

# **City of Los Angeles**

## **Office of Finance**



## **Investment Report**

### **September 30, 2024**

**Diana Mangioglou**  
**City Treasurer/Director of Finance**

**Tom Juarez**  
**Chief Investment Officer**

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

**Diana Mangioglu**  
DIRECTOR of FINANCE  
CITY TREASURER

# CITY OF LOS ANGELES

CALIFORNIA

OFFICE OF FINANCE  
200 N. SPRING ST.  
ROOM 220 -- CITY HALL  
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(213)978-1774



KAREN R. BASS  
MAYOR

October 24, 2024

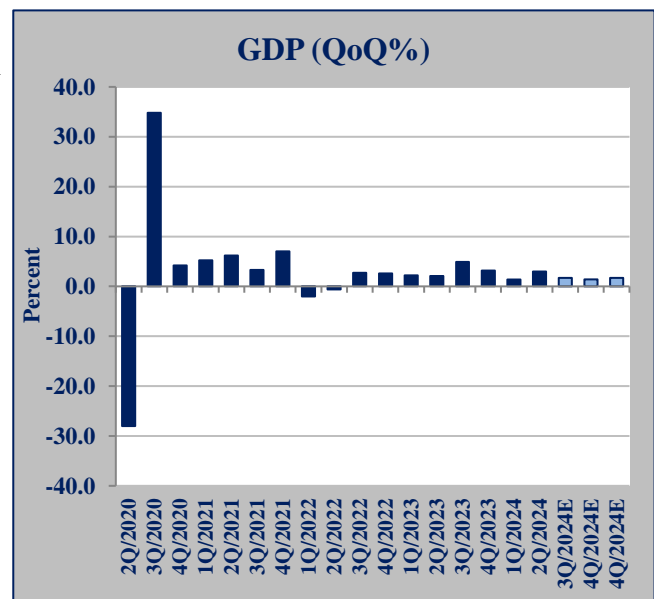
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending September 30, 2024. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

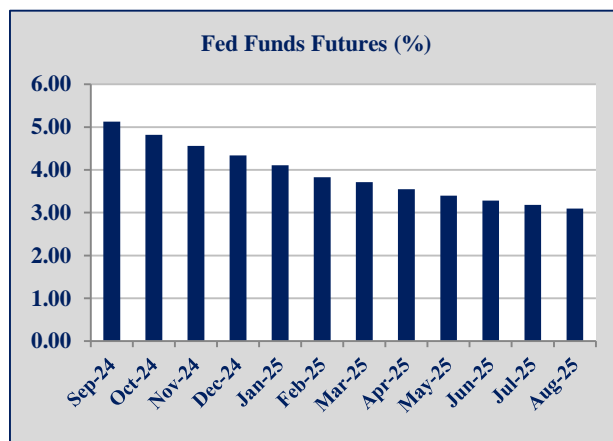
## **ECONOMIC ENVIRONMENT**<sup>1</sup>

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 3% on an annualized basis for the second quarter of 2024. The current anticipated growth rate for all of 2024 is 2.6% which increased from last month's 2024 full-year forecast. The U.S. unemployment rate for September 2024 was 4.1%. The Consumer Price Index (CPI) increased 2.4% for the twelve months ending September 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 1.7% over the past twelve months.



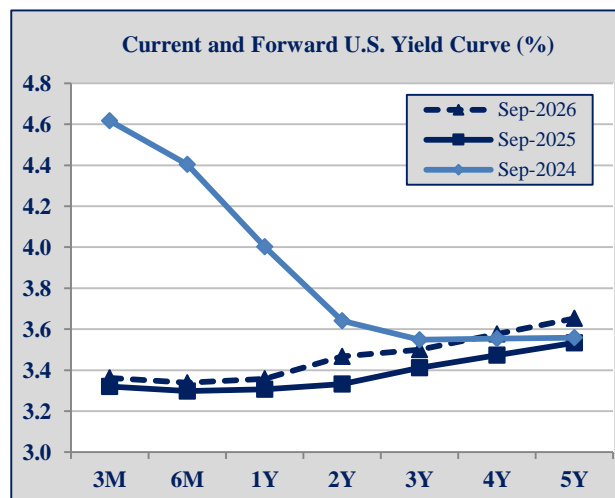
<sup>1</sup> Sources: Bloomberg Finance L.P.

The Federal Reserve decreased the Fed Funds rate by 0.50% to the 4.75% to 5.00% range at its September 18, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has continued to expand at a solid pace. Job gains have slowed, and the unemployment rate has moved up but remains low. Inflation has made further progress toward the Committee's 2 percent objective but remains somewhat elevated. The Committee seeks to achieve maximum employment and inflation at the rate of 2 percent over the longer run. The Committee has gained greater confidence that inflation is moving sustainably toward 2 percent, and judges that the risks to achieving its employment and inflation goals are roughly in balance. The economic outlook is uncertain, and the Committee is attentive to the risks to both sides of its dual mandate."



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

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



### **COMPLIANCE**

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

### **REVIEW AND MONITORING**

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

## **GENERAL POOL CHARACTERISTICS**

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of September 30, 2024.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,664,444,266	3.58%	110 Days	AA+
Reserve Portfolio	\$7,499,342,519	2.84%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,565,264,518	3.08%	7.1 Years	AA+
General Pool	\$13,729,051,303	3.08%	2.9 Years	AA+

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

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

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.58%	2.84%	3.08%	3.08%
Benchmark	5.25%	4.52%	2.53%	4.34%
Variance	-1.67%	-1.68%	0.55%	-1.26%

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

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.50%	0.90%	1.26%	0.86%
Benchmark Total Rate of Return	0.43%	0.90%	1.25%	0.84%
Variance	0.07%	0.00%	0.01%	0.02%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the September 30, 2024 portfolio book yield and total rate of return for the City's General Pool.

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

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

Respectfully,



Diana Mangioglou  
City Treasurer/Director of Finance

#### Attachments

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

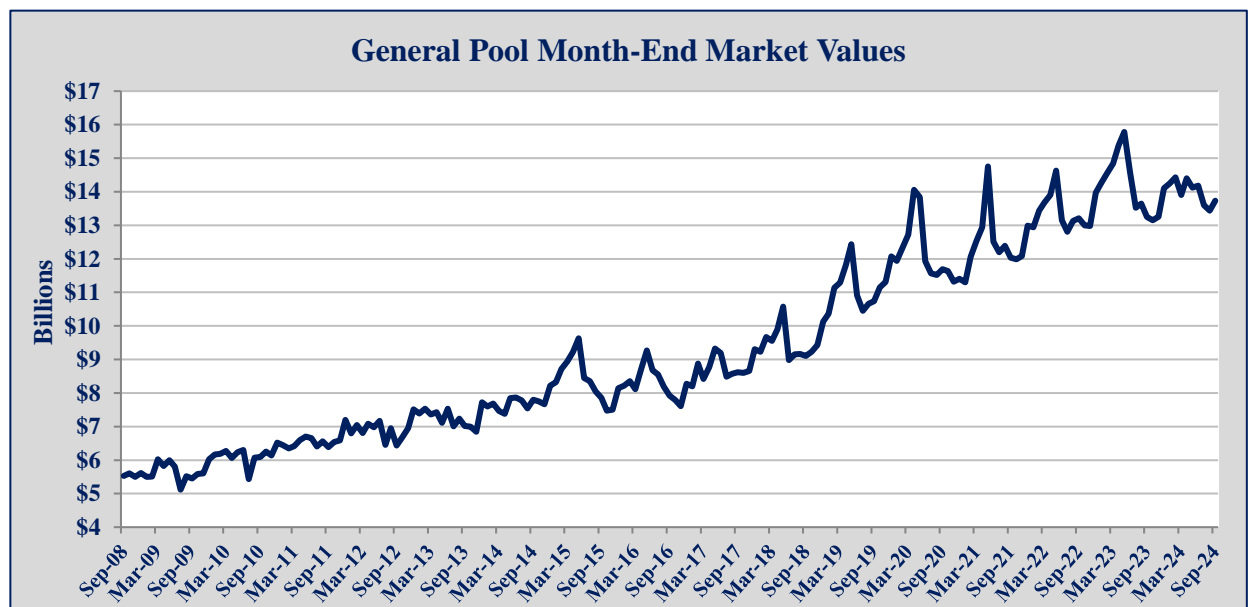
## GENERAL POOL ASSET HOLDINGS

September 30, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$49,852,396	\$49,852,396	0.36%	0	0.0
Money Market Funds	\$105,802,094	\$105,802,094	0.77%	0	0.0
L.A.I.F. (State of California)	\$4,285,993	\$4,285,993	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$159,940,484	\$159,940,484	1.16%	0	0.0
Commercial Paper	\$621,919,000	\$620,502,755	4.52%	17	0.0
Negotiable Certificates of Deposit	\$150,000,000	\$150,003,000	1.09%	2	0.0
Corporate Notes	\$498,000,000	\$495,650,148	3.61%	194	0.5
U.S. Agencies/Munis/Supras	\$742,817,000	\$739,065,304	5.38%	57	0.2
U.S. Treasuries	\$1,510,907,000	\$1,499,282,576	10.92%	169	0.5
Subtotal: Pooled Investments:	\$3,523,643,000	\$3,504,503,783	25.53%	115	0.3
<b>Total Short-Term Core Portfolio:</b>	<b>\$3,683,583,484</b>	<b>\$3,664,444,266</b>	<b>26.69%</b>	<b>110</b>	<b>0.3</b>
Money Market Funds	\$1,158,084	\$1,158,084	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	\$1,445,000,000	\$1,444,903,247	10.52%	874	2.4
Asset-Backed Securities	\$203,127,424	\$202,263,373	1.47%	901	2.5
U.S. Agencies/Munis/Supras	\$524,540,000	\$506,808,299	3.69%	1,507	4.1
U.S. Treasuries	\$8,158,000,000	\$7,909,474,034	57.61%	1,521	4.2
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$10,331,825,508</b>	<b>\$10,064,607,037</b>	<b>73.31%</b>	<b>1,415</b>	<b>3.9</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$14,015,408,992</b>	<b>\$13,729,051,303</b>	<b>100.00%</b>	<b>1,067</b>	<b>2.9</b>

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

Figures may not total due to rounding.



