

City of Los Angeles

Office of Finance



Investment Report

May 31, 2024

Diana Mangioglu
City Treasurer/Director of Finance

Tom Juarez
Chief Investment Officer

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Diana Mangioglu
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CITY TREASURER

CITY OF LOS ANGELES

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KAREN R. BASS
MAYOR

June 26, 2024

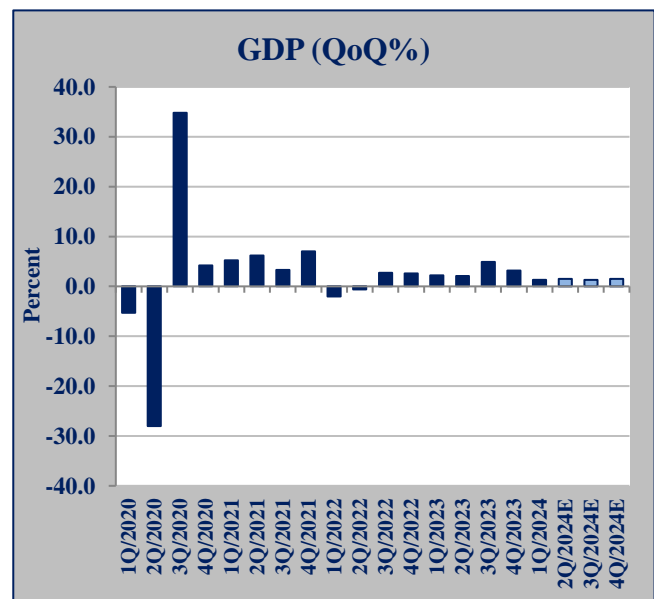
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

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

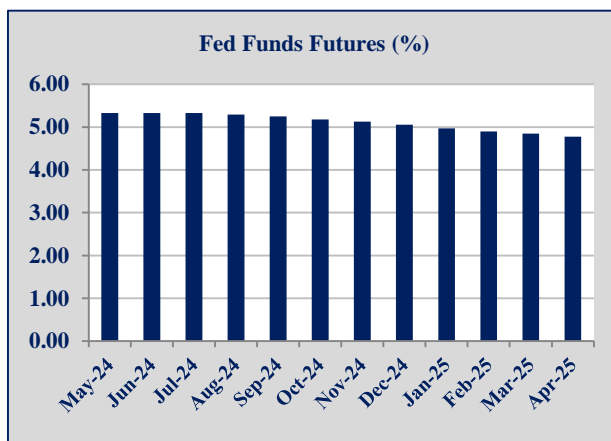
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 1.3% on an annualized basis for the first quarter of 2024. The current anticipated growth rate for all of 2024 is 2.4% which matches last month's 2024 full-year forecast. The U.S. unemployment rate for May 2024 was 3.9%. The Consumer Price Index (CPI) increased 3.4% for the twelve months ending May 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 2.3% over the past twelve months.



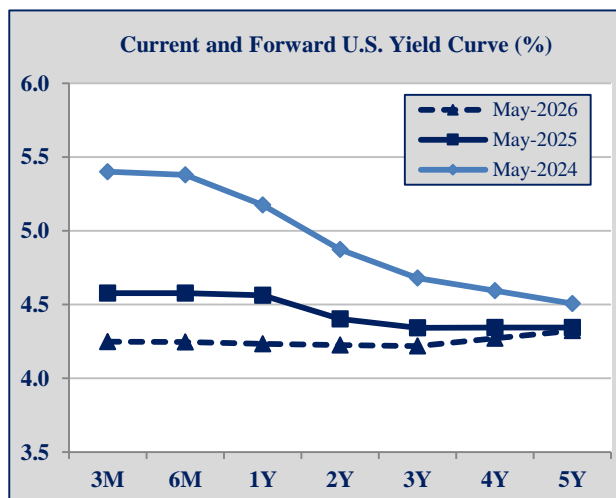
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its April 30 - May 1, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has continued to expand at a solid pace. Job gains have remained strong, and the unemployment rate has remained low. Inflation has eased over the past year but remains elevated. In recent months, there has been a lack of further progress toward the Committee's 2 percent inflation objective. The Committee seeks to achieve maximum employment and inflation at the rate of 2 percent over the longer run. The Committee judges that the risks to achieving its employment and inflation goals have moved toward better balance over the past year. The economic outlook is uncertain, and the Committee remains highly attentive to inflation risks."



CURRENT AND FORWARD INTEREST RATES

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



COMPLIANCE

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

REVIEW AND MONITORING

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

GENERAL POOL CHARACTERISTICS

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

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,437,486,852	3.69%	113 Days	AA+
Reserve Portfolio	\$7,257,971,812	2.83%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,430,026,326	2.95%	7.1 Years	AA+
General Pool	\$14,125,484,989	3.12%	2.8 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.69%	2.83%	2.95%	3.12%
Benchmark	5.36%	4.40%	2.42%	4.36%
Variance	-1.67%	-1.57%	0.53%	-1.24%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.46%	0.90%	1.63%	0.89%
Benchmark Total Rate of Return	0.48%	0.90%	1.63%	0.90%
Variance	-0.02%	0.00%	0.00%	-0.01%

¹ Performance, as measured by total rate of return, is calculated according to Global Investment Performance Standards, which is published by the CFA Institute and is widely accepted as the source of industry standard performance metrics. Section 2.A.1 states that total return, including realized and unrealized gains and losses must be used. 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 May 31, 2024 portfolio book yield and total rate of return for the City's General Pool.

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

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

Respectfully,

A handwritten signature in blue ink, appearing to read "DM", followed by a horizontal line and the word "For" in cursive.

