CP	A-1+	P-1	89233HZ15	12,045,000	11,822,127	11,931,533	0	5.719
Toyota	0.000	12/1/2023	CP	A-1+	P-1	89233HZ15	12,206,000	11,992,717	12,091,016	0	5.723
FHLB DN	0.000	12/1/2023	Agy	A-1+	P-1	313384PY9	31,932,000	31,153,897	31,659,301	0	5.405
FHLB DN	0.000	12/1/2023	Agy	A-1+	P-1	313384PY9	10,349,000	10,153,382	10,260,620	0	5.527
U.S. Treasury Bill	0.000	12/5/2023	Tsy	A-1+	P-1	912797HN0	13,190,000	12,999,518	13,065,618	0	5.533
FHLB DN	0.000	12/12/2023	Agy	A-1+	P-1	313384QK8	13,079,000	12,890,655	12,946,902	0	5.517
U.S. Treasury Bill	0.000	12/12/2023	Tsy	A-1+	P-1	912797HU4	12,620,000	12,424,067	12,487,869	0	5.558
Microsoft	0.000	12/19/2023	CP	A-1+	P-1	59515NZK2	12,881,000	12,699,825	12,725,916	0	5.557
Toyota	0.000	12/19/2023	CP	A-1+	P-1	89233HZK3	10,151,000	9,999,846	10,027,643	0	5.708
U.S. Treasury Bill	0.000	12/26/2023	Tsy	A-1+	P-1	912797HW0	8,794,000	8,667,098	8,683,899	0	5.529
Microsoft	0.000	1/9/2024	CP	A-1+	P-1	59515MA96	14,419,000	14,194,424	14,199,370	0	5.576
U.S. Treasury Bill	0.000	1/9/2024	Tsy	A-1+	P-1	912797HY6	10,605,000	10,444,032	10,450,485	0	5.538
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,455,775	2,812	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,910	2	0.198
Microsoft	0.000	1/17/2024	CP	A-1+	P-1	59515MAH8	13,764,000	13,511,308	13,537,441	0	5.582
FHLB DN	0.000	1/17/2024	Agy	A-1+	P-1	313384RX9	5,584,000	5,406,145	5,499,235	0	5.458
FHLB DN	0.000	1/26/2024	Agy	A-1+	P-1	313384SG5	5,768,000	5,607,665	5,671,501	0	5.474
FHLB DN	0.000	5/31/2024	Agy	A-1+	P-1	313384XN4	25,577,000	24,533,480	24,726,821	0	5.509
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,297,406	139,635	2.662
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,544,153	15,983	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,433,063	15,776	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,222,459	2,287	3.885
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,060,844	37,549	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,755,908	9,736	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,297,546	5,898	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,399,099	12,475	2.029
Total		0.435					480,182,885	472,064,295	472,043,460	245,113	4.887

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

Portfolio: LA MICLA 2016 STLIG 26U
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		125,994	125,994	125,994	538	5.282
Total		0.005					125,994	125,994	125,994	538	5.282

Portfolio: LA MICLA 2017 STLIG 26Y
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		3,744,341	3,744,341	3,744,341	16,001	5.282
Total		0.005					3,744,341	3,744,341	3,744,341	16,001	5.282

Portfolio: Batiquitos LT 72W
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		300,887	300,887	300,887	1,286	5.282
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	258,630	1,078	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	5,916,135	58,774	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	65,300	649	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	66,232	658	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	69,031	686	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	69,964	695	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	67,165	667	2.533
Total		2.452					7,290,887	6,956,259	6,813,343	64,492	2.775

Portfolio: Harbor Emergency FD 751
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		466	466	466	2	5.282
FHLB DN	0.000	11/29/2023	Agy	A-1+	P-1	313384PW3	50,316,000	48,968,034	49,901,899	0	5.414
Natl Securities Clearing	0.000	2/22/2024	CP	A-1+	P-1	63763PBN8	3,400,000	3,306,835	3,306,835	0	5.760
Total		0.179					53,716,466	52,275,336	53,209,201	2	5.436

*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 Foods Restoration 70L
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		538	538	538	3	5.282
FHLB DN	0.000	11/29/2023	Agy	A-1+	P-1	313384PW3	632,000	615,069	626,799	0	5.414
Total		0.164					632,538	615,606	627,336	3	5.414