## GENERAL POOL LIQUIDITY SCHEDULE

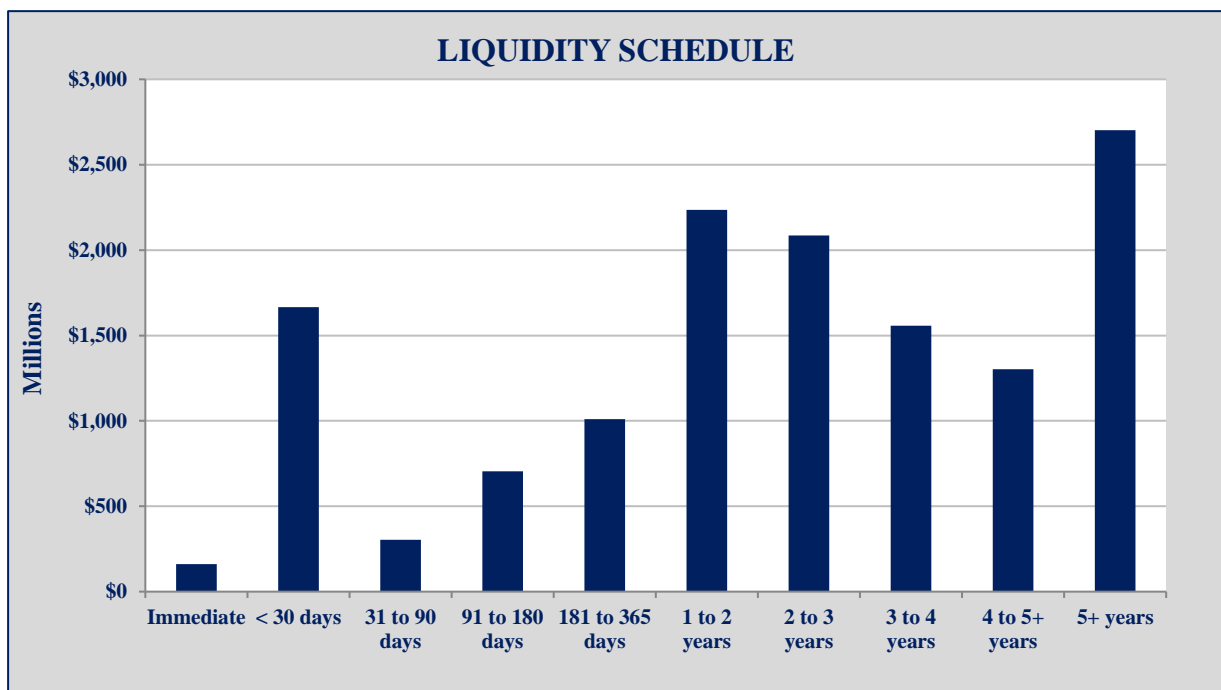
September 30, 2024

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,285,993	\$4,285,993	0.03%
Money Market Funds	Immediate	\$106,960,178	\$111,246,171	0.81%
Bank Deposits*	Immediate	\$49,852,396	\$161,098,568	1.17%
Subtotal		\$161,098,568		
Pooled Investments Maturing:				
	< 30 days**	\$1,666,336,972	\$1,827,435,540	13.31%
	31 to 90 days	\$303,476,447	\$2,130,911,987	15.52%
	91 to 180 days	\$704,510,170	\$2,835,422,157	20.65%
	181 to 365 days	\$1,010,919,061	\$3,846,341,217	28.02%
	1 to 2 years	\$2,235,303,802	\$6,081,645,019	44.30%
	2 to 3 years	\$2,084,878,563	\$8,166,523,582	59.48%
	3 to 4 years	\$1,557,025,187	\$9,723,548,769	70.82%
	4 to 5 years	\$1,303,082,590	\$11,026,631,359	80.32%
	5+ years	\$2,702,419,944	\$13,729,051,303	100.00%
<b>Total Cash and Pooled Investments</b>		<b>\$13,729,051,303</b>		

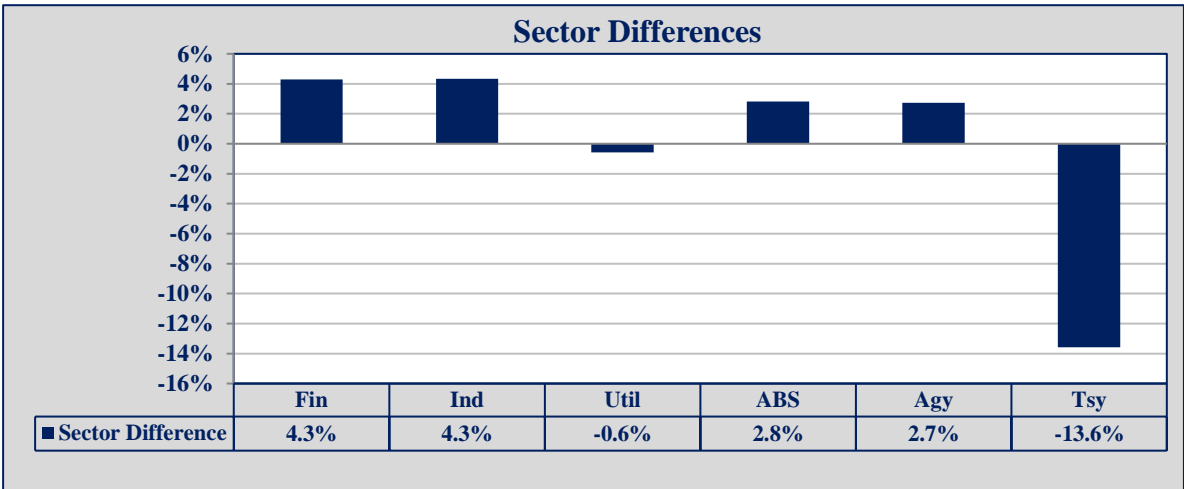
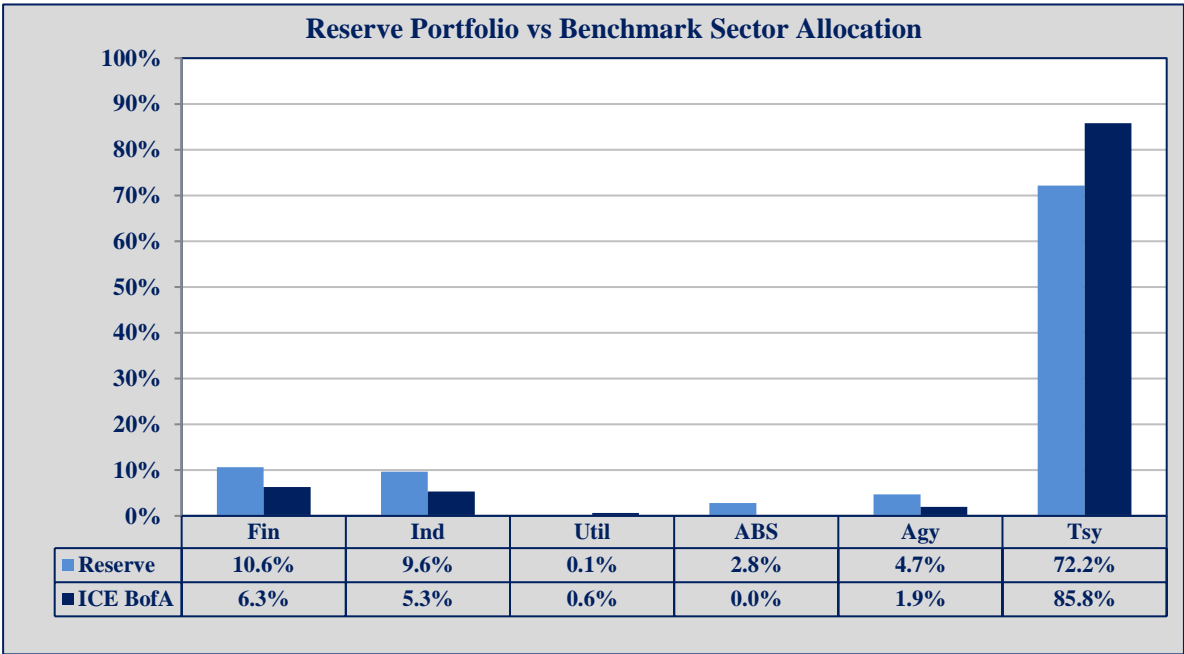
\*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



**RESERVE PORTFOLIO SECTOR ALLOCATION**  
September 30, 2024



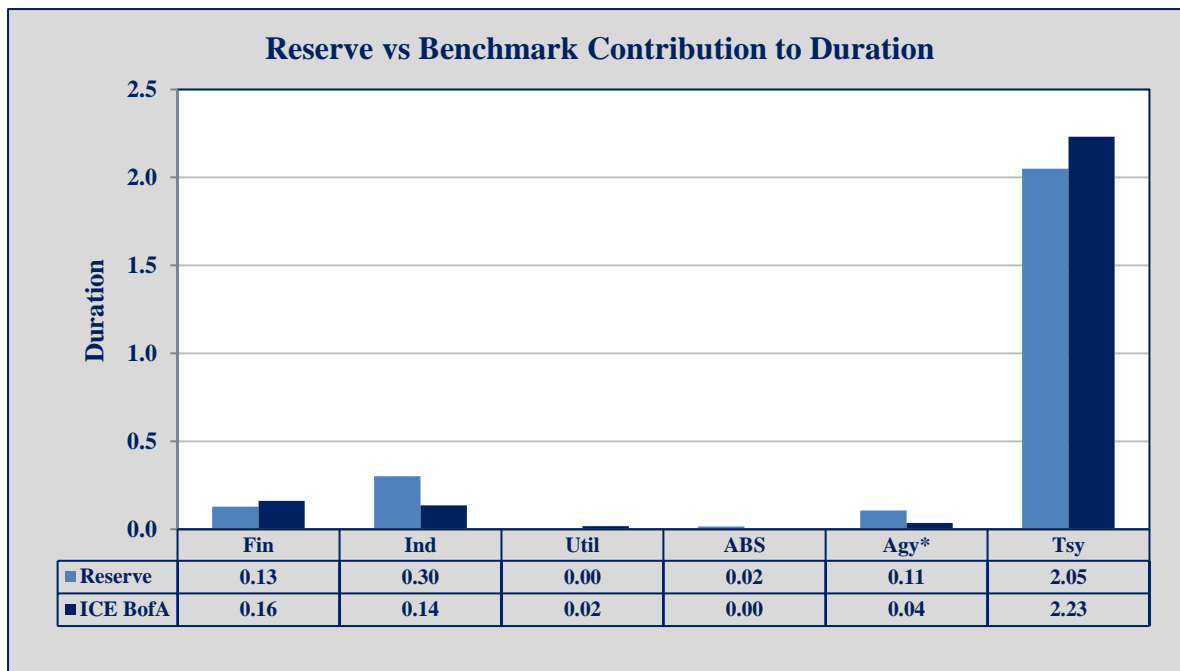
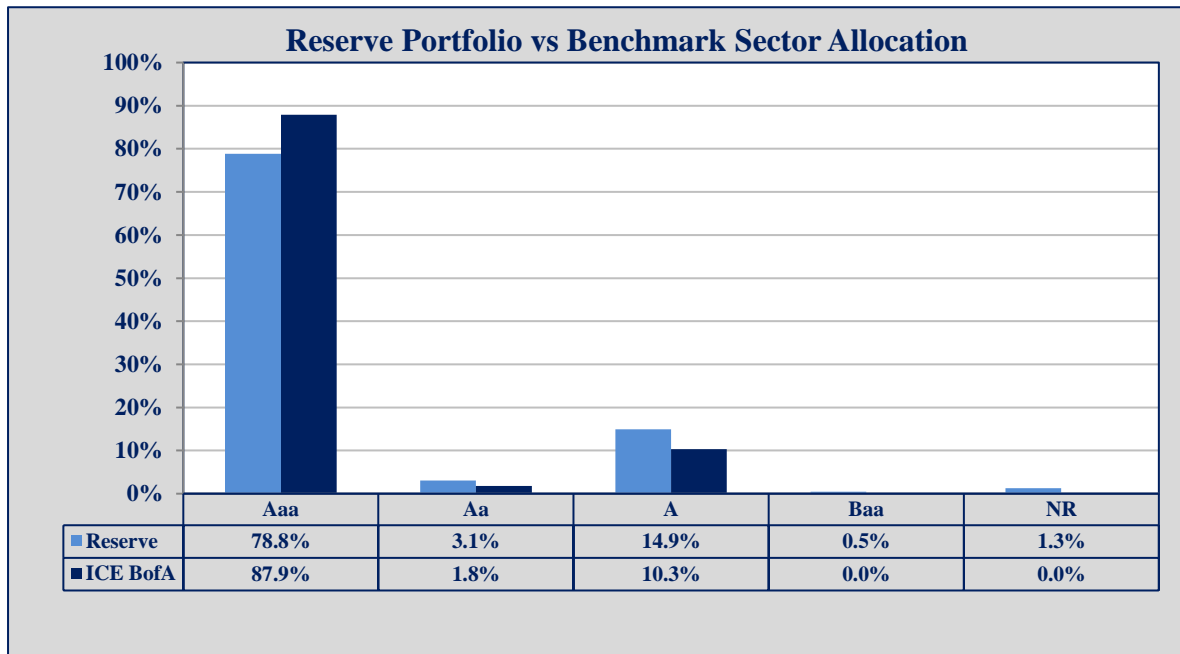
Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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



## RESERVE CREDIT RATINGS and DURATION

September 30, 2024



\*Includes Government Agencies, Municipalities, and Supranationals

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

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

## BOOK YIELD PERFORMANCE

September 30, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	3.58%	3.42%	3.42%	3.54%	2.86%	2.05%
<b>60 Day CP/30 Day Agy Benchmark*</b>	5.25%	5.28%	5.28%	5.34%	3.70%	2.42%
<b>Variance</b>	-1.68%	-1.87%	-1.87%	-1.80%	-0.84%	-0.37%