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

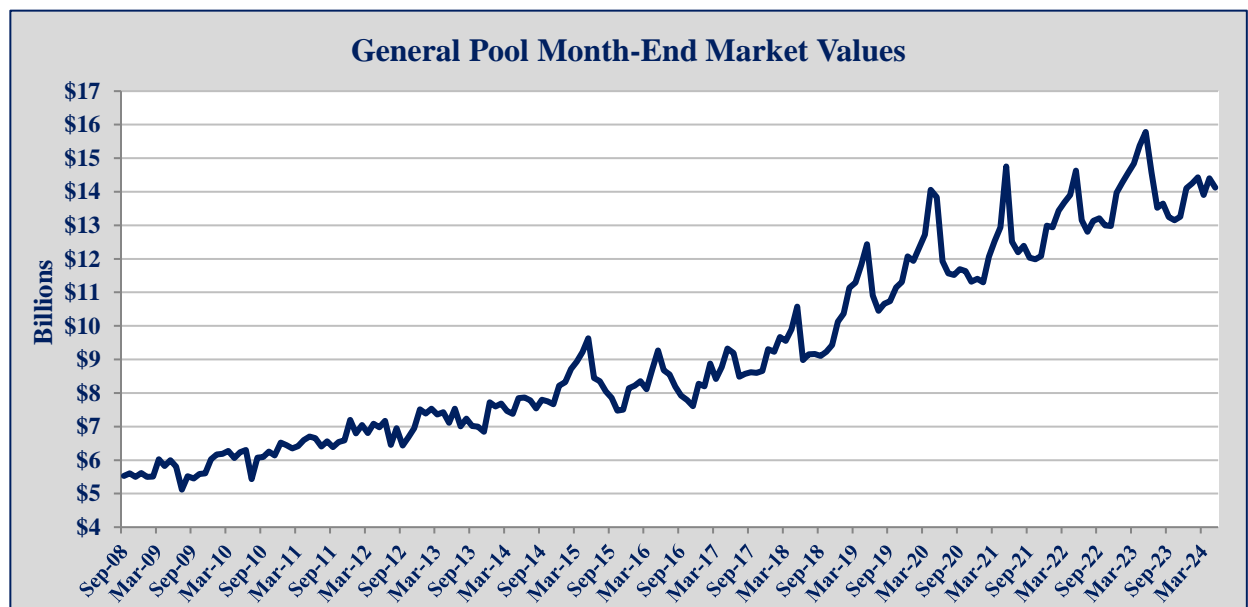
GENERAL POOL ASSET HOLDINGS

May 31, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$59,885,351	\$59,885,351	0.42%	0	0.0
Money Market Funds	\$332,286,440	\$332,286,440	2.35%	0	0.0
L.A.I.F. (State of California)	\$4,238,174	\$4,238,174	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$396,409,964	\$396,409,964	2.81%	0	0.0
Commercial Paper	\$751,379,000	\$749,978,442	5.31%	13	0.0
Negotiable Certificates of Deposit	\$50,000,000	\$50,000,000	0.35%	3	0.0
Corporate Notes	\$416,000,000	\$410,200,058	2.90%	206	0.6
U.S. Agencies/Munis/Supras	\$1,271,483,000	\$1,263,890,658	8.95%	56	0.2
U.S. Treasuries	\$1,595,000,000	\$1,567,007,729	11.09%	214	0.6
Subtotal: Pooled Investments:	\$4,083,862,000	\$4,041,076,887	28.61%	124	0.3
Total Short-Term Core Portfolio:	\$4,480,271,964	\$4,437,486,852	31.41%	113	0.3
Money Market Funds	\$1,066,751	\$1,066,751	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	\$1,609,000,000	\$1,569,131,600	11.11%	922	2.5
Asset-Backed Securities	\$253,795,977	\$250,023,768	1.77%	972	2.7
U.S. Agencies/Munis/Supras	\$499,540,000	\$463,165,375	3.28%	1,544	4.2
U.S. Treasuries	\$7,962,000,000	\$7,404,610,644	52.42%	1,560	4.3
Total Long-Term Reserve Portfolios:	\$10,325,402,728	\$9,687,998,138	68.59%	1,441	3.9
Total Cash and Pooled Investments:	\$14,805,674,692	\$14,125,484,989	100.00%	1,024	2.8

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

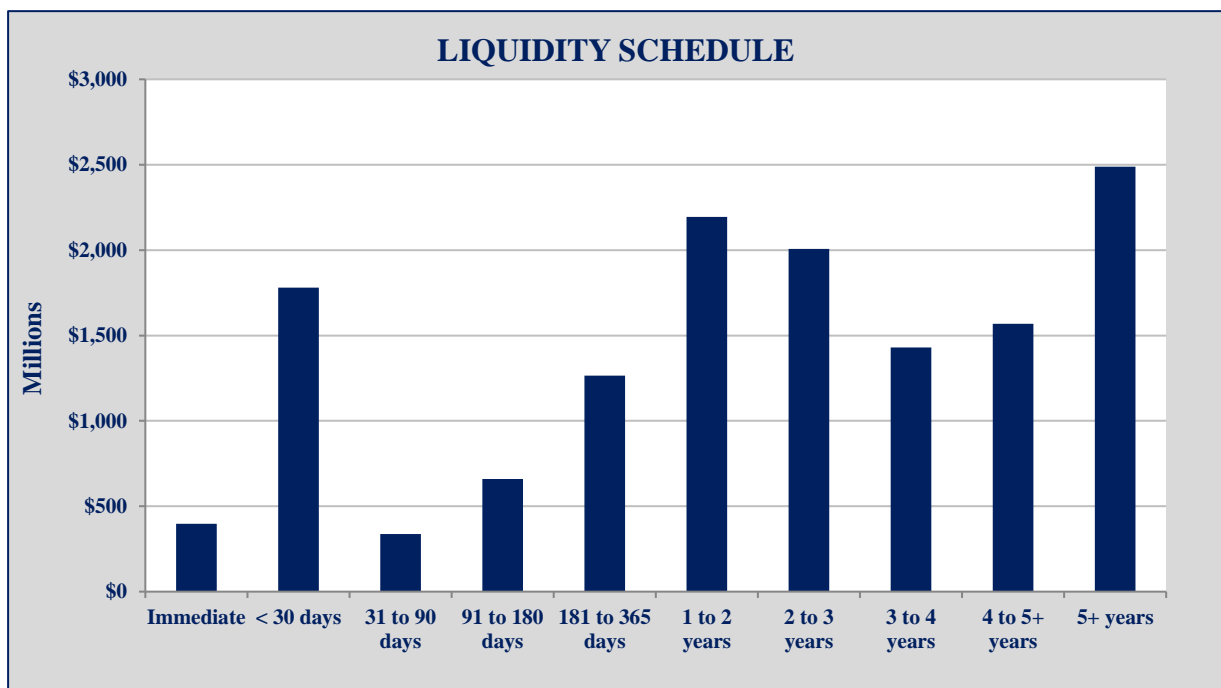
May 31, 2024

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,238,174	\$4,238,174	0.03%
Money Market Funds	Immediate	\$333,353,191	\$337,591,364	2.39%
Bank Deposits*	Immediate	\$59,885,351	\$397,476,715	2.81%
Subtotal		\$397,476,715		
Pooled Investments Maturing:				
	< 30 days**	\$1,779,423,864	\$2,176,900,580	15.41%
	31 to 90 days	\$337,728,637	\$2,514,629,216	17.80%
	91 to 180 days	\$659,326,789	\$3,173,956,005	22.47%
	181 to 365 days	\$1,264,597,597	\$4,438,553,602	31.42%
	1 to 2 years	\$2,195,217,957	\$6,633,771,559	46.96%
	2 to 3 years	\$2,007,180,784	\$8,640,952,344	61.17%
	3 to 4 years	\$1,429,196,242	\$10,070,148,586	71.29%
	4 to 5 years	\$1,567,528,863	\$11,637,677,449	82.39%
	5+ years	\$2,487,807,540	\$14,125,484,989	100.00%
Total Cash and Pooled Investments		\$14,125,484,989		

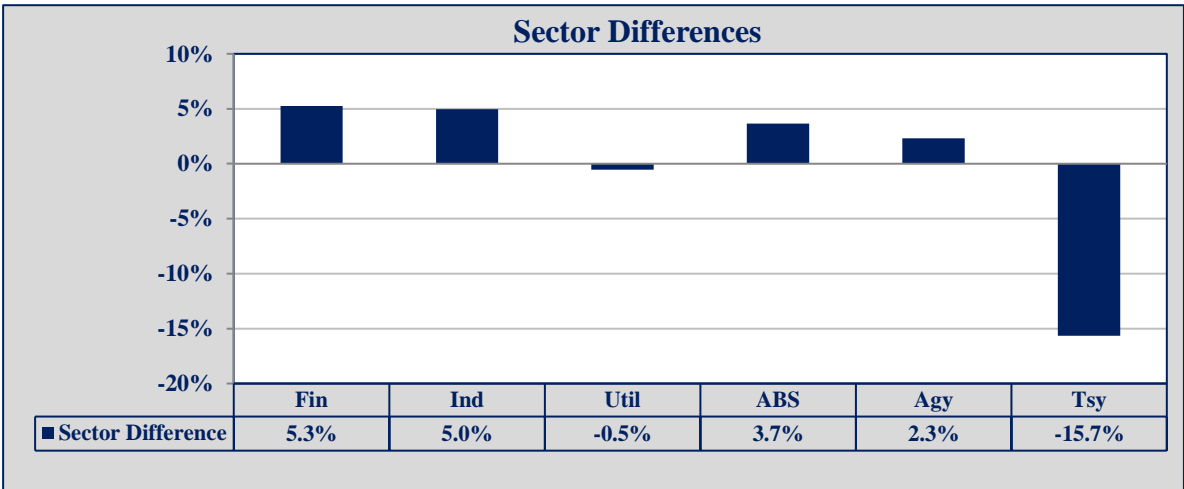
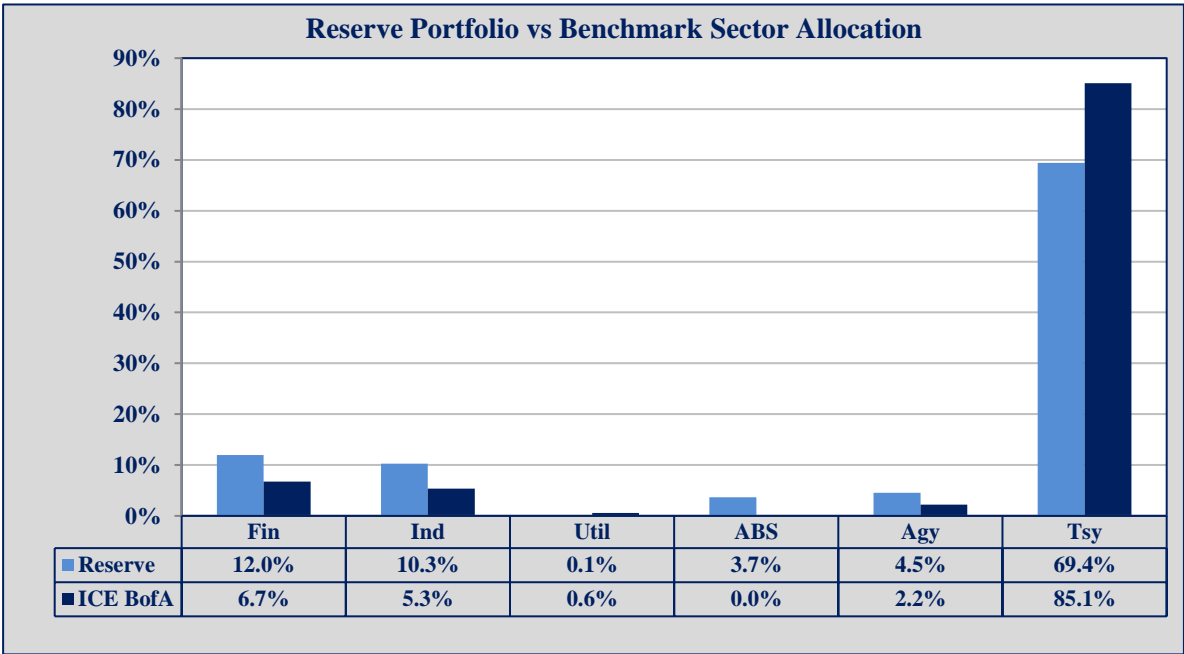
*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION
May 31, 2024