Portfolio: City of LA DWP PRB 2010C J7D
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		997,261	997,261	997,261	3,914	5.282
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	527,585	6,063	2.604
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	5,947,411	86,225	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	455,767	1,900	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,000,152	99,346	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	110,076	1,094	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,686,638	46,559	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	162,316	1,613	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,781,789	47,504	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	225,750	2,243	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	4,958,098	49,256	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,530	65	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	284,519	2,827	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	4,932,911	49,006	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	330,229	3,281	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,628,802	45,985	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,867,944	1,932	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,094,809	2,022	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,385,040	4,733	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,318,535	8,444	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	4,874,574	9,531	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,578,140	52,930	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	780,940	7,410	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,339,210	50,663	3.693
Total		2.847					84,776,261	82,765,663	78,275,024	584,546	2.521

*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 HOUSE LA FUND 66M
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		82,306,072	82,306,072	82,306,072	245,804	5.282
Total		0.005					82,306,072	82,306,072	82,306,072	245,804	5.282

Portfolio: City of LA TRAN DEBT SVC FUNDD P15
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	12/13/2023	Agy	A-1+	P-1	313384QL6	125,000,000	122,922,448	123,720,000	0	5.535
FHLB DN	0.000	6/27/2024	Agy	A-1+	P-1	313384YR4	125,000,000	119,886,111	120,403,750	0	5.584
Total		0.469					250,000,000	242,808,559	244,123,750	0	5.559

Portfolio: LA City MICLA19 ST LGT FIN 27F
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		6,727,060	6,727,060	6,727,060	29,010	5.282
Total		0.005					6,727,060	6,727,060	6,727,060	29,010	5.282

Portfolio: City of LA DWP WRB 2023A M3G
Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		32,688	32,688	32,688	135	5.282
U.S. Treasury Bill	0.000	10/26/2023	Tsy	A-1+	P-1	912797FC6	23,318,000	23,225,844	23,236,154	0	5.438
Total		0.071					23,350,688	23,258,532	23,268,841	135	5.438

*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 MICLA20 STLGTS FIN 27J

Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		4,675,075	4,675,075	4,675,075	19,995	5.282
Total		0.005					4,675,075	4,675,075	4,675,075	19,995	5.282

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		926	926	926	4	5.282
U.S. Treasury Bill	0.000	10/17/2023	Tsy	A-1+	P-1	912797HB6	101,000,000	99,562,041	100,777,800	0	5.454
FHLB DN	0.000	12/13/2023	Agy	A-1+	P-1	313384QL6	102,744,000	100,437,040	101,691,901	0	5.484
Total		0.125					203,744,926	200,000,007	202,470,627	4	5.469

Portfolio: COL SLD WAS RES RB 2023 FD 66W

Date: 9/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.210	10/2/2023	MMF	AAAm	Aaa-mf		9,988,254	9,988,254	9,988,254	6,479	5.282
U.S. Treasury Bill	0.000	12/28/2023	Tsy	A-1+	P-1	912796ZN2	16,875,000	16,494,572	16,658,494	0	5.542
FHLB DN	0.000	3/28/2024	Agy	A-1+	P-1	313384UW7	11,875,000	11,452,737	11,576,700	0	5.531
FHLB DN	0.000	6/28/2024	Agy	A-1+	P-1	313384YS2	15,375,000	14,635,934	14,807,509	0	5.477
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,866,225	158,583	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,132,706	148,424	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,016,380	8,529	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,365,772	204,718	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	18,947,837	162,345	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,087,650	176,641	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,262,925	37,386	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,548,427	205,222	4.560
Total		1.476					200,198,254	198,350,554	198,258,879	1,108,328	5.078