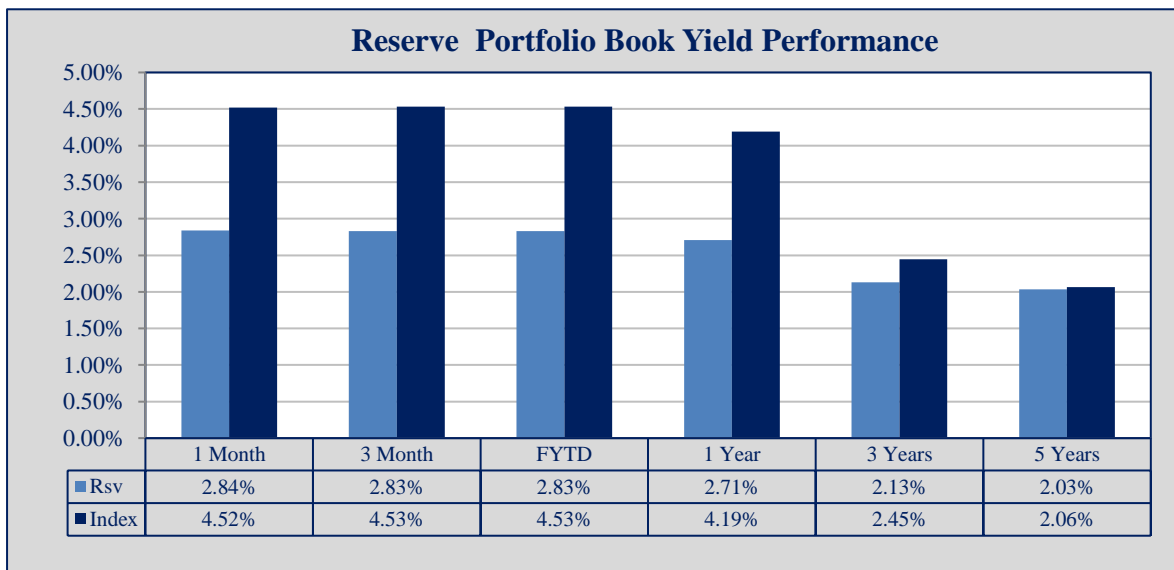
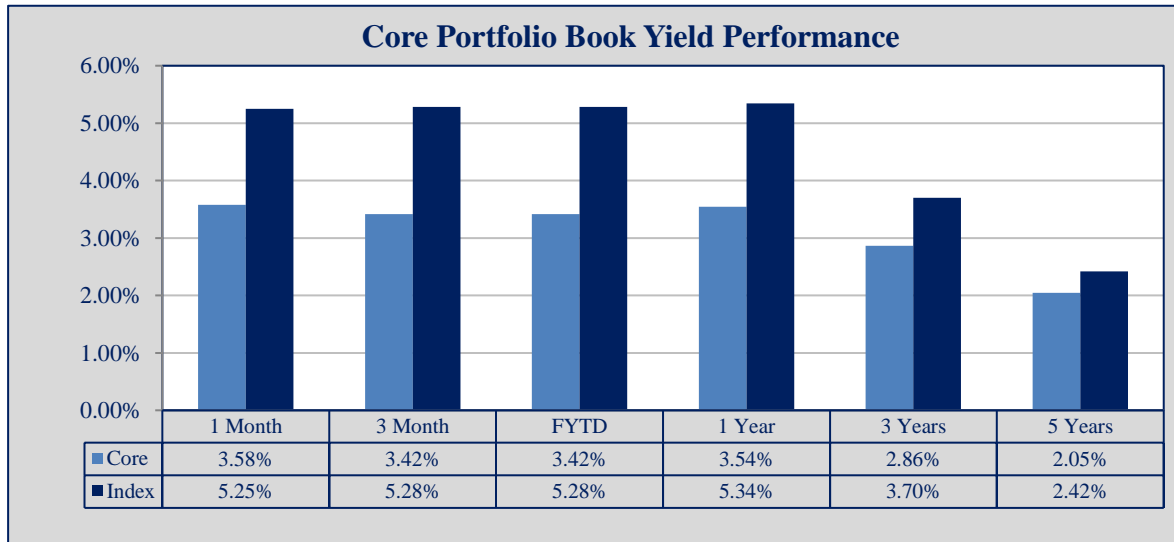
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	2.84%	2.83%	2.83%	2.71%	2.13%	2.03%
<b>1-5 Year Govt/Corp Index**</b>	4.52%	4.53%	4.53%	4.19%	2.45%	2.06%
<b>Variance</b>	-1.68%	-1.70%	-1.70%	-1.48%	-0.31%	-0.03%

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, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	3.08%	3.08%	3.08%	2.85%	2.03%	N/A
<b>5-10 Year US Treasury Index*</b>	2.53%	2.51%	2.51%	2.35%	1.74%	N/A
<b>Variance</b>	0.55%	0.58%	0.58%	0.50%	0.29%	N/A

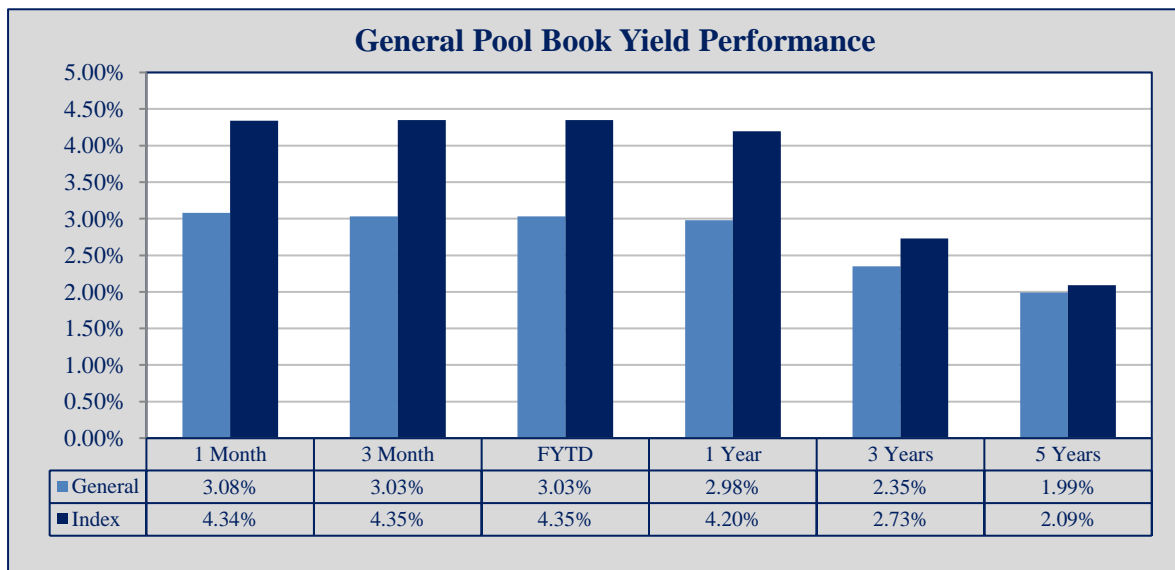
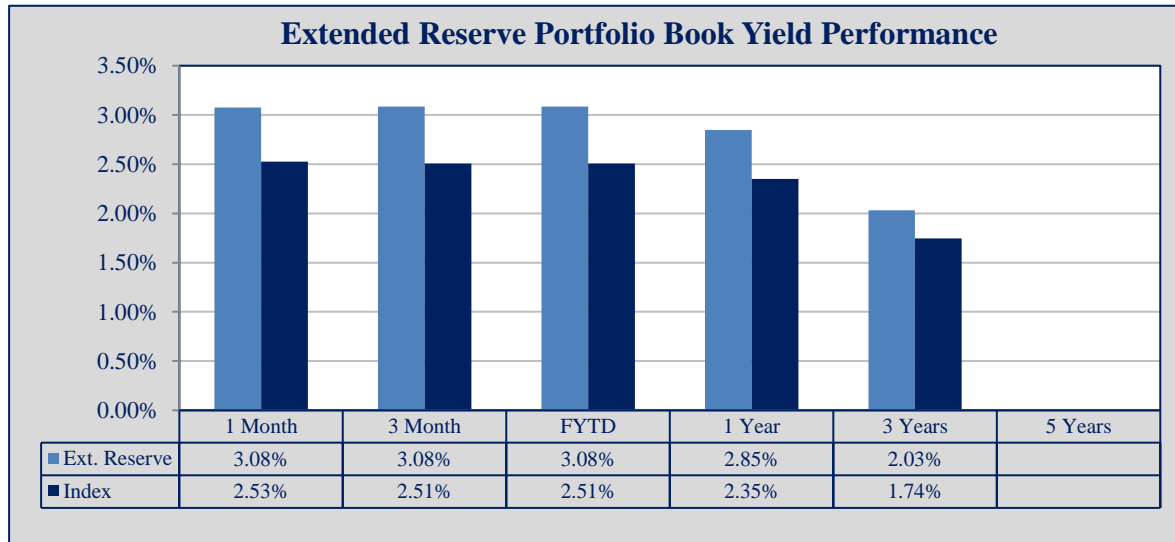
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	3.08%	3.03%	3.03%	2.98%	2.35%	1.99%
<b>Weighted Benchmark**</b>	4.34%	4.35%	4.35%	4.20%	2.73%	2.09%
<b>Variance</b>	-1.26%	-1.32%	-1.32%	-1.22%	-0.38%	-0.10%

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.

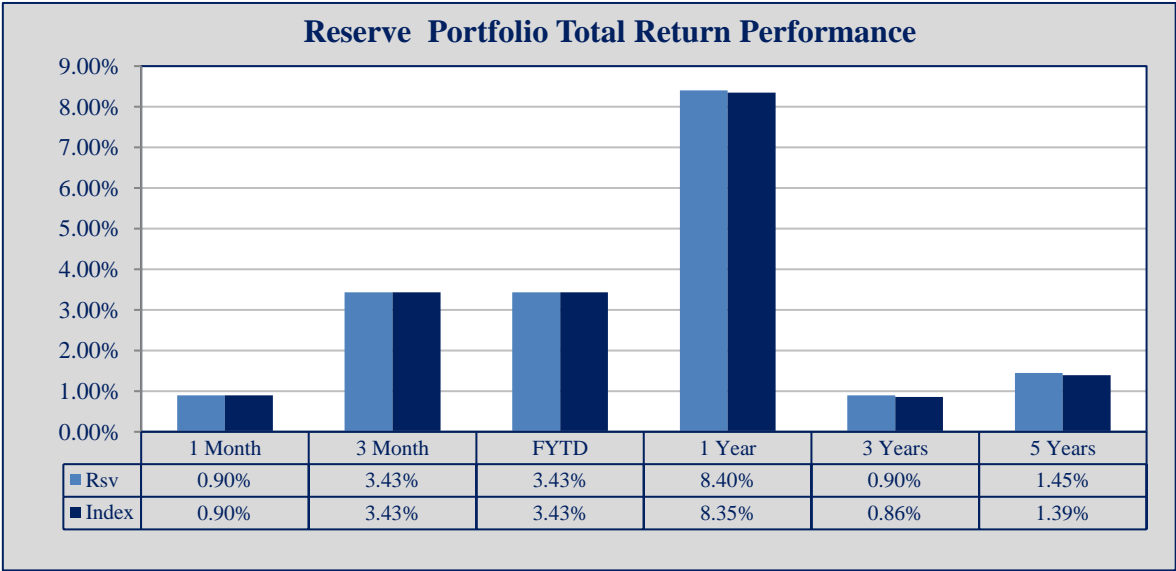
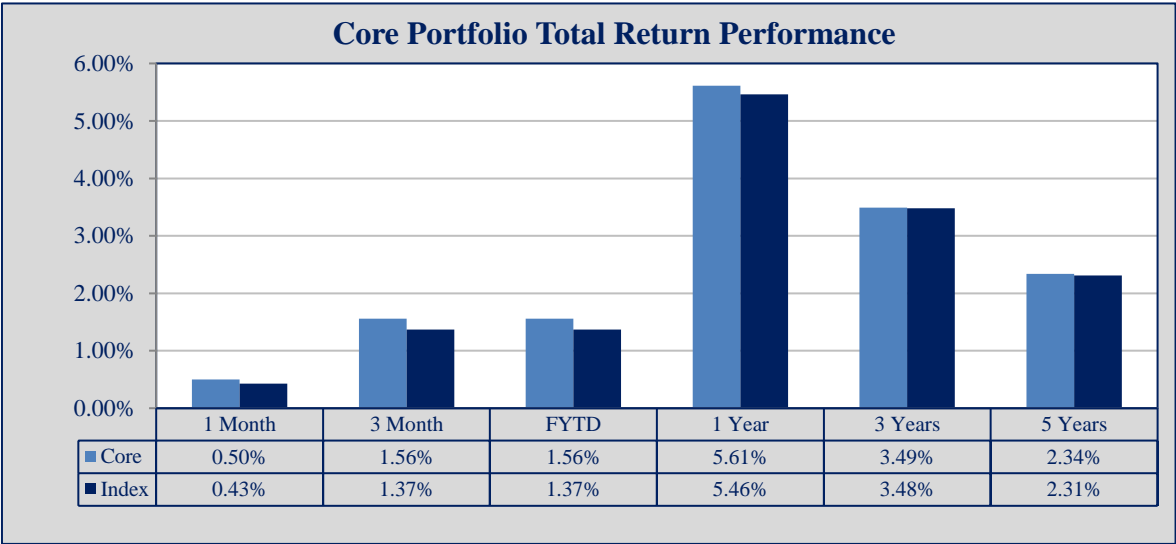