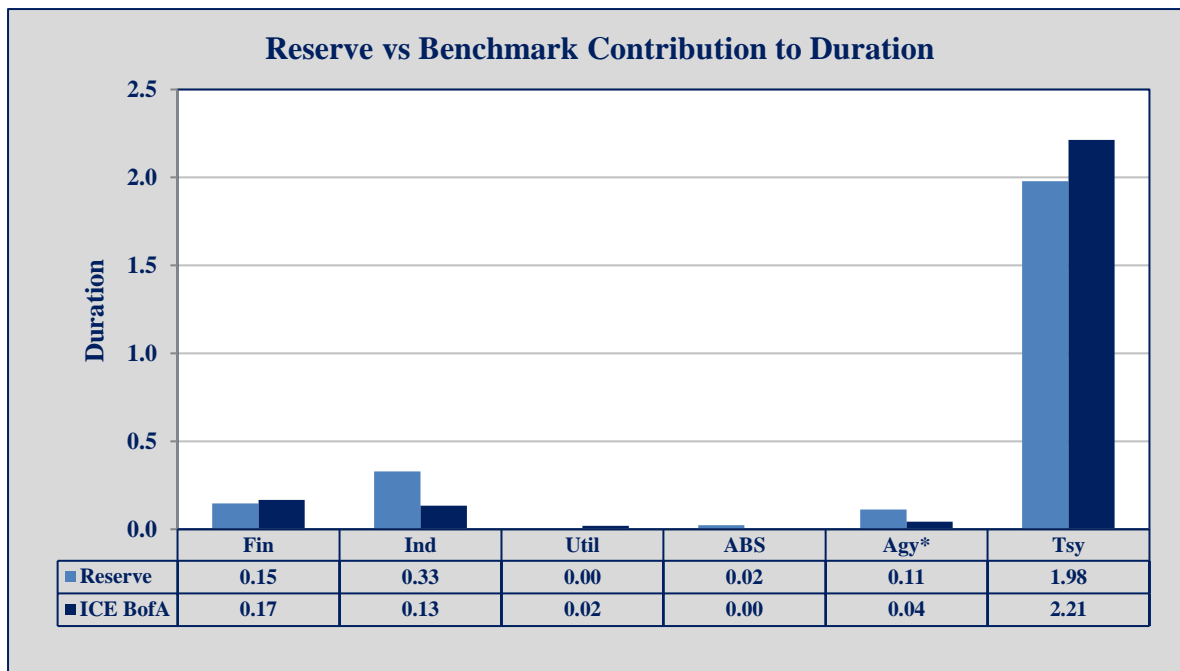
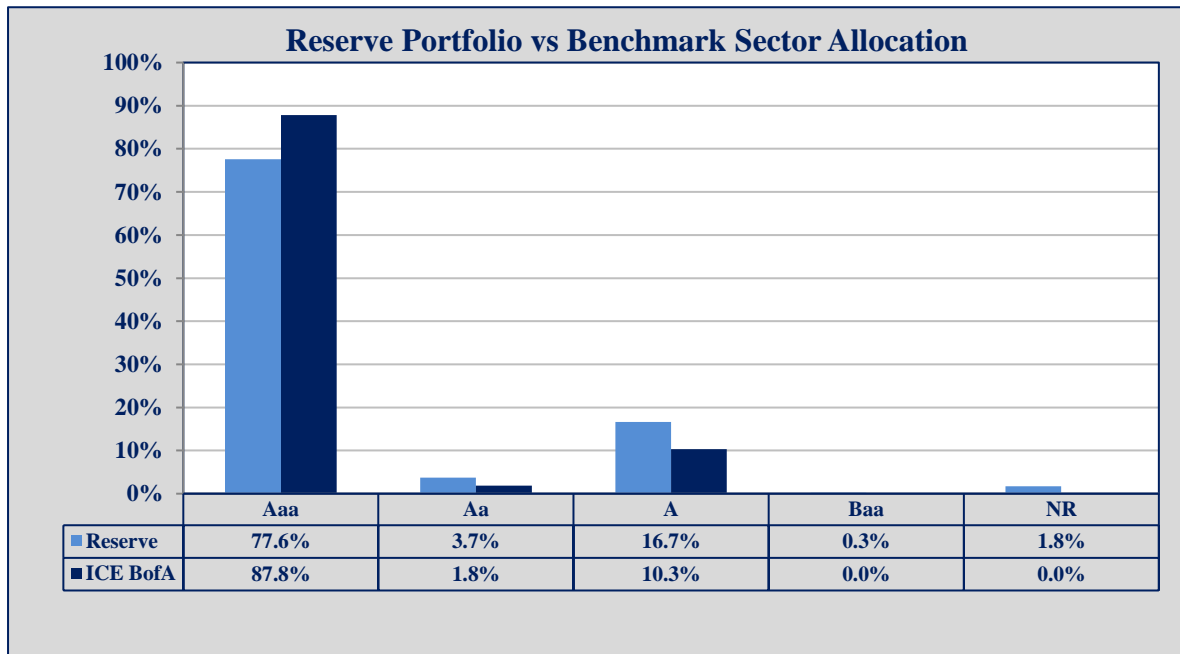


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

RESERVE CREDIT RATINGS and DURATION

May 31, 2024



*Includes Government Agencies, Municipalities, and Supranationals

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

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

BOOK YIELD PERFORMANCE

May 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.69%	3.58%	3.39%	3.65%	2.55%	1.96%
60 Day CP/30 Day Agy Benchmark*	5.36%	5.35%	5.36%	5.35%	3.12%	2.21%
Variance	-1.67%	-1.77%	-1.97%	-1.70%	-0.57%	-0.25%