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

MONTHLY TRANSACTIONS

Portfolio: Reserve 9218-2

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
Unilever	Buy	Corp	904764BS5	9/5/2023	9/8/2023	9/8/2028	10,000,000
Philip Morris	Buy	Corp	718172DC0	9/5/2023	9/7/2023	9/7/2028	15,000,000
Toyota	Buy	Corp	89236TKZ7	9/6/2023	9/11/2023	9/11/2025	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CHV6	9/12/2023	9/14/2023	8/31/2025	25,000,000
Intuit	Buy	Corp	46124HAF3	9/12/2023	9/15/2023	9/15/2028	15,000,000
Intuit	Buy	Corp	46124HAE6	9/12/2023	9/15/2023	9/15/2026	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CHL8	9/22/2023	9/22/2023	6/30/2025	37,000,000
U.S. Treasury Note	Buy	Tsy	91282CHV6	9/26/2023	9/27/2023	8/31/2025	25,000,000
Citibank	Buy	Corp	17325FBB3	9/26/2023	9/29/2023	9/29/2028	20,000,000
Citibank	Buy	Corp	17325FBA5	9/26/2023	9/29/2023	9/29/2025	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CJB8	9/29/2023	10/2/2023	9/30/2025	75,000,000
U.S. Treasury Note	Buy	Tsy	91282CHY0	9/29/2023	10/2/2023	9/15/2026	35,000,000
Coca Cola	Transfer Out	Corp	191216CL2	9/29/2023	9/29/2023	9/6/2024	10,000,000
Apple	Transfer Out	Corp	037833DM9	9/29/2023	9/29/2023	9/11/2024	20,000,000
FHLB Note	Transfer Out	Agy	3130AT6G7	9/29/2023	9/29/2023	9/13/2024	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CCX7	9/29/2023	9/29/2023	9/15/2024	40,000,000
Toyota	Transfer Out	Corp	89236TKG9	9/29/2023	9/29/2023	9/20/2024	15,000,000
IADB Note	Transfer Out	Supra	4581X0DZ8	9/29/2023	9/29/2023	9/23/2024	20,000,000
FFCB Note	Transfer Out	Agy	3133ENP79	9/29/2023	9/29/2023	9/26/2024	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128282Y5	9/29/2023	9/29/2023	9/30/2024	125,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CFN6	9/29/2023	9/29/2023	9/30/2024	20,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Natl Securities Clearing	Buy	CP	63763QXG7	9/1/2023	9/1/2023	10/16/2023	27,520,000
PACCAR	Buy	CP	69372BXC9	9/1/2023	9/1/2023	10/12/2023	25,000,000
Natl Securities Clearing	Buy	CP	63763QX36	9/1/2023	9/1/2023	10/3/2023	25,000,000
Prudential Funding	Buy	CP	74433HW67	9/5/2023	9/5/2023	9/6/2023	28,500,000
FHLB DN	Buy	Agy	313384NC9	9/5/2023	9/5/2023	10/18/2023	75,000,000
FHLB DN	Buy	Agy	313384LK3	9/6/2023	9/6/2023	9/7/2023	21,500,000
Prudential Funding	Buy	CP	74433HWT7	9/7/2023	9/7/2023	9/27/2023	43,164,000
FHLB DN	Buy	Agy	313384LP2	9/7/2023	9/7/2023	9/11/2023	30,000,000
FHLB DN	Buy	Agy	313384LP2	9/8/2023	9/8/2023	9/11/2023	13,587,000
FHLB DN	Buy	Agy	313384LT4	9/11/2023	9/11/2023	9/15/2023	30,797,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384LS6	9/11/2023	9/11/2023	9/14/2023	40,000,000
U.S. Treasury Bill	Buy	Tsy	912796CS6	9/12/2023	9/12/2023	9/28/2023	51,000,000
FNMA DN	Buy	Agy	313588LS2	9/12/2023	9/12/2023	9/14/2023	26,000,000
Prudential Funding	Buy	CP	74433HWJ9	9/13/2023	9/13/2023	9/18/2023	32,094,000
Prudential Funding	Buy	CP	74433HWF7	9/13/2023	9/13/2023	9/15/2023	20,000,000
Prudential Funding	Buy	CP	74433HWE0	9/13/2023	9/13/2023	9/14/2023	25,000,000
Prudential Funding	Buy	CP	74433HWU4	9/14/2023	9/14/2023	9/28/2023	15,000,000
Exxon Mobil	Buy	CP	30229BWF0	9/14/2023	9/14/2023	9/15/2023	15,000,000
U.S. Treasury Bill	Buy	Tsy	912797GV3	9/14/2023	9/14/2023	10/3/2023	24,900,000
PACCAR	Buy	CP	69372BWU0	9/15/2023	9/15/2023	9/28/2023	13,300,000
Walt Disney	Buy	CP	2546R3WL4	9/15/2023	9/15/2023	9/20/2023	15,000,000
Prudential Funding	Buy	CP	74433HWL4	9/18/2023	9/18/2023	9/20/2023	25,000,000
FNMA DN	Buy	Agy	313588MH5	9/18/2023	9/18/2023	9/29/2023	20,000,000
FNMA DN	Buy	Agy	313588NC5	9/18/2023	9/18/2023	10/18/2023	38,626,000