TOTAL RETURN PERFORMANCE  
September 30, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.50%	1.56%	1.56%	5.61%	3.49%	2.34%
3 Month Treasury Bill Index*	0.43%	1.37%	1.37%	5.46%	3.48%	2.31%
Variance	0.07%	0.19%	0.19%	0.15%	0.01%	0.03%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.90%	3.43%	3.43%	8.40%	0.90%	1.45%
1-5 Year Govt/Corp Index*	0.90%	3.43%	3.43%	8.35%	0.86%	1.39%
Variance	0.00%	0.00%	0.00%	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, and are calculated to the last business day of the month.



## TOTAL RETURN PERFORMANCE

September 30, 2024

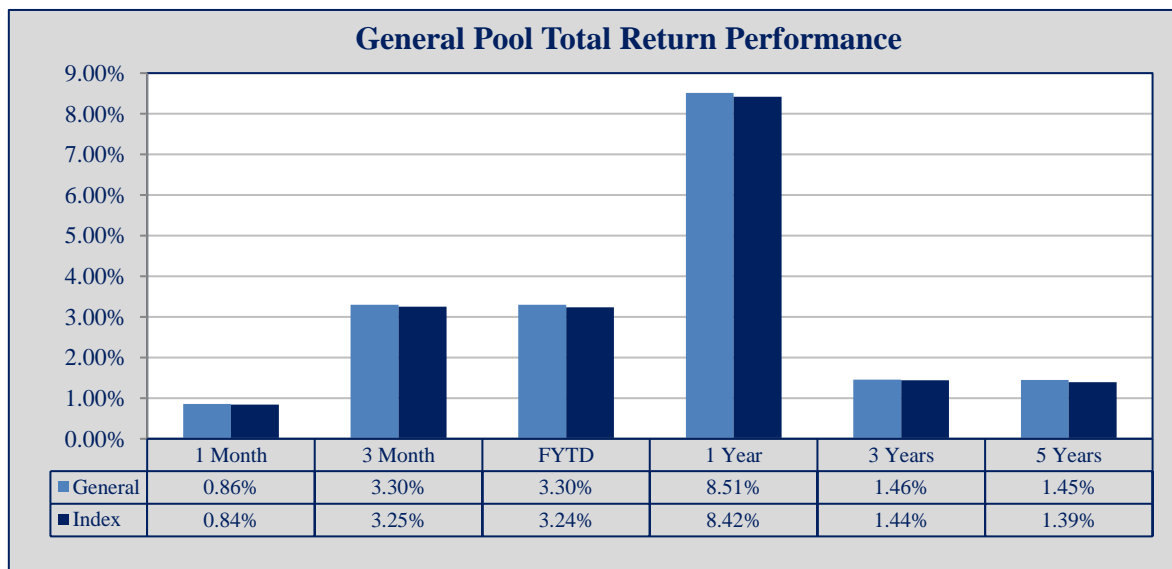
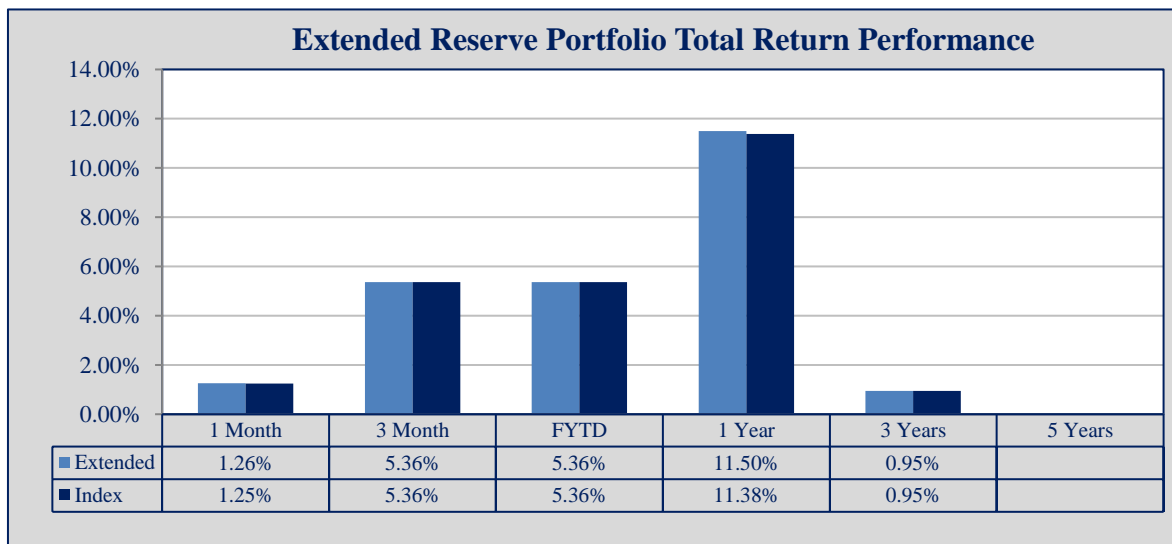
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	1.26%	5.36%	5.36%	11.50%	0.95%	N/A
<b>5-10 Year Treasury Index*</b>	1.25%	5.36%	5.36%	11.38%	0.95%	N/A
<b>Variance</b>	0.01%	0.00%	0.00%	0.12%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	0.86%	3.30%	3.30%	8.51%	1.46%	1.45%
<b>General Portfolio Weighted Index**</b>	0.84%	3.25%	3.24%	8.42%	1.44%	1.39%
<b>Variance</b>	0.02%	0.05%	0.06%	0.09%	0.02%	0.06%

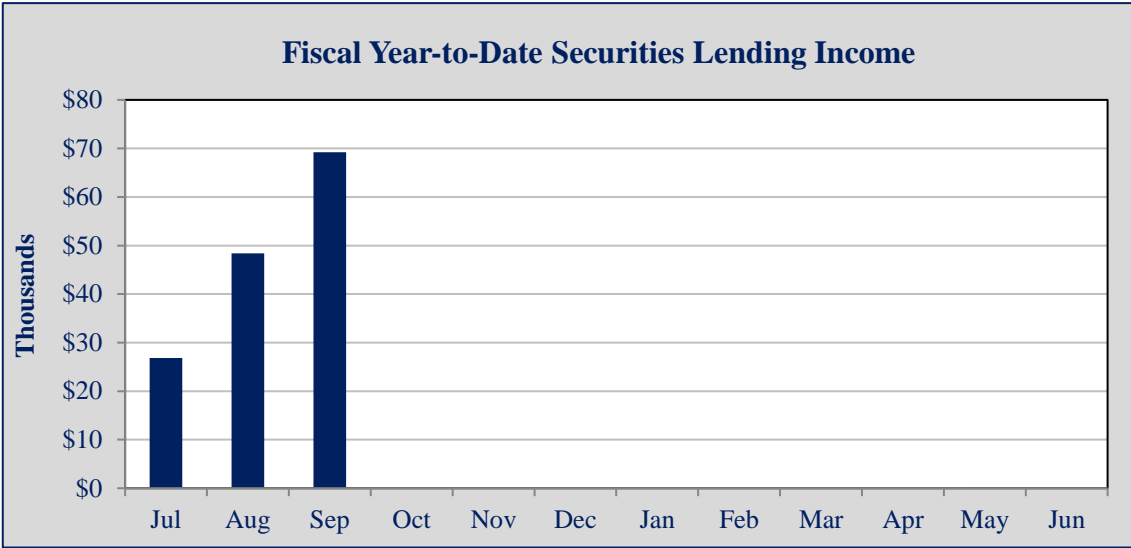
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

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

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

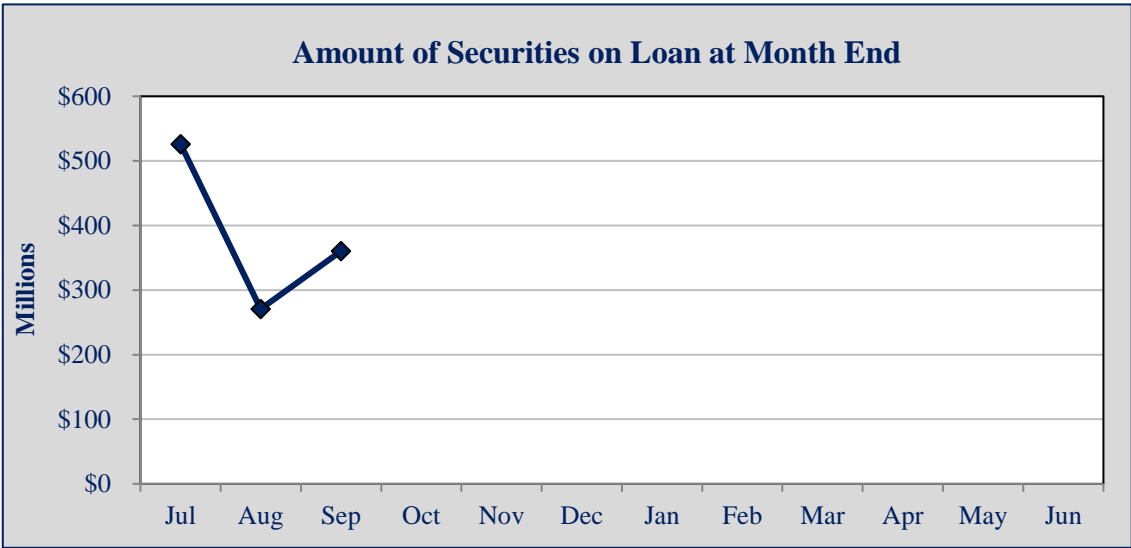


SECURITIES LENDING INFORMATION  
September 30, 2024



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$27	\$22	\$21									
FYTD*	\$27	\$48	\$69									