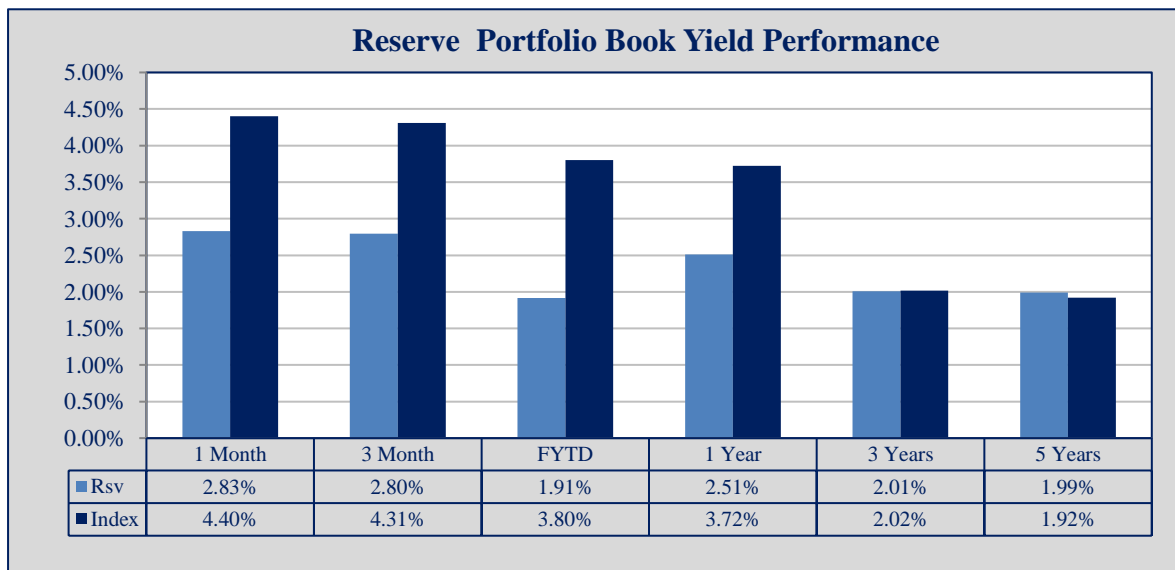
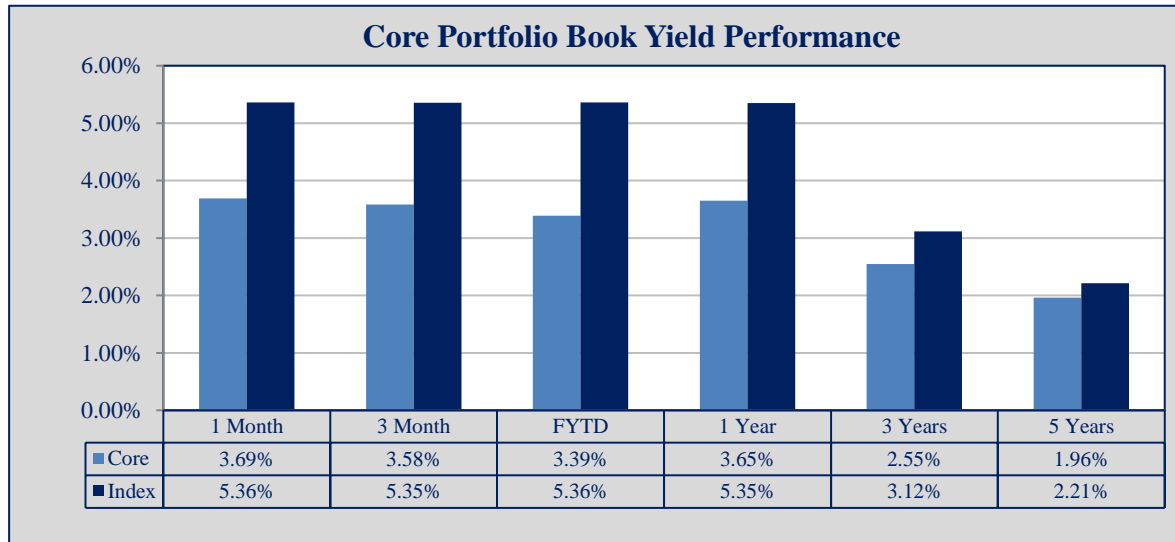
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.83%	2.80%	1.91%	2.51%	2.01%	1.99%
1-5 Year Govt/Corp Index**	4.40%	4.31%	3.80%	3.72%	2.02%	1.92%
Variance	-1.57%	-1.51%	-1.89%	-1.21%	-0.01%	0.07%

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

May 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.95%	2.89%	1.80%	2.57%	1.80%	N/A
5-10 Year US Treasury Index*	2.42%	2.38%	2.21%	2.18%	1.56%	N/A
Variance	0.53%	0.51%	-0.41%	0.38%	0.24%	N/A

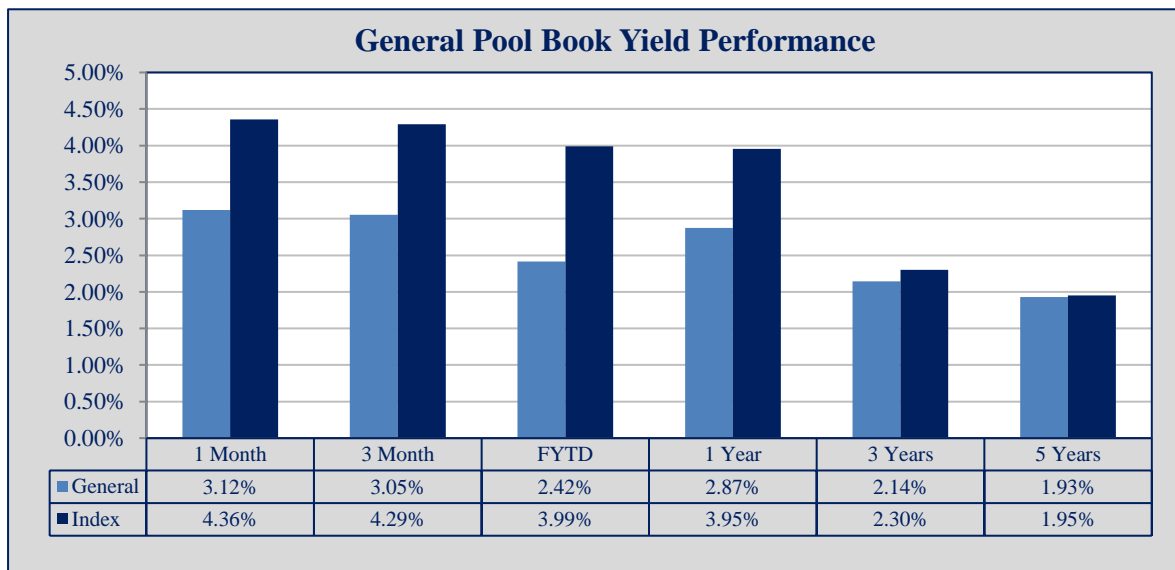
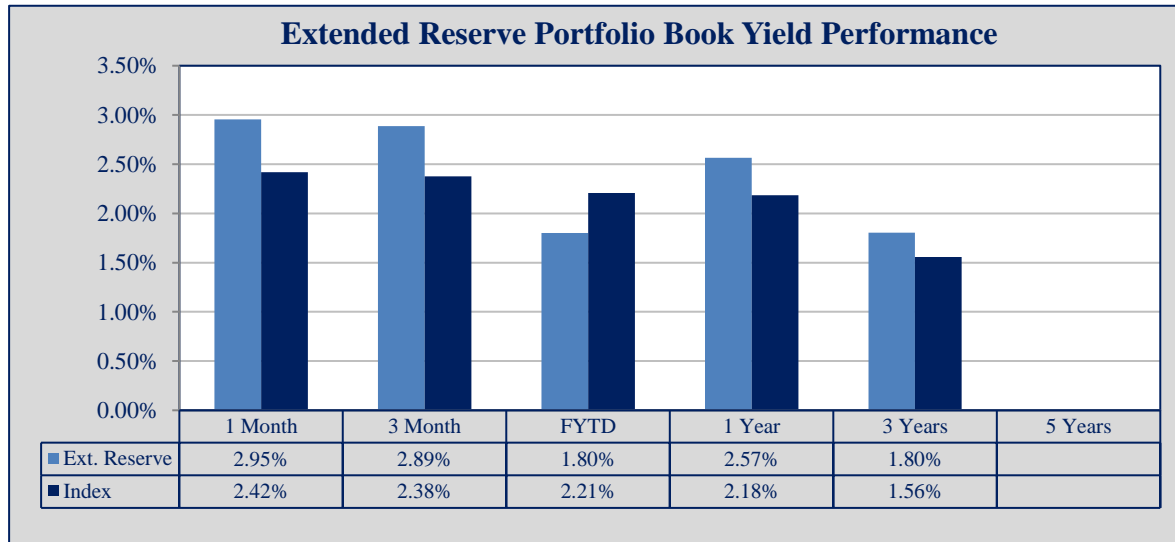
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	3.12%	3.05%	2.42%	2.87%	2.14%	1.93%
Weighted Benchmark**	4.36%	4.29%	3.99%	3.95%	2.30%	1.95%
Variance	-1.24%	-1.24%	-1.57%	-1.08%	-0.16%	-0.02%

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.