FNMA DN	Buy	Agy	313588MX0	9/18/2023	9/18/2023	10/13/2023	25,000,000
Koch Industries	Buy	CP	50000EXJ8	9/19/2023	9/19/2023	10/18/2023	25,000,000
U.S. Treasury Bill	Buy	Tsy	912797FB8	9/19/2023	9/19/2023	10/19/2023	33,400,000
FNMA DN	Buy	Agy	313588NC5	9/20/2023	9/20/2023	10/18/2023	20,000,000
FNMA DN	Buy	Agy	313588NA9	9/20/2023	9/20/2023	10/16/2023	20,000,000
FHLB DN	Buy	Agy	313384NE5	9/20/2023	9/20/2023	10/20/2023	20,756,000
Apple	Buy	CP	03785EXL3	9/21/2023	9/21/2023	10/20/2023	89,400,000
Apple	Buy	CP	03785EXL3	9/21/2023	9/21/2023	10/20/2023	25,000,000
FNMA DN	Buy	Agy	313588ML6	9/21/2023	9/21/2023	10/2/2023	40,000,000
Apple	Buy	CP	03785EXP4	9/25/2023	9/25/2023	10/23/2023	24,237,000
FHLB DN	Buy	Agy	313384MH9	9/26/2023	9/26/2023	9/29/2023	27,520,000
Kenvue	Buy	CP	49177GWV6	9/27/2023	9/27/2023	9/29/2023	25,000,000
U.S. Treasury Bill	Buy	Tsy	912797FC6	9/27/2023	9/27/2023	10/26/2023	43,600,000
Microsoft	Buy	CP	59515NXS7	9/28/2023	9/28/2023	10/26/2023	20,000,000
Microsoft	Buy	CP	59515NXR9	9/28/2023	9/28/2023	10/25/2023	25,000,000
Florida Power & Light	Buy	CP	34108BWV3	9/28/2023	9/28/2023	9/29/2023	25,000,000
FHLMC DN	Buy	Agy	313396NM1	9/28/2023	9/28/2023	10/27/2023	38,500,000
Microsoft	Buy	CP	59515NY23	9/29/2023	9/29/2023	11/2/2023	57,000,000
FNMA DN	Buy	Agy	313588MN2	9/29/2023	9/29/2023	10/4/2023	20,000,000
Coca Cola	Transfer In	Corp	191216CL2	9/29/2023	9/29/2023	9/6/2024	10,000,000
Apple	Transfer In	Corp	037833DM9	9/29/2023	9/29/2023	9/11/2024	20,000,000
FHLB Note	Transfer In	Agy	3130AT6G7	9/29/2023	9/29/2023	9/13/2024	20,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CCX7	9/29/2023	9/29/2023	9/15/2024	40,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Toyota	Transfer In	Corp	89236TKG9	9/29/2023	9/29/2023	9/20/2024	15,000,000
IADB Note	Transfer In	Supra	4581X0DZ8	9/29/2023	9/29/2023	9/23/2024	20,000,000
FFCB Note	Transfer In	Agy	3133ENP79	9/29/2023	9/29/2023	9/26/2024	20,000,000
U.S. Treasury Note	Transfer In	Tsy	9128282Y5	9/29/2023	9/29/2023	9/30/2024	125,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CFN6	9/29/2023	9/29/2023	9/30/2024	20,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CHT1	9/29/2023	10/2/2023	8/15/2033	100,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384QK8	9/5/2023	9/5/2023	12/12/2023	13,079,000
Toyota	Buy	CP	89233HZK3	9/12/2023	9/12/2023	12/19/2023	10,151,000
Microsoft	Buy	CP	59515NZK2	9/15/2023	9/15/2023	12/19/2023	12,881,000
Microsoft	Buy	CP	59515MAH8	9/15/2023	9/15/2023	1/17/2024	13,764,000
U.S. Treasury Bill	Buy	Tsy	912797HW0	9/19/2023	9/19/2023	12/26/2023	8,794,000
Microsoft	Buy	CP	59515MA96	9/26/2023	9/26/2023	1/9/2024	14,419,000
U.S. Treasury Bill	Buy	Tsy	912797HY6	9/28/2023	9/28/2023	1/9/2024	10,605,000

City of LA Tran Debt Svc Fund P15

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384YR4	9/21/2023	9/21/2023	6/27/2024	125,000,000

Portfolio: DWP WRB PRB 2023A M3G

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797FC6	9/29/2023	9/29/2023	10/26/2023	23,318,000

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

PRIMARY DEALERS

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

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

SECONDARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 11/02/23

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 11/2/23 provided by Bloomberg Professional

SUPRANATIONAL ISSUERS

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

ASSET BACKED SECURITIES ISSUERS*

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

* Five year legal final maximum maturity