\*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$526	\$271	\$360									

\*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: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		10/1/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		10/1/2024	Bank				44,852,396	44,852,396	44,852,396		
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		90,665,000	90,665,000	90,665,000	13,329	4.867
Federated Hermes Treas Oblig	5.130	10/1/2024	MMF	AAAm	Aaa-mf	60934N500	0	0	0	84,842	5.130
Treasury Plus Money Market	4.810	10/1/2024	MMF	AAAm	Aaa-mf	94975H312	15,137,094	15,137,094	15,137,094	59,271	4.810
LAIF	4.575	10/1/2024	LAIF	NR	NR	SYS34208	1,071,282	1,071,282	1,071,282	12,704	4.575
LAIF	4.575	10/1/2024	LAIF	NR	NR	SYS50078	1,071,937	1,071,937	1,071,937	12,712	4.575
LAIF	4.575	10/1/2024	LAIF	NR	NR	SYS50080	1,071,642	1,071,642	1,071,642	12,709	4.575
LAIF	4.575	10/1/2024	LAIF	NR	NR	SYS50081	1,071,131	1,071,131	1,071,131	12,702	4.575
Sumitomo Mitsui	0.000	10/1/2024	CP	A-1	P-1	86563GK19	50,000,000	49,920,167	49,993,336	0	4.932
U.S. Treasury Bill	0.000	10/1/2024	Tsy	A-1+	P-1	912797LK1	50,907,000	50,874,635	50,907,000	0	4.709
Cargill	0.000	10/2/2024	CP	A-1	P-1	14178LK25	50,000,000	49,953,333	49,953,330	0	4.939
Canadian Imperial Bank	5.180	10/2/2024	CD	A-1	P-1	13606K7G5	150,000,000	150,000,000	150,003,000	474,833	5.252
Sumitomo Mitsui	0.000	10/3/2024	CP	A-1	P-1	86563GK35	50,000,000	49,906,861	49,980,025	0	4.933
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,999,200	445,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,994,847	96,667	2.018
Canadian Imperial Bank	0.000	10/8/2024	CP	A-1	P-1	13607EK81	42,000,000	41,831,440	41,954,952	0	5.326
Natl Securities Clearing	0.000	10/8/2024	CP	A-1+	P-1	63763PK81	25,000,000	24,928,542	24,973,224	0	5.051
Canadian Imperial Bank	0.000	10/11/2024	CP	A-1	P-1	13607EKB4	92,361,000	91,950,609	92,224,648	0	5.328
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,987,018	74,931	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,974,035	149,861	1.659
FHLB DN	0.000	10/15/2024	Agy	A-1+	P-1	313384K73	25,000,000	24,157,031	24,951,500	0	5.151
FHLMC DN	0.000	10/15/2024	Agy	A-1+	P-1	313396K77	50,000,000	49,812,750	49,903,000	0	4.968
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,999,994	161,389	5.021
FNMA DN	0.000	10/16/2024	Agy	A-1+	P-1	313588K87	150,000,000	149,226,854	149,689,500	0	5.182
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,985,032	63,021	1.434
FHLB DN	0.000	10/17/2024	Agy	A-1+	P-1	313384K99	75,126,000	74,750,370	74,960,723	0	5.166
FNMA DN	0.000	10/18/2024	Agy	A-1+	P-1	313588L29	30,281,000	30,169,953	30,210,748	0	4.865
Prudential Funding	0.000	10/21/2024	CP	A-1+	P-1	74433GKM7	42,610,000	42,414,823	42,490,344	0	5.009
Canadian Imperial Bank	0.000	10/24/2024	CP	A-1	P-1	13607EKQ1	67,956,000	67,565,159	67,736,215	0	5.221
Apple	0.000	10/28/2024	CP	A-1+	P-1	03785DKU9	41,100,000	40,912,196	40,946,908	0	4.854
FHLB DN	0.000	10/29/2024	Agy	A-1+	P-1	313384M55	59,349,000	59,101,053	59,126,441	0	4.852
Apple	0.000	10/30/2024	CP	A-1+	P-1	03785DKW5	85,892,000	85,499,521	85,549,147	0	4.854
Apple	0.000	10/30/2024	CP	A-1+	P-1	03785DKW5	75,000,000	74,667,083	74,700,625	0	4.853
FNMA DN	0.000	10/30/2024	Agy	A-1+	P-1	313588M69	80,061,000	79,631,084	79,751,164	0	4.873

\*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 Bill	0.000	10/31/2024	Tsy	A-1+	P-1	912797HE0	100,000,000	99,600,444	99,609,000	0	4.789
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	74,791,801	470,788	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,990,214	366,168	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,996,334	303,125	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,969,482	85,403	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,997,905	193,611	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,993,199	318,556	4.735
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	99,458,008	504,098	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A3	07330NAT2	10,000,000	9,996,817	9,946,831	68,681	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	119,137,500	530,707	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,977,188	214,810	4.422
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,909,116	26,563	1.201
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,909,116	26,563	1.201
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	34,717,685	132,708	1.689
John Deere	1.250	1/10/2025	Corp	A	A1	24422EVY2	15,000,000	14,997,787	14,852,562	42,188	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,999,340	162,000	4.819
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,809,400	65,000	1.526
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,817,841	62,833	1.495
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	15,007,737	151,083	4.925
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,870,981	59,792	2.093
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	50,000,000	49,292,722	49,297,000	0	4.578
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,739,990	57,914	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	49,479,981	115,829	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	39,583,984	92,663	0.334
Adobe	1.900	2/1/2025	Corp	A+	A1	00724PAB5	5,000,000	4,998,033	4,950,950	15,833	1.943
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,997,797	14,827,511	30,625	1.515
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,998,720	9,892,710	24,000	1.813
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,989,756	11,874,320	27,417	1.840
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,997,312	4,942,658	11,819	1.906
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,966,959	24,722,412	47,894	1.639
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,990,058	15,018,834	68,750	5.069
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	80,609,096	78,917,187	77,072	0.362
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,689,307	60,042,188	237,638	5.163
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,996,858	9,895,635	16,875	2.283
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,978,239	19,672,409	8,333	0.865
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,997,152	9,858,429	7,257	1.405

\*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	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	100,264,803	98,109,375	1,374	0.237
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,035,773	24,790,820	1,803	2.480
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,987,376	24,797,881	350,000	3.053
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,894,832	49,568,750	606,045	2.848
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,991,934	19,595,671	55,208	0.666
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,999,079	19,860,037	290,333	3.354
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,995,120	4,911,365	31,250	1.599
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,998,309	4,898,864	21,875	1.161
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,993,968	14,902,913	195,500	3.442
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,994,394	9,782,396	28,333	0.809
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	120,000,000	119,810,945	118,885,547	1,246,467	2.917
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,142,375	29,609,180	240,795	1.623
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	45,213,562	44,413,770	361,192	1.623
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,995,868	15,016,893	255,750	4.678
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,997,490	6,951,140	90,844	3.687
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,918,945	50,009,766	714,139	4.417
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,999,274	9,765,138	26,222	0.808
John Deere	4.950	6/6/2025	Corp	A	A1	24422EWW5	7,000,000	6,998,155	7,029,738	110,688	4.975
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,936,979	44,596,143	381,762	3.023
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,995,224	14,959,865	149,771	3.982
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,078,486	114,146	5.476
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,913,648	142,222	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,995,993	11,949,088	79,000	3.984
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,998,245	10,059,782	89,583	5.423
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,994,253	14,925,887	74,521	3.690
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,695,200	9,351	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,881,907	39,680,625	159,647	3.439
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	60,208,814	58,952,344	153,261	1.633
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,104,407	29,476,172	76,630	1.633
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,028,528	4,912,695	12,772	1.399
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,439,844	29,476,172	76,630	0.466
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,219,456	134,972	5.647
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,993,117	14,537,754	9,396	0.597
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,028,398	25,208,985	107,044	4.882
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,997,009	25,208,985	107,044	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,969,030	25,208,985	107,044	5.128

\*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
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,998,792	15,190,987	46,667	5.605
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,998,846	9,983,551	17,778	4.011
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,998,007	15,922,885	25,785	3.638
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,763,596	39,817,812	61,878	4.134
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,205,642	4,887	5.864
<b>Total</b>		<b>0.302</b>					<b>3,683,583,484</b>	<b>3,678,176,531</b>	<b>3,664,444,266</b>	<b>13,068,177</b>	<b>3.575</b>

**Portfolio: Reserve 9218-2**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		813,900	813,900	813,900	3,337	4.867
U.S. Treasury Bill	0.000	10/1/2024	Tsy	A-1+	P-1	912797LK1	10,000,000	9,959,769	10,000,000	0	5.339
U.S. Treasury Bill	0.000	10/1/2024	Tsy	A-1+	P-1	912797LK1	40,000,000	39,845,275	40,000,000	0	5.322
U.S. Treasury Bill	0.000	10/1/2024	Tsy	A-1+	P-1	912797LK1	55,000,000	54,830,180	55,000,000	0	5.210
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,738,867	10,302	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,218,708	430,167	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,243,773	486,875	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,071,350	166,231	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	50,146,485	981,216	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,973,665	38,400	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,979,694	51,733	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,073,931	53,125	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,466,752	34,833	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,220,313	418,478	5.062
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	30,000,000	29,970,703	30,330,469	627,717	5.069
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,053,786	105,000	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,137,706	205,625	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,633,239	28,750	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	10,064,063	169,973	4.307
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	20,124,611	390,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,218,750	327,664	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,273,438	409,580	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	25,167,935	383,333	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,427,444	35,625	0.816

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	25,040,039	295,082	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	80,362,500	859,239	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	12,111,716	137,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	15,112,483	167,417	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	2,573,828	2,573,623	2,551,688	492	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	627,841	627,834	627,910	1,471	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	2,172,545	2,172,087	2,144,259	531	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,898,897	36,923	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,132,995	26,250	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	75,404,297	537,024	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	19,173,193	20,611	0.746
Intel	4.875	2/10/2026	Corp	BBB+	Baa1	458140CD0	5,000,000	5,000,000	5,025,032	34,531	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	67,973,828	145,279	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	29,131,641	62,262	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	24,276,367	51,885	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	24,276,367	51,885	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	24,276,367	51,885	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	7,052,653	36,944	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,802,885	53,342	2.595
Cisco	4.900	2/26/2026	Corp	AA-	A1	17275RBP6	10,000,000	9,996,200	10,140,055	47,639	4.920
U.S. Treasury Note	4.625	2/28/2026	Tsy	AA+	Aaa	91282CKB6	30,000,000	30,045,703	30,333,984	118,819	4.544
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,976,695	18,125	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	A+	Aa3	194162AQ6	10,000,000	9,988,400	10,127,822	38,667	4.837
John Deere	4.950	3/6/2026	Corp	A	A1	24422EXK0	10,000,000	9,996,100	10,127,261	34,375	4.971
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	30,291,815	67,500	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,601,563	102,210	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	1,120,772	1,120,684	1,120,898	2,424	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	28,691,016	618	0.963
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	30,000,000	29,893,359	30,316,406	3,709	4.689
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	25,000,000	24,782,227	25,263,672	3,091	4.975
IBRD Note	4.750	4/10/2026	Supra	AAA	Aaa	459058LE1	25,000,000	24,993,500	25,339,370	564,063	6.225
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	2,014,487	2,014,444	1,990,551	636	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,900,413	351,333	4.080
Citibank	5.438	4/30/2026	Corp	A+	Aa3	17325FBF4	15,000,000	15,000,000	15,291,313	342,141	5.438
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	57,262,500	188,315	0.858
U.S. Treasury Note	4.875	4/30/2026	Tsy	AA+	Aaa	91282CKK6	30,000,000	29,926,172	30,512,109	612,024	5.006

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	19,122,302	77,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	23,830,210	110,208	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,560,429	43,444	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	10,026,422	188,564	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	20,144,177	328,806	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	20,125,349	326,333	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	28,573,828	75,615	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	28,573,828	75,615	0.807
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	30,000,000	29,992,969	30,550,781	491,496	4.887
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	48,726,563	357,070	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	34,108,594	249,949	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,872,656	35,707	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	30,210,469	221,383	0.451
John Deere	4.750	6/8/2026	Corp	A	A1	24422EWX3	7,000,000	6,995,940	7,098,316	104,368	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	2,786,333	2,785,968	2,754,086	570	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	20,135,156	243,443	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	1,861,429	1,861,314	1,843,998	372	0.483
John Deere	1.050	6/17/2026	Corp	A	A1	24422EVR7	10,000,000	9,983,500	9,529,282	30,333	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,533,953	32,188	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,440,744	38,625	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	28,580,859	66,338	0.873
U.S. Treasury Note	4.625	6/30/2026	Tsy	AA+	Aaa	91282CKY6	40,000,000	39,954,688	40,615,625	467,527	4.685
U.S. Treasury Note	4.625	6/30/2026	Tsy	AA+	Aaa	91282CKY6	25,000,000	24,997,070	25,384,766	292,204	4.631
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,190,653	122,500	5.295
FFCB Note	4.625	7/10/2026	Agy	AA+	Aaa	3133ERKR1	14,000,000	14,034,860	14,219,019	145,688	4.491
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	10,005,338	92,518	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,925,781	21,060	0.730
U.S. Treasury Note	4.375	7/31/2026	Tsy	AA+	Aaa	91282CLB5	10,000,000	10,061,719	10,120,313	73,709	4.046
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,211,842	84,938	5.272
Citibank	4.929	8/6/2026	Corp	A+	Aa3	17325FBJ6	10,000,000	10,000,000	10,147,330	75,304	0.000
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,123,390	114,994	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,742,270	8,507	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	14,198,366	23,000	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	25,312,500	139,691	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	4,823,388	4,822,443	4,757,308	3,987	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	3,184,867	3,184,673	3,191,955	7,927	5.670