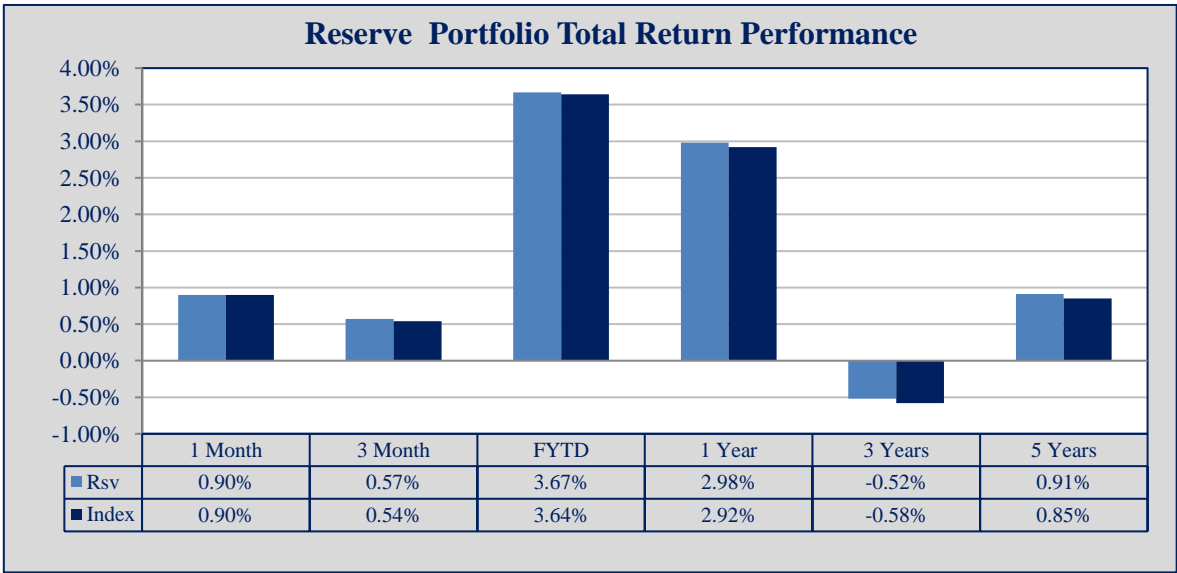
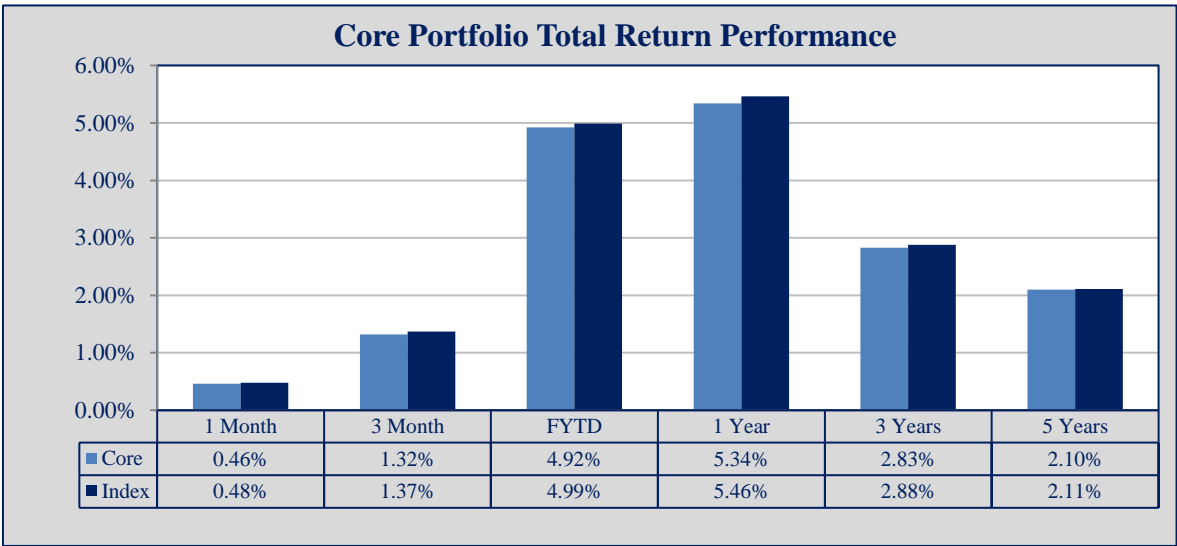


TOTAL RETURN PERFORMANCE
May 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.46%	1.32%	4.92%	5.34%	2.83%	2.10%
3 Month Treasury Bill Index*	0.48%	1.37%	4.99%	5.46%	2.88%	2.11%
Variance	-0.02%	-0.05%	-0.07%	-0.12%	-0.05%	-0.01%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.90%	0.57%	3.67%	2.98%	-0.52%	0.91%
1-5 Year Govt/Corp Index*	0.90%	0.54%	3.64%	2.92%	-0.58%	0.85%
Variance	0.00%	0.03%	0.03%	0.06%	0.06%	0.06%

1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.
*Performance is measured using ICE BofA Indices.



TOTAL RETURN PERFORMANCE

May 31, 2024

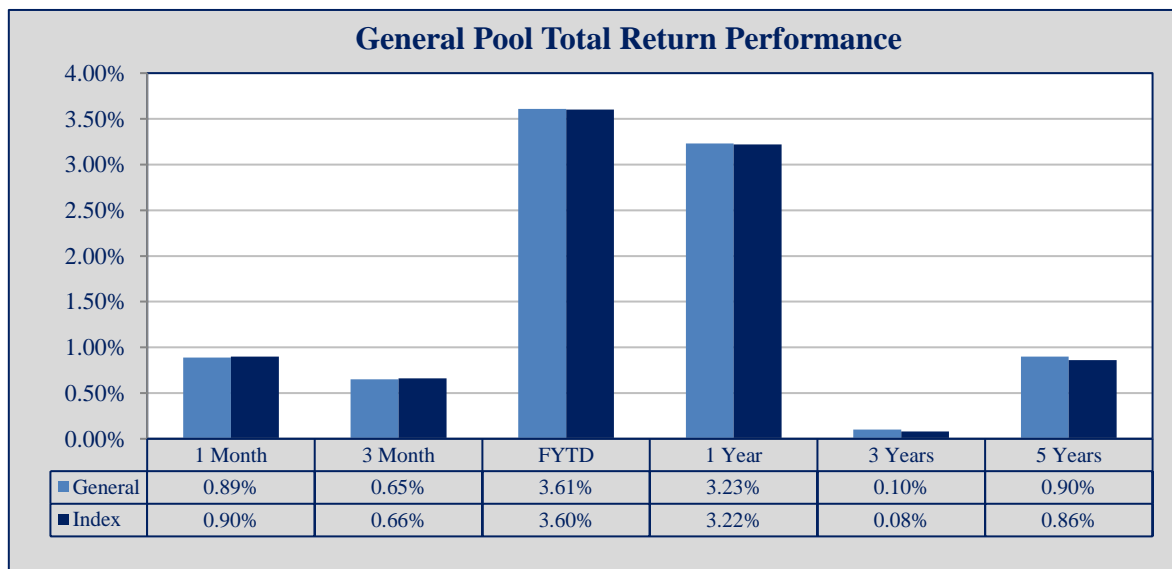
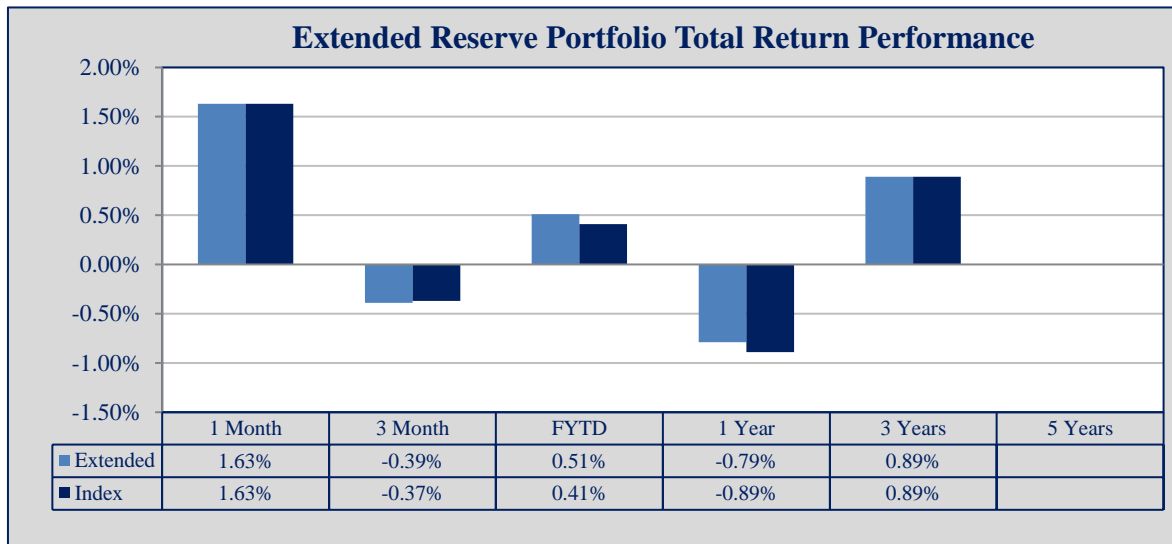
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.63%	-0.39%	0.51%	-0.79%	0.89%	N/A
5-10 Year Treasury Index*	1.63%	-0.37%	0.41%	-0.89%	0.89%	N/A
Variance	0.00%	-0.02%	0.10%	0.10%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	0.89%	0.65%	3.61%	3.23%	0.10%	0.90%
General Portfolio Weighted Index**	0.90%	0.66%	3.60%	3.22%	0.08%	0.86%
Variance	-0.01%	-0.01%	0.01%	0.01%	0.02%	0.04%