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,401,168	99,008	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	33,128,320	22,479	0.770
U.S. Treasury Note	3.750	8/31/2026	Tsy	AA+	Aaa	91282CLH2	10,000,000	10,026,563	10,014,453	32,113	3.607
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	19,160,938	23,550	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	33,531,641	41,212	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	19,160,938	23,550	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	23,951,172	29,437	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	33,531,641	41,212	0.328
FHLB Note	3.625	9/4/2026	Agy	AA+	Aaa	3130B2PJ8	10,000,000	9,986,700	9,989,695	18,125	3.696
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,484,035	7,944	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,486,325	5,431	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	5,243,541	5,243,257	5,221,603	8,716	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	3,278,147	3,278,071	3,251,363	4,269	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,366,642	35,000	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,484,491	5,000	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,627,539	71,547	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,946,666	10,938	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,086,680	3,117	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	23,681,641	601	0.999
U.S. Treasury Note	3.500	9/30/2026	Tsy	AA+	Aaa	91282CLP4	65,000,000	64,862,891	64,819,726	6,250	3.610
John Deere	1.300	10/13/2026	Corp	A	A1	24422EVW6	10,000,000	9,980,700	9,481,695	60,667	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,470,703	533,897	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,470,703	533,897	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,234,435	421,988	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,360,321	246,717	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	16,166,793	114,538	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,411,050	307,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,745,707	29,583	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,128,115	100,365	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,909,813	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,929,508	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	3,595,144	3,594,831	3,546,326	1,887	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	19,018,750	84,016	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,960,938	136,527	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	14,376,563	81,916	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	33,545,313	191,137	0.354

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	43,129,688	245,748	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,288,515	178,360	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,212,290	161,111	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,449,702	320,794	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	6,638,361	6,637,978	6,629,214	13,218	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	24,006,836	110,564	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	14,404,102	66,338	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	15,200,108	160,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	19,104,133	82,333	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	28,595,903	97,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,605,953	41,167	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	19,150,491	74,028	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	14,296,289	37,908	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	71,481,446	189,538	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	66,716,016	176,902	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	28,592,578	75,815	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	28,772,984	95,000	1.930
Eli Lilly	4.500	2/9/2027	Corp	A+	A1	532457CJ5	15,000,000	14,992,050	15,206,520	97,500	4.519
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,576,298	31,778	2.203
Philip Morris	4.750	2/12/2027	Corp	A-	A2	718172DF3	10,000,000	9,937,300	10,158,093	64,653	4.978
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	33,919,922	100,577	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	38,765,625	114,946	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,893,837	8,711	1.973
Bristol-Myers Squibb	4.900	2/22/2027	Corp	A	A2	110122EE4	10,000,000	9,989,200	10,214,630	53,083	4.939
Cisco	4.800	2/26/2027	Corp	AA-	A1	17275RBQ4	20,000,000	19,974,000	20,437,692	93,333	4.847
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	37,726,562	38,536	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	42,442,383	43,353	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,431,641	9,634	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,431,641	9,634	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	33,010,742	33,719	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	37,726,562	38,536	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,863,281	19,268	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,653,902	19,125	2.570
John Deere	4.850	3/5/2027	Corp	A	A1	24422EXM6	10,000,000	9,990,700	10,204,369	35,028	4.884
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	11,125,283	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,851,772	21,156	2.820

\*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
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	24,197,664	25,556	2.304
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	25,000,000	24,654,297	25,385,742	46,961	4.761
State Street	4.993	3/18/2027	Corp	A	A1	857477CL5	10,000,000	10,000,000	10,236,425	18,030	4.993
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	38,971,875	2,747	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	91282ZE3	30,000,000	30,197,942	27,890,625	515	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	91282ZE3	20,000,000	20,129,409	18,593,750	343	0.482
Adobe	4.850	4/4/2027	Corp	A+	A1	00724PAE9	10,000,000	9,995,000	10,240,152	238,458	4.868
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,744,572	308,000	3.345
U.S. Treasury Note	4.500	4/15/2027	Tsy	AA+	Aaa	91282CKJ9	10,000,000	9,906,250	10,217,578	207,787	4.843
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	7,779,871	7,779,818	7,737,987	11,799	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	10,016,270	156,667	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JJT8	20,000,000	19,995,576	19,856,020	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,953,000	139,778	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,953,000	139,778	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,919,073	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	73,171,875	661,629	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	58,537,500	529,303	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	40,000,000	39,986,215	36,890,625	67,213	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,742,289	184,028	3.136
U.S. Treasury Note	4.625	6/15/2027	Tsy	AA+	Aaa	91282CKV2	10,000,000	10,042,188	10,269,922	136,475	4.470
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	29,421,377	65,017	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,789,063	205,333	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	74,367,188	615,999	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	25,000,000	25,020,227	23,000,000	31,590	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	15,000,000	14,988,264	13,800,000	18,954	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	5,000,000	5,025,683	4,600,000	6,318	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	20,000,000	20,100,984	18,400,000	25,272	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	25,000,000	25,123,900	23,000,000	31,590	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	10,000,000	10,027,004	9,200,000	12,636	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	15,000,000	15,040,459	13,800,000	18,954	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	91282ZV5	10,000,000	10,026,544	9,200,000	12,636	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,928,206	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	20,076,684	147,556	4.179
Honeywell	4.650	7/30/2027	Corp	A	A2	438516CX2	15,000,000	14,999,550	15,301,245	116,250	4.651
Intel	3.750	8/5/2027	Corp	BBB+	Baa1	458140BY5	10,000,000	9,989,600	9,803,038	58,333	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,937,618	49,000	3.610

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	59,257,031	160,566	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	22,889,649	10,704	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	50,357,227	23,550	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	32,045,508	14,986	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,157,415	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	10,023,973	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	10,160,933	13,903	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	50,802,735	5,666	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	20,316,406	345,245	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	15,237,305	258,933	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,510,958	237,250	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,176,868	5,176,247	5,177,491	10,377	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	80,700,000	1,041,803	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	15,313,087	227,500	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	50,476,563	489,640	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	20,190,625	195,856	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,247,426	155,250	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	10,114,883	87,778	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	59,266,797	82,133	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	9,117,969	12,636	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	10,139,620	68,750	4.535
American Express	5.098	2/16/2028	Corp	BBB+	A2	025816DP1	10,000,000	10,000,000	10,191,802	63,725	5.098
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	20,271,875	68,508	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	A+	Aa3	194162AR4	15,000,000	14,984,700	15,391,562	57,500	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	54,378,941	138,705	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	10,099,425	17,222	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	138,615,234	5,151	1.386
Morgan Stanley	5.652	4/13/2028	Corp	A-	A1	61747YFP5	10,000,000	10,000,000	10,323,421	254,340	5.652
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,121,838	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,975,391	146,467	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	69,166,992	392,323	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,833,398	78,465	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	9,222,266	52,310	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	46,111,328	261,549	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	5,074,474	86,771	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	25,273,404	391,667	4.043

\*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
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	5,059,636	83,111	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	5,080,729	84,056	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,641,992	162,891	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	48,806,641	542,969	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	5,074,168	81,583	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	15,675,932	61,633	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	30,046,875	365,471	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	55,822,852	555,978	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	87,288,672	300,102	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,594,141	15,795	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	41,347,266	142,154	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	18,376,563	63,179	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,331,581	119,583	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,500,010	133,068	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,821,619	21,047	0.806
John Deere	4.950	7/14/2028	Corp	A	A1	24422EXB0	10,000,000	9,985,100	10,331,854	105,875	4.984
JPMorgan Chase & Co	4.979	7/22/2028	Corp	A-	A1	46647PEL6	10,000,000	10,000,000	10,195,017	95,431	4.979
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	86,650,195	590,727	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	20,388,281	138,995	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,527,834	105,188	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	102,886,719	374,655	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	81,987,890	86,706	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,550,979	52,500	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,305,085	31,146	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,630,609	34,167	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	21,171,412	6,448	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	18,276,563	687	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,793,594	481	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	80,000,000	80,268,750	83,906,250	1,632,065	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	45,837,891	287,704	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	44,216,016	531,165	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,648,828	198,302	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	108,215,625	1,543,801	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	32,198,633	176,434	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	9,199,609	50,410	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	68,997,071	378,074	1.453

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Mercedes	4.850	1/11/2029	Corp	A	A2	58769JAR8	12,000,000	11,985,720	12,231,617	129,333	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	20,493,360	149,833	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	46,351,563	147,418	1.749
Air Products & Chemicals	4.600	2/8/2029	Corp	A	A2	009158BH8	20,000,000	19,973,400	20,483,714	135,444	4.630
Philip Morris	4.875	2/13/2029	Corp	A-	A2	718172DG1	10,000,000	9,907,000	10,252,811	65,000	5.088
Bristol-Myers Squibb	4.900	2/22/2029	Corp	A	A2	110122EF1	10,000,000	9,979,000	10,336,865	53,083	4.948
Cisco	4.850	2/26/2029	Corp	AA-	A1	17275RBR2	10,000,000	9,996,500	10,341,832	47,153	4.858
U.S. Treasury Note	4.250	2/28/2029	Tsy	AA+	Aaa	91282CKD2	25,000,000	25,017,578	25,694,336	90,988	4.234
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	23,275,391	40,142	1.843
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,113,020	69,826,172	120,425	1.843
American Honda	4.900	3/13/2029	Corp	A-	A3	02665WFE6	10,000,000	9,995,600	10,259,357	24,500	4.910
U.S. Treasury Note	4.125	3/31/2029	Tsy	AA+	Aaa	91282CKG5	45,000,000	44,850,586	46,021,289	5,100	4.199
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,943,240	47,505,860	3,262	2.399
Adobe	4.800	4/4/2029	Corp	A+	A1	00724PAF6	10,000,000	9,985,100	10,330,829	236,000	4.834
U.S. Treasury Note	4.625	4/30/2029	Tsy	AA+	Aaa	91282CKP5	40,000,000	39,885,938	41,768,750	774,185	4.690
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	15,000,000	14,917,779	14,465,039	138,627	2.863
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,628,329	24,108,399	231,045	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	40,000,000	39,414,007	38,573,438	369,672	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,640,149	24,108,399	231,045	3.057
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	20,000,000	19,716,925	19,286,719	184,836	3.057
U.S. Treasury Note	4.250	6/30/2029	Tsy	AA+	Aaa	91282CKX8	45,000,000	44,915,625	46,314,844	483,322	4.292
U.S. Treasury Note	4.250	6/30/2029	Tsy	AA+	Aaa	91282CKX8	80,000,000	80,815,625	82,337,500	859,239	4.019
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,657,525	24,639,649	205,333	2.693
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,994,639	8,863,059	22,778	1.011
Eli Lilly	4.200	8/14/2029	Corp	A+	A1	532457CQ9	10,000,000	9,978,100	10,095,784	54,833	4.249
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	30,000,000	31,281,899	27,439,453	62,262	0.786
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	45,000,000	46,894,542	41,159,180	93,393	0.786
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	10,000,000	10,440,225	9,146,484	20,754	0.749
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	45,000,000	45,457,245	41,159,180	93,393	1.419
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	30,000,000	30,299,462	27,439,453	62,262	1.419
U.S. Treasury Note	3.625	8/31/2029	Tsy	AA+	Aaa	91282CLK5	15,000,000	15,054,492	15,044,531	46,564	3.545

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,189,934	40,507,812	4,258	3.772
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,545,555	76,388,672	1,255,435	4.130
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,948,962	25,462,891	418,478	4.043
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	10,000,000	9,878,865	10,185,156	167,391	4.263
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,528,167	25,462,891	418,478	4.411
<b>Total</b>		<b>2.788</b>					<b>7,661,731,324</b>	<b>7,704,443,260</b>	<b>7,499,342,519</b>	<b>48,009,441</b>	<b>2.840</b>

**Portfolio: Extended Reserve 9218-5**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		344,184	344,184	344,184	1,279	4.867
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	88,000,000	87,814,375	80,619,687	581,685	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	31,000,000	33,591,406	28,400,117	204,912	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	50,000,000	51,238,281	45,806,641	330,503	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	30,000,000	31,539,844	27,483,984	198,302	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	40,523,438	520,902	3.890
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	30,000,000	30,171,094	30,392,578	390,676	3.755
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	897,930	1,916	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,489,648	9,579	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,591,719	7,663	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	13,468,945	28,736	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	8,081,367	17,242	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,877,227	21,073	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,979,297	19,158	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,979,297	19,158	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	58,365,430	124,524	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,958,594	38,315	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,888,281	292,935	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	13,201,040	74,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,984,375	47,215	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,246,094	11,804	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,492,188	23,607	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	10,190,625	28,329	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	20,131,250	189,538	3.965

\*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
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,519,347	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,519,347	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	17,038,694	27,222	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	15,169,219	14,368	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,213,672	3,991	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	13,483,750	12,772	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,854,688	15,965	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	82,093,750	282,597	4.203
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	40,000,000	40,192,188	41,046,875	141,298	4.035
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	26,329,102	3,177	4.724
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	40,000,000	41,284,375	42,126,562	5,082	4.031
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	21,346,875	408,016	4.865
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	55,000,000	55,565,039	58,703,906	1,122,045	4.690
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	42,554,688	165,251	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	17,872,969	69,406	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	104,027,344	1,470,287	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	15,088,477	142,154	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	40,789,062	269,565	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	52,455,235	87,646	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,898,828	21,552	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,299,609	7,184	1.630
U.S. Treasury Note	4.250	2/28/2031	Tsy	AA+	Aaa	91282CKC4	50,000,000	49,978,516	51,708,985	181,975	4.257
U.S. Treasury Note	4.625	4/30/2031	Tsy	AA+	Aaa	91282CKN0	30,000,000	29,905,078	31,693,359	580,639	4.679
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	57,304,101	398,964	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	22,040,039	153,448	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,816,016	61,379	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	13,224,023	92,069	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,921,641	159,586	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,816,016	61,379	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	19,109,182	208,250	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	51,241,406	95,788	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	42,701,172	79,823	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	12,501,977	20,650	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,578,658	6,667	1.502
U.S. Treasury Note	3.625	9/30/2031	Tsy	AA+	Aaa	91282CLM1	50,000,000	49,966,797	49,906,250	4,979	3.636
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	44,531,094	270,068	1.471

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	29,972,852	181,776	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	13,246,875	35,921	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	37,809,375	434,375	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,630,860	271,484	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	14,178,516	162,891	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	28,033,594	105,367	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	32,705,860	122,928	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,689,063	70,245	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,708,367	29,167	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,715,820	389,521	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	46,288,476	701,138	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	36,002,148	545,329	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,429,492	233,713	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	10,286,328	155,808	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	25,715,820	389,521	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	19,651,563	89,402	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	39,303,125	178,804	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	34,390,235	156,454	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	12,389,775	79,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	13,422,257	86,125	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	25,201,172	123,726	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	100,804,688	494,905	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	35,281,641	173,217	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	26,401,367	424,932	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,280,273	84,986	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,280,273	84,986	3.953
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	10,000,000	9,869,922	10,560,547	169,973	4.670
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	50,000,000	49,060,547	50,859,375	255,435	4.233
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	55,000,000	54,067,578	55,945,313	280,978	4.211
FHLB Note	4.375	3/10/2034	Agy	AA+	Aaa	3130AYW85	25,000,000	24,789,000	25,667,829	63,802	4.480
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	38,000,000	37,605,156	39,799,063	627,955	4.505
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	65,000,000	65,396,094	68,077,344	1,074,134	4.298
TVA Note	4.375	8/1/2034	Agy	AA+	Aaa	880591FB3	10,000,000	10,036,100	10,196,548	58,333	4.330
TVA Note	4.375	8/1/2034	Agy	AA+	Aaa	880591FB3	7,000,000	6,937,630	7,137,584	40,833	4.487
U.S. Treasury Note	3.875	8/15/2034	Tsy	AA+	Aaa	91282CLF6	40,000,000	40,000,000	40,281,250	197,962	3.875
<b>Total</b>		<b>7.058</b>					<b>2,670,094,184</b>	<b>2,663,018,002</b>	<b>2,565,264,518</b>	<b>18,431,890</b>	<b>3.076</b>

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

**Portfolio: Wastewater 208**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		923	923	923	4	4.867
Sumitomo Mitsui	0.000	10/1/2024	CP	A-1	P-1	86563GK19	13,382,000	13,200,351	13,380,216	0	5.596
FHLB DN	0.000	10/3/2024	Agy	A-1+	P-1	313384J34	15,113,000	14,899,273	15,107,106	0	5.417
U.S. Treasury Bill	0.000	10/8/2024	Tsy	A-1+	P-1	912797LS4	15,443,000	15,239,308	15,428,947	0	5.436
Sumitomo Mitsui	0.000	10/15/2024	CP	A-1	P-1	86563GKF8	11,221,000	11,073,142	11,198,553	0	5.552
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,590,373	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,767,034	0	5.025
Toronto Dominion	0.000	10/22/2024	CP	A-1+	P-1	89116EKN2	13,876,000	13,690,451	13,835,134	0	5.512
Toronto Dominion	0.000	10/29/2024	CP	A-1+	P-1	89116EKV4	12,105,000	11,944,969	12,057,991	0	5.448
Komatsu	0.000	11/5/2024	CP	A-1	P-1	50045VL50	10,635,000	10,489,625	10,583,973	0	5.399
Komatsu	0.000	11/5/2024	CP	A-1	P-1	50045VL50	6,611,000	6,524,938	6,579,280	0	5.364
Toyota	0.000	11/12/2024	CP	A-1+	P-1	89233GLC8	11,671,000	11,519,361	11,604,412	0	5.353
FNMA DN	0.000	11/19/2024	Agy	A-1+	P-1	313588Q24	13,378,000	13,200,340	13,293,986	0	5.188
U.S. Treasury Bill	0.000	11/21/2024	Tsy	A-1+	P-1	912797LE5	13,369,000	13,199,186	13,281,299	0	5.232
FHLB DN	0.000	11/26/2024	Agy	A-1+	P-1	313384Q93	17,616,000	17,422,576	17,489,869	0	5.072
FNMA DN	0.000	11/26/2024	Agy	A-1+	P-1	313588Q99	12,800,000	12,561,900	12,708,352	0	5.274
U.S. Treasury Bill	0.000	11/26/2024	Tsy	A-1+	P-1	912797MD6	14,144,000	14,010,829	14,041,173	0	4.954
Toyota	0.000	12/2/2024	CP	A-1+	P-1	89233GM29	17,017,000	16,621,166	16,876,678	0	5.578
FHLB DN	0.000	12/2/2024	Agy	A-1+	P-1	313384R76	14,559,000	14,204,246	14,445,585	0	5.374
FNMA DN	0.000	12/2/2024	Agy	A-1+	P-1	313588R72	43,548,000	42,407,798	43,208,761	0	5.376
BNP Paribas	0.000	12/3/2024	CP	A-1	P-1	09659BM31	13,909,000	13,745,125	13,792,707	0	5.191
U.S. Treasury Bill	0.000	12/3/2024	Tsy	A-1+	P-1	912797ME4	2,470,000	2,439,274	2,450,413	0	5.123
BNP Paribas	0.000	12/10/2024	CP	A-1	P-1	09659BMA5	10,999,000	10,860,263	10,897,318	0	5.195
FHLB DN	0.000	12/17/2024	Agy	A-1+	P-1	313384T66	13,372,000	13,199,769	13,243,094	0	5.030
FHLB DN	0.000	12/23/2024	Agy	A-1+	P-1	313384U49	3,161,000	3,121,353	3,128,189	0	4.846
FHLB DN	0.000	12/23/2024	Agy	A-1+	P-1	313384U49	8,900,000	8,799,541	8,807,618	0	4.694
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,960,993	0	4.856
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,562,618	37,549	1.792
FHLB DN	0.000	5/28/2025	Agy	A-1+	P-1	313385GD2	12,314,000	11,906,304	11,989,772	0	4.590
FFCB DN	0.000	6/2/2025	Agy	A-1+	P-1	313313GJ1	15,000,000	14,475,667	14,608,050	0	4.648
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	11,563,000	11,073,484	11,260,859	0	4.965

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

**Portfolio: Wastewater 208 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	11,534,000	11,072,678	11,232,617	0	4.893
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	342,000	330,195	333,064	0	4.589
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,846,618	9,790	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,674,582	5,931	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,847,318	12,475	2.029
<b>Total</b>		<b>0.329</b>					<b>428,683,923</b>	<b>420,589,983</b>	<b>424,115,476</b>	<b>65,749</b>	<b>4.974</b>

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		132,108	132,108	132,108	541	4.867
<b>Total</b>		<b>0.003</b>					<b>132,108</b>	<b>132,108</b>	<b>132,108</b>	<b>541</b>	<b>4.867</b>

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		3,906,235	3,906,235	3,906,235	16,002	4.867
<b>Total</b>		<b>0.003</b>					<b>3,906,235</b>	<b>3,906,235</b>	<b>3,906,235</b>	<b>16,002</b>	<b>4.867</b>

**Portfolio: Batiquitos LT 72W**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		167,660	167,660	167,660	668	4.867
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	273,521	6	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,187,676	58,774	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	68,297	649	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	69,272	658	2.557

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

**Portfolio: Batiquitos LT 72W (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	72,199	686	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	73,175	695	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	70,248	667	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	305,379	613	4.818
<b>Total</b>		<b>1.543</b>					<b>7,457,660</b>	<b>7,121,450</b>	<b>7,287,427</b>	<b>63,416</b>	<b>2.800</b>

**Portfolio: Harbor Emergency FD 751**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		86,594	86,594	86,594	355	4.867
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,989,990	378,074	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,412,656	168,747	4.648
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	15,320,000	15,300,252	15,601,266	250,991	4.943
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	812,000	811,778	826,908	13,303	4.889
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	3,500,000	3,455,430	3,559,063	23,587	4.288
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	177,000	174,732	179,987	1,193	4.290
<b>Total</b>		<b>1.077</b>					<b>55,195,594</b>	<b>55,008,004</b>	<b>55,656,464</b>	<b>836,249</b>	<b>4.952</b>

**Portfolio: Harbor Foods Restoration 70L**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		853	853	853	4	4.867
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	648,000	648,582	659,897	10,616	4.827
<b>Total</b>		<b>1.664</b>					<b>648,853</b>	<b>649,435</b>	<b>660,750</b>	<b>10,620</b>	<b>4.827</b>

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



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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		894,128	894,128	894,128	3,212	4.867
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	6,038,179	86,225	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	482,009	10	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,459,143	99,346	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	115,129	1,094	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,901,748	46,559	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	169,766	1,613	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,001,266	47,504	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	236,111	2,243	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,185,667	49,256	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,830	65	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	297,578	2,827	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,159,324	49,006	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	345,386	3,281	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,841,256	45,985	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,017,930	2,044	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,113,911	1,932	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,352,239	2,022	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,659,230	4,759	0.941
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	1,449,000	1,439,095	1,471,358	2,722	4.499
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,634,385	8,444	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,231,091	9,531	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,853,750	52,930	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	819,525	7,410	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,603,014	50,663	3.693
U.S. Treasury Note	4.625	6/15/2027	Tsy	AA+	Aaa	91282CKV2	5,500,000	5,525,352	5,648,457	75,061	4.458
<b>Total</b>		<b>1.945</b>					<b>92,086,128</b>	<b>90,087,191</b>	<b>89,538,408</b>	<b>655,744</b>	<b>2.684</b>