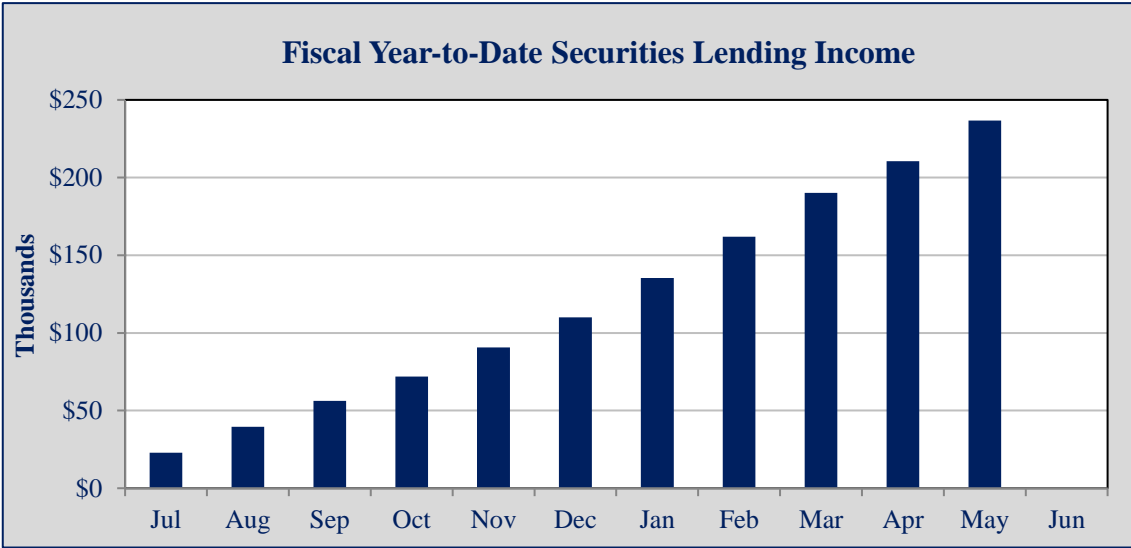
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ice BofA Indices

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

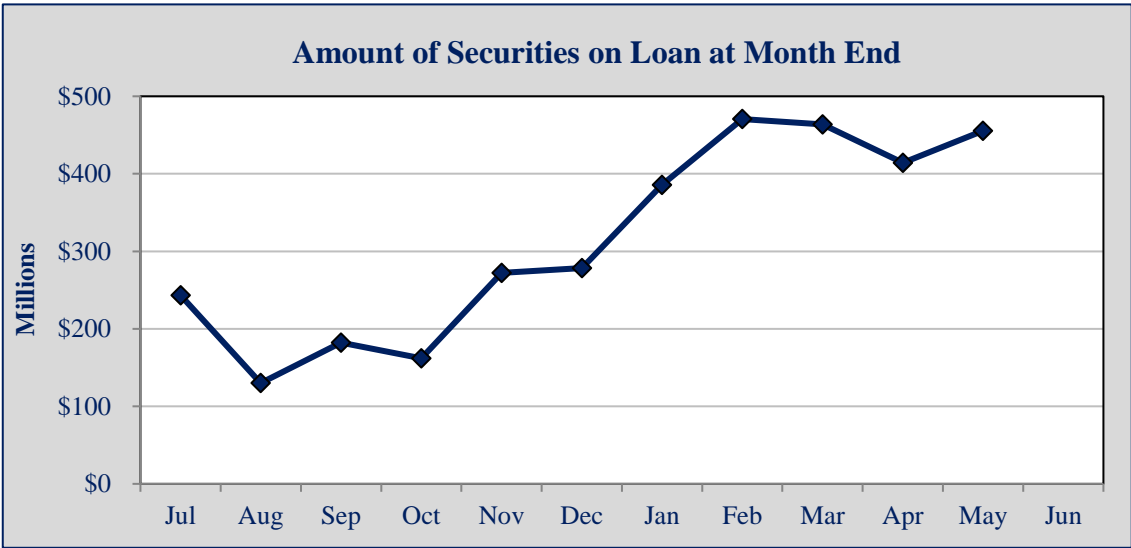


SECURITIES LENDING INFORMATION
May 31, 2024



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

*Amounts in Thousands



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

*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: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		6/3/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		6/3/2024	Bank				54,885,351	54,885,351	54,885,351		
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		288,370,608	288,370,608	288,370,608	1,263,564	5.252
Treasury Plus Money Market	5.186	6/3/2024	MMF	AAAm	Aaa-mf	94975H312	6,669,117	6,669,117	6,669,117	36,618	5.186
Federated Hermes Treas Oblig	5.170	6/3/2024	MMF	AAAm	Aaa-mf	60934N500	37,246,715	37,246,715	37,246,715	205,235	5.170
LAIF	4.332	6/3/2024	LAIF	NR	NR	SYS34208	1,059,330	1,059,330	1,059,330	7,599	4.332
LAIF	4.332	6/3/2024	LAIF	NR	NR	SYS50078	1,059,977	1,059,977	1,059,977	7,603	4.332
LAIF	4.332	6/3/2024	LAIF	NR	NR	SYS50080	1,059,686	1,059,686	1,059,686	7,601	4.332
LAIF	4.332	6/3/2024	LAIF	NR	NR	SYS50081	1,059,181	1,059,181	1,059,181	7,598	4.332
Prudential Funding	0.000	6/3/2024	CP	A-1+	P-1	74433GF35	73,356,000	72,999,612	73,323,549	0	5.475
Sumitomo Mitsui	0.000	6/3/2024	CP	A-1	P-1	86563GF31	52,245,000	51,945,027	52,221,978	0	5.480
UnitedHealth Group	0.000	6/3/2024	CP	A-1	P-1	91058TF35	83,011,000	82,949,549	82,974,209	0	5.483
FNMA DN	0.000	6/3/2024	Agy	A-1+	P-1	313588XR1	44,880,000	44,697,787	44,860,702	0	5.388
FNMA DN	0.000	6/3/2024	Agy	A-1+	P-1	313588XR1	76,141,000	75,941,511	76,108,259	0	5.401
Canadian Imperial Bank	5.330	6/3/2024	CD	A-1	P-1	13606K3H7	50,000,000	50,000,000	50,000,000	111,042	5.404
Mars	0.000	6/4/2024	CP	A-1	P-1	57167EF45	25,000,000	24,896,361	24,985,218	0	5.502
FNMA DN	0.000	6/5/2024	Agy	A-1+	P-1	313588XT7	45,000,000	44,947,500	44,967,600	0	5.403
Sumitomo Mitsui	0.000	6/6/2024	CP	A-1	P-1	86563GF64	35,972,000	35,829,011	35,940,310	0	5.470
ING	0.000	6/7/2024	CP	A-1	P-1	45685QF79	25,000,000	24,933,375	24,974,090	0	5.494
FNMA DN	0.000	6/10/2024	Agy	A-1+	P-1	313588XY6	40,880,000	40,802,572	40,820,724	0	5.402
FHLMC DN	0.000	6/10/2024	Agy	A-1+	P-1	313396XY4	150,000,000	149,783,750	149,782,500	0	5.343
John Deere	0.000	6/11/2024	CP	A-1	P-1	24422LFB4	63,750,000	63,430,294	63,646,536	0	5.486
FHLB DN	0.000	6/12/2024	Agy	A-1+	P-1	313384YA1	116,606,000	115,910,121	116,403,106	0	5.419
FHLB DN	0.000	6/12/2024	Agy	A-1+	P-1	313384YA1	86,613,000	86,184,362	86,462,293	0	5.413
Apple	0.000	6/13/2024	CP	A-1+	P-1	03785DFD3	100,000,000	99,648,000	99,809,613	0	5.447
Koch Industries	0.000	6/14/2024	CP	A-1+	P-1	50000DFE1	50,000,000	49,814,931	49,896,699	0	5.499
Nvidia	0.584	6/14/2024	Corp	AA-	Aa3	67066GAL8	15,000,000	15,000,000	14,962,313	40,637	0.584
Sumitomo Mitsui	0.000	6/17/2024	CP	A-1	P-1	86563GFH0	25,000,000	24,907,986	24,937,549	0	5.468
FHLMC DN	0.000	6/17/2024	Agy	A-1+	P-1	313396YF4	106,511,000	106,250,211	106,248,983	0	5.343
Kenvue	0.000	6/20/2024	CP	A-1	P-1	49177FFL9	18,045,000	17,970,193	17,991,712	0	5.502
Sumitomo Mitsui	0.000	6/21/2024	CP	A-1	P-1	86563GFM9	50,000,000	49,786,528	49,845,650	0	5.472
Kenvue	0.000	6/25/2024	CP	A-1	P-1	49177FFR6	50,000,000	49,733,500	49,815,355	0	5.508
Sumitomo Mitsui	0.000	6/25/2024	CP	A-1	P-1	86563GFR8	50,000,000	49,735,000	49,816,173	0	5.477
FHLB DN	0.000	6/26/2024	Agy	A-1+	P-1	313384YQ6	199,820,000	198,742,831	199,066,679	0	5.421
Koch Industries	0.000	6/27/2024	CP	A-1+	P-1	50000DFT8	50,000,000	49,718,694	49,799,800	0	5.510