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

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		43,109	43,109	43,109	159	4.867
FNMA DN	0.000	10/28/2024	Agy	A-1+	P-1	313588M44	153,421,000	152,158,771	152,865,616	0	5.203
U.S. Treasury Bill	0.000	10/29/2024	Tsy	A-1+	P-1	912797LV7	152,000,000	150,725,733	151,440,640	0	5.214
<b>Total</b>		<b>0.078</b>					<b>305,464,109</b>	<b>302,927,614</b>	<b>304,349,365</b>	<b>159</b>	<b>5.209</b>

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		5,490,439	5,490,439	5,490,439	22,492	4.867
<b>Total</b>		<b>0.003</b>					<b>5,490,439</b>	<b>5,490,439</b>	<b>5,490,439</b>	<b>22,492</b>	<b>4.867</b>

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		3,975,262	3,975,262	3,975,262	16,285	4.867
<b>Total</b>		<b>0.003</b>					<b>3,975,262</b>	<b>3,975,262</b>	<b>3,975,262</b>	<b>16,285</b>	<b>4.867</b>

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		517	517	517	2	4.867
<b>Total</b>		<b>0.003</b>					<b>517</b>	<b>517</b>	<b>517</b>	<b>2</b>	<b>4.867</b>

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

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

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		13,734,259	13,734,259	13,734,259	51,734	4.867
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,178,868	148,424	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,131,588	8,529	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,576,234	204,718	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,158,128	162,345	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,518,300	176,641	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,611,255	37,593	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,973,937	205,222	4.560
<b>Total</b>		<b>0.894</b>					<b>142,944,259</b>	<b>142,638,316</b>	<b>143,882,569</b>	<b>995,207</b>	<b>4.874</b>

**Portfolio: City of LA DWP WRB 2024A M3L**

**Date: 9/30/24**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	4.800	10/1/2024	MMF	AAAm	Aaa-mf		0	0	0	30,297	4.867
U.S. Treasury Bill	0.000	10/29/2024	Tsy	A-1+	P-1	912797LV7	60,152,000	59,640,748	59,930,641	0	5.201
FHLB DN	0.000	11/27/2024	Agy	A-1+	P-1	313384R27	40,931,000	40,599,186	40,633,022	0	4.726
FHLB DN	0.000	11/27/2024	Agy	A-1+	P-1	313384R27	28,006,000	27,783,982	27,802,116	0	4.694
<b>Total</b>		<b>0.122</b>					<b>129,089,000</b>	<b>128,023,917</b>	<b>128,365,779</b>	<b>30,297</b>	<b>4.941</b>

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

**MONTHLY TRANSACTIONS**

**Portfolio: Reserve 9218-2**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>CUSIP</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Bill	Buy	Tsy	912797LK1	9/3/2024	9/4/2024	10/1/2024	40,000,000
Intel	Sell	Corp	458140CD0	9/3/2024	9/4/2024	2/10/2026	5,000,000
Intel	Sell	Corp	458140CE8	9/3/2024	9/4/2024	2/10/2028	5,000,000
Intel	Sell	Corp	458140BY5	9/3/2024	9/4/2024	8/5/2027	5,000,000
U.S. Treasury Note	Buy	Tsy	91282CLK5	9/5/2024	9/6/2024	8/31/2029	15,000,000
U.S. Treasury Bill	Buy	Tsy	912797LK1	9/6/2024	9/9/2024	10/1/2024	55,000,000
FHLB Note	Buy	Agy	3130B2PJ8	9/12/2024	9/13/2024	9/4/2026	10,000,000
Intel	Sell	Corp	458140BY5	9/12/2024	9/13/2024	8/5/2027	5,000,000
Intel	Sell	Corp	458140CE8	9/12/2024	9/13/2024	2/10/2028	5,000,000
U.S. Treasury Note	Buy	Tsy	91282CLH2	9/13/2024	9/16/2024	8/31/2026	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CLP4	9/30/2024	10/1/2024	9/30/2026	65,000,000
Toyota	Transfer Out	Corp	89236TKZ7	9/30/2024	9/30/2024	9/11/2025	15,000,000
Home Depot	Transfer Out	Corp	437076CR1	9/30/2024	9/30/2024	9/15/2025	10,000,000
IFC Note	Transfer Out	Supra	45950KDA5	9/30/2024	9/30/2024	9/15/2025	16,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CFK2	9/30/2024	9/30/2024	9/15/2025	40,000,000
Citibank	Transfer Out	Corp	17325FBA5	9/30/2024	9/30/2024	9/29/2025	15,000,000

**Portfolio: Core 9218-1**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Sumitomo Mitsui	Buy	CP	86563GJG8	9/3/2024	9/3/2024	9/16/2024	72,000,000
BNP Paribas	Buy	CP	09659BJD3	9/3/2024	9/3/2024	9/13/2024	36,490,000
Canadian Imperial Bank	Buy	CP	13608AJD9	9/3/2024	9/3/2024	9/13/2024	64,000,000
BNP Paribas	Buy	CP	09659BJG6	9/4/2024	9/4/2024	9/16/2024	75,000,000
FHLB DN	Buy	Agy	313384H36	9/4/2024	9/4/2024	9/25/2024	60,737,000
BNP Paribas	Buy	CP	09659BJ92	9/5/2024	9/5/2024	9/9/2024	26,572,000
BNP Paribas	Buy	CP	09659BJ92	9/6/2024	9/6/2024	9/9/2024	24,071,000
Canadian Imperial Bank	Buy	CD	13606K7G5	9/9/2024	9/9/2024	10/2/2024	150,000,000
FNMA DN	Buy	Agy	313588K87	9/9/2024	9/9/2024	10/16/2024	150,000,000
FHLB DN	Buy	Agy	313384H44	9/9/2024	9/9/2024	9/26/2024	36,291,000
Canadian Imperial Bank	Buy	CP	13607EKB4	9/10/2024	9/10/2024	10/11/2024	92,361,000
Canadian Imperial Bank	Buy	CP	13607EK81	9/10/2024	9/10/2024	10/8/2024	42,000,000
BNP Paribas	Buy	CP	09659BJS0	9/10/2024	9/10/2024	9/26/2024	67,000,000
BNP Paribas	Buy	CP	09659BJC5	9/11/2024	9/11/2024	9/12/2024	25,000,000
FHLB DN	Buy	Agy	313384K99	9/11/2024	9/11/2024	10/17/2024	75,126,000

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

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
BNP Paribas	Buy	CP	09659BJG6	9/12/2024	9/12/2024	9/16/2024	23,962,000
Canadian Imperial Bank	Buy	CP	13607EKQ1	9/13/2024	9/13/2024	10/24/2024	67,956,000
BNP Paribas	Buy	CP	09659BJK7	9/16/2024	9/16/2024	9/19/2024	32,450,000
Natl Securities Clearing	Buy	CP	63763PK81	9/17/2024	9/17/2024	10/8/2024	25,000,000
Prudential Funding	Buy	CP	74433GKM7	9/17/2024	9/17/2024	10/21/2024	42,610,000
FHLMC DN	Buy	Agy	313396K77	9/17/2024	9/17/2024	10/15/2024	50,000,000
United Parcel	Buy	CP	9113A2JR8	9/18/2024	9/18/2024	9/25/2024	36,700,000
Sumitomo Mitsui	Buy	CP	86563GK35	9/19/2024	9/19/2024	10/3/2024	50,000,000
Sumitomo Mitsui	Buy	CP	86563GK19	9/19/2024	9/19/2024	10/1/2024	50,000,000
Home Depot	Buy	CP	43707LJL4	9/19/2024	9/19/2024	9/20/2024	35,000,000
BNP Paribas	Buy	CP	09659BJQ4	9/19/2024	9/19/2024	9/24/2024	40,000,000
FNMA DN	Buy	Agy	313588M69	9/19/2024	9/19/2024	10/30/2024	80,061,000
Cargill	Buy	CP	14178LJP6	9/20/2024	9/20/2024	9/23/2024	30,000,000
FNMA DN	Buy	Agy	313588L29	9/20/2024	9/20/2024	10/18/2024	30,281,000
Archer Daniels	Buy	CP	03948GJR5	9/23/2024	9/23/2024	9/25/2024	43,000,000
Apple	Buy	CP	03785DKU9	9/23/2024	9/23/2024	10/28/2024	41,100,000
BNP Paribas	Buy	CP	09659BJS0	9/24/2024	9/24/2024	9/26/2024	27,681,000
Apple	Buy	CP	03785DKW5	9/25/2024	9/25/2024	10/30/2024	85,892,000
Cargill	Buy	CP	14178LK25	9/25/2024	9/25/2024	10/2/2024	50,000,000
Apple	Buy	CP	03785DKW5	9/26/2024	9/26/2024	10/30/2024	75,000,000
U.S. Treasury Bill	Buy	Tsy	912797LK1	9/26/2024	9/26/2024	10/1/2024	50,907,000
FHLB DN	Buy	Agy	313384M55	9/27/2024	9/27/2024	10/29/2024	59,349,000
FHLB DN	Buy	Agy	313385AZ9	9/30/2024	9/30/2024	1/24/2025	50,000,000
U.S. Treasury Bill	Buy	Tsy	912797HE0	9/30/2024	9/30/2024	10/31/2024	100,000,000
Toyota	Transfer In	Corp	89236TKZ7	9/30/2024	9/30/2024	9/11/2025	15,000,000
Home Depot	Transfer In	Corp	437076CR1	9/30/2024	9/30/2024	9/15/2025	10,000,000
IFC Note	Transfer In	Supra	45950KDA5	9/30/2024	9/30/2024	9/15/2025	16,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CFK2	9/30/2024	9/30/2024	9/15/2025	40,000,000
Citibank	Transfer In	Corp	17325FBA5	9/30/2024	9/30/2024	9/29/2025	15,000,000

**Portfolio: Extended Reserve 9218-5**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Note	Buy	Tsy	91282CLM1	9/30/2024	10/1/2024	9/30/2031	50,000,000

**Portfolio: Wastewater 208**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Bill	Buy	Tsy	912797ME4	9/3/2024	9/3/2024	12/3/2024	2,470,000
FHLB DN	Buy	Agy	313384Q93	9/6/2024	9/6/2024	11/26/2024	17,616,000
BNP Paribas	Buy	CP	09659BM31	9/9/2024	9/9/2024	12/3/2024	13,909,000
BNP Paribas	Buy	CP	09659BMA5	9/10/2024	9/10/2024	12/10/2024	10,999,000
FHLB DN	Buy	Agy	313384T66	9/12/2024	9/12/2024	12/17/2024	13,372,000
U.S. Treasury Bill	Buy	Tsy	912797MD6	9/16/2024	9/16/2024	11/26/2024	14,144,000
FHLB DN	Buy	Agy	313384U49	9/17/2024	9/17/2024	12/23/2024	3,161,000
FHLB DN	Buy	Agy	313384U49	9/24/2024	9/24/2024	12/23/2024	8,900,000

**Portfolio: DWP WRB 2024A M3L**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
FHLB DN	Buy	Agy	313384R27	9/24/2024	9/24/2024	11/27/2024	40,931,000
FHLB DN	Buy	Agy	313384R27	9/25/2024	9/25/2024	11/27/2024	28,006,000

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

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
FHLB Note	Sell	Agy	3130AWRH5	9/4/2024	9/5/2024	9/27/2024	16,875,000

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

**PRIMARY DEALERS**

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

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

**SECONDARY DEALERS**

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

**COMMERCIAL PAPER ISSUERS\***

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

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

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

**CORPORATE BOND ISSUERS\*\***

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



**SUPRANATIONAL ISSUERS**

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

**ASSET BACKED SECURITIES ISSUERS\***

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

\* Five year legal final maximum maturity