*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
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,963,457	233,750	2.865
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	79,798,808	672,527	1.830
FNMA DN	0.000	7/1/2024	Agy	A-1+	P-1	313588YV1	93,032,000	92,517,921	92,613,356	0	5.411
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	70,229,404	69,589,844	410,577	1.419
Truist Financial	2.500	8/1/2024	Corp	A-	Baa1	05531FBH5	10,000,000	10,020,268	9,946,784	83,333	2.294
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,934,665	15,896	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,896,428	94,958	2.194
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	24,752,197	27,558	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,935,304	58,888	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	70,305,063	69,401,856	331,692	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,122,151	39,658,203	189,538	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,907,752	41,319	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,902,306	40,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,902,306	40,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,879,653	151,667	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	39,441,406	31,793	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,943,809	130,167	4.401
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,700,360	18,889	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,932,454	153,472	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	75,399,813	74,225,098	269,980	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,689,942	63,525	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	50,261,999	49,483,399	179,986	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,923,698	143,989	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,937,200	145,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,885,788	30,000	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,863,547	20,764	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,727,093	41,528	1.659
FHLB DN	0.000	10/15/2024	Agy	A-1+	P-1	313384K73	25,000,000	24,157,031	24,508,500	0	5.151
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,989,896	44,722	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,851,661	17,188	1.434
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	73,849,365	97,826	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,920,573	76,087	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,957,870	60,625	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,854,978	13,736	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,982,380	22,778	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,937,827	5,222	4.735

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	98,127,930	4,098	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A3	07330NAT2	10,000,000	9,996,817	9,821,151	104,514	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	117,587,110	882,692	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,875,391	357,280	4.422
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,761,892	45,313	1.201
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,761,892	45,313	1.201
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	34,256,438	227,500	1.689
John Deere	1.250	1/10/2025	Corp	A	A1	24422EVY2	15,000,000	14,997,787	14,629,195	73,438	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,936,412	282,000	4.819
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,512,577	115,000	1.526
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,508,450	111,167	1.495
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	14,942,355	273,583	4.925
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,668,758	111,042	2.093
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,372,559	115,213	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	48,745,117	230,426	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	38,996,094	184,341	0.334
Adobe	1.900	2/1/2025	Corp	A+	A1	00724PAB5	5,000,000	4,998,033	4,887,099	31,667	1.943
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,997,797	14,616,457	68,125	1.515
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,998,720	9,747,673	54,000	1.813
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,989,756	11,718,332	62,417	1.840
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,997,312	4,870,827	27,236	1.906
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,966,959	24,348,877	110,234	1.639
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,990,058	14,966,052	193,750	5.069
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	80,609,096	77,625,782	227,446	0.362
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,689,307	59,725,781	701,291	5.163
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,996,858	9,757,202	54,375	2.283
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,978,239	19,313,930	33,333	0.865
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,997,152	9,694,526	30,174	1.405
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	100,264,803	96,238,281	84,699	0.237
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,035,773	24,480,469	111,168	2.480
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,987,376	24,519,589	100,000	3.053
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,894,832	48,905,762	168,545	2.848
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,991,934	19,209,320	13,542	0.666
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,999,079	19,618,186	67,000	3.354
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,995,120	4,825,077	6,250	1.599
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,998,309	4,807,999	3,125	1.161

*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
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,993,968	14,736,077	25,500	3.442
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,994,394	9,588,219	3,333	0.809
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,708,540	180,823,048	235,020	2.917
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,142,375	29,152,442	29,450	1.623
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	45,213,562	43,728,662	44,175	1.623
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,995,868	14,894,786	23,250	4.678
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,997,490	6,881,715	5,678	3.687
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,918,945	49,540,039	5,806	4.417
Total		0.310					4,480,271,964	4,474,760,516	4,437,486,852	11,329,982	3.690

Portfolio: Reserve 9218-2

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		816,751	816,751	816,751	3,580	5.252
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,570,305	39,556	0.808
John Deere	4.950	6/6/2025	Corp	A	A1	24422EWW5	7,000,000	6,996,080	6,974,353	168,438	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,961,572	597,387	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,792,377	248,521	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	14,917,383	291,604	4.870
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,650,234	36,796,211	719,289	5.186
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,009,118	205,463	5.480
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,699,980	275,556	4.000
U.S. Treasury Note	4.750	7/31/2025	Tsy	AA+	Aaa	91282CHN4	55,000,000	55,201,953	54,767,969	875,618	4.496
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,798,138	158,000	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	9,999,747	179,167	5.394
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,713,097	165,771	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,503,073	20,801	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,079,688	367,445	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	57,843,750	352,747	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,921,875	176,374	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,820,313	29,396	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,921,875	176,374	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,078,619	323,306	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,208,314	23,146	0.598

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,056,641	24,962,891	315,897	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	24,962,891	315,897	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	24,962,891	315,897	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,058,710	186,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,845,569	84,444	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,693,403	122,478	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,210,938	296,739	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	257,595	257,594	257,336	376	3.526
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,100,345	151,487	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	74,915,039	635,246	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,086,445	140,167	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,037,438	145,208	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	6,991,752	46,064	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,460,938	272,883	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,807,728	9,600	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,819,767	12,933	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,444,917	11,458	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,092,994	7,333	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	19,982,031	86,957	5.062
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	30,000,000	29,970,703	29,973,047	138,587	5.069
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	4,999,562	17,500	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,026,580	30,625	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,376,048	3,750	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,923,438	20,788	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	1,630,579	1,630,433	1,628,746	3,125	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	19,899,011	30,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	19,954,688	2,664	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	24,943,360	3,330	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,836,646	575,000	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,037,861	54,375	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,625,000	461,749	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	79,075,000	1,429,121	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	11,926,858	233,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	14,927,295	285,833	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	4,941,908	4,941,515	4,856,946	944	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	2,031,176	2,031,153	2,029,588	4,757	5.329

*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
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	3,571,274	3,570,521	3,493,890	873	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,757,247	70,490	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,570,026	51,250	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	74,138,672	1,068,338	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,612,320	43,944	0.746
Intel	4.875	2/10/2026	Corp	A-	A3	458140CD0	10,000,000	10,000,000	9,933,138	150,313	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	66,215,625	334,375	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,378,125	143,304	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,648,438	119,420	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,648,438	119,420	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,648,438	119,420	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,952,798	92,361	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,549,483	139,842	2.595
Cisco	4.900	2/26/2026	Corp	AA-	A1	17275RBP6	10,000,000	9,996,200	9,972,266	129,306	4.920
U.S. Treasury Note	4.625	2/28/2026	Tsy	AA+	Aaa	91282CKB6	30,000,000	30,045,703	29,837,109	350,645	4.544
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,245,820	55,625	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	A+	Aa3	194162AQ6	10,000,000	9,988,400	9,974,343	118,667	4.837
John Deere	4.950	3/6/2026	Corp	A	A1	24422EXK0	10,000,000	9,996,100	9,970,906	115,500	4.971
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	29,780,691	292,500	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	49,736,328	490,149	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	2,912,771	2,912,542	2,908,747	6,299	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,840,234	38,115	0.963
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	30,000,000	29,893,359	29,783,203	228,689	4.689
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	25,000,000	24,782,227	24,819,336	190,574	4.975
IBRD Note	4.750	4/10/2026	Supra	AAA	Aaa	459058LE1	25,000,000	24,993,500	24,906,470	168,229	6.225
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	3,235,449	3,235,380	3,165,473	1,021	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,708,121	79,333	4.080
Citibank	5.438	4/30/2026	Corp	A+	Aa3	17325FBF4	15,000,000	15,000,000	15,030,804	70,241	5.438
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	55,521,094	39,130	0.858
U.S. Treasury Note	4.875	4/30/2026	Tsy	AA+	Aaa	91282CKK6	30,000,000	29,926,172	29,989,453	127,174	5.006
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,521,757	10,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	23,102,768	14,375	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,262,603	5,111	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	9,950,108	18,431	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,720,965	32,139	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	19,721,661	29,667	4.492

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	27,676,172	615	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	27,676,172	615	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	47,410,157	2,903	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,187,110	2,032	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,741,016	290	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,394,297	1,800	0.451
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	30,000,000	29,992,969	30,004,688	11,988	4.887
John Deere	4.750	6/8/2026	Corp	A	A1	24422EWX3	7,000,000	6,995,940	6,956,803	159,785	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	4,683,867	4,683,254	4,587,126	958	0.466
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	19,716,406	380,943	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	3,395,658	3,395,449	3,332,140	679	0.483
John Deere	1.050	6/17/2026	Corp	A	A1	24422EVR7	10,000,000	9,983,500	9,225,697	47,833	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,222,988	50,938	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,067,586	61,125	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,680,859	110,337	0.873
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,009,133	210,000	5.295
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,356,690	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,901,117	172,968	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,297,656	41,896	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	9,999,217	172,804	5.272
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,009,485	250,280	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,600,710	18,924	1.295
PNC Bank	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,714,178	51,750	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	24,764,649	321,514	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	6,769,721	6,768,393	6,619,365	5,596	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	4,820,494	4,820,199	4,819,908	11,998	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,092,260	237,158	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	32,011,328	66,338	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,550,781	69,497	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	32,463,867	121,620	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,550,781	69,497	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	23,188,477	86,872	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	32,463,867	121,620	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,168,293	29,611	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,157,999	24,597	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	7,654,813	7,654,399	7,576,280	12,724	3.772

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	4,529,032	4,528,926	4,453,218	5,898	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,080,349	166,250	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,175,790	23,750	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	34,863,281	343,105	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,079,873	104,688	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	9,996,114	96,617	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,876,953	37,056	0.999
John Deere	1.300	10/13/2026	Corp	A	A1	24422EVW6	10,000,000	9,980,700	9,162,838	17,333	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	24,910,156	148,480	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	24,910,156	148,480	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,104,700	115,088	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,122,249	50,651	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,597,024	21,038	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,057,444	47,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,577,611	4,583	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,020,937	14,948	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,617,565	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,694,903	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	5,278,961	5,278,502	5,164,681	2,771	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,368,750	683	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,182,617	1,110	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	13,909,570	666	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	32,455,664	1,554	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	41,728,711	1,998	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,055,627	269,827	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	9,984,100	244,444	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	19,959,749	491,128	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	9,082,679	9,082,154	9,015,843	18,085	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	23,211,914	183,894	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	13,927,148	110,337	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	14,897,456	280,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,451,315	145,667	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,589,183	172,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,300,942	73,667	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,545,073	142,361	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,802,930	75,412	0.570

*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	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	69,014,648	377,060	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	64,413,672	351,923	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,605,859	150,824	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,839,794	190,000	1.930
Eli Lilly	4.500	2/9/2027	Corp	A+	A1	532457CJ5	15,000,000	14,992,050	14,845,629	210,000	4.519
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,276,312	68,444	2.203
Philip Morris	4.750	2/12/2027	Corp	A-	A2	718172DF3	10,000,000	9,937,300	9,907,918	142,500	4.978
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	32,841,211	231,490	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	37,532,812	264,560	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,748,589	8,711	1.973
Bristol-Myers Squibb	4.900	2/22/2027	Corp	A	A2	110122EE4	10,000,000	9,989,200	9,967,255	134,750	4.939
Cisco	4.800	2/26/2027	Corp	AA-	A1	17275RBQ4	20,000,000	19,974,000	19,939,266	253,333	4.847
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	36,360,938	113,723	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	40,906,055	127,938	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,090,234	28,431	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,090,234	28,431	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	31,815,820	99,507	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	36,360,938	113,723	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,180,469	56,861	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,318,485	61,625	2.570
John Deere	4.850	3/5/2027	Corp	A	A1	24422EXM6	10,000,000	9,990,700	9,960,079	113,167	4.884
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,965,174	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,641,215	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,395,818	121,389	2.304
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	25,000,000	24,654,297	24,710,938	225,204	4.761
State Street	4.993	3/18/2027	Corp	A	A1	857477CL5	10,000,000	10,000,000	9,981,052	101,247	4.993
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	37,707,812	169,399	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,808,984	31,762	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,872,656	21,175	0.482
Adobe	4.850	4/4/2027	Corp	A+	A1	00724PAE9	10,000,000	9,995,000	9,989,180	76,792	4.868
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,141,837	88,000	3.345
U.S. Treasury Note	4.500	4/15/2027	Tsy	AA+	Aaa	91282CKJ9	10,000,000	9,906,250	9,951,563	57,787	4.843
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,861,332	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,729,533	23,333	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JTT8	20,000,000	19,995,576	19,609,020	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,652,502	16,444	3.708

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,652,502	16,444	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,796,509	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	70,749,023	5,379	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	56,599,219	4,303	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	35,390,625	546	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,100,692	288,194	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,235,514	105,234	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,005,860	341,518	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	72,017,579	1,024,554	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,060,547	52,541	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,236,328	31,525	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,412,109	10,508	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,648,438	42,033	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,060,547	52,541	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,824,219	21,016	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,236,328	31,525	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,824,219	21,016	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,794,542	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,491,345	285,889	4.179
Intel	3.750	8/5/2027	Corp	A-	A3	458140BY5	20,000,000	19,979,200	19,232,559	241,667	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,589,346	109,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	57,276,563	473,845	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,911,133	31,590	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	48,204,492	69,497	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	30,675,586	44,226	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	18,971,251	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,902,098	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	9,862,877	89,736	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	49,224,610	349,385	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	19,682,031	71,739	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	14,761,523	53,804	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,233,503	42,250	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,193,800	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	78,096,875	8,470	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	14,875,188	341,250	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	48,802,735	814,389	4.014

*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	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,521,094	325,755	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	14,849,425	270,250	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,756,873	154,444	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	56,646,485	163,393	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,714,844	25,137	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	9,817,127	143,750	4.535
Intel	4.875	2/10/2028	Corp	A-	A3	458140CE8	10,000,000	9,991,700	9,926,958	150,313	4.894
American Express	5.098	2/16/2028	Corp	BBB+	A2	025816DP1	10,000,000	10,000,000	9,941,916	148,692	5.098
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,594,531	202,174	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	A+	Aa3	194162AR4	15,000,000	14,984,700	14,952,351	172,500	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	52,824,020	535,005	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,728,539	81,806	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	132,568,359	317,623	1.386
Morgan Stanley	5.652	4/13/2028	Corp	A-	A1	61747YFP5	10,000,000	10,000,000	10,067,883	65,940	5.652
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	9,961,792	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,617,188	30,435	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	66,143,555	81,522	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,228,711	16,304	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,819,141	10,870	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	44,095,703	54,348	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,898,891	15,938	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,409,229	58,333	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	4,886,897	9,778	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	4,914,539	9,889	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,089,453	19,922	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	46,964,844	66,406	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	4,893,029	7,417	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	14,942,646	4,300	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	28,975,781	2,971	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	53,852,735	924,725	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	83,384,766	499,141	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,388,672	26,271	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	39,498,047	236,435	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	17,554,688	105,082	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,023,180	205,000	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,059,585	235,428	5.118

*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
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,342,425	37,447	0.806
John Deere	4.950	7/14/2028	Corp	A	A1	24422EXB0	10,000,000	9,985,100	9,983,877	188,375	4.984
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	83,608,789	1,175,172	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	19,672,656	276,511	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,004,943	228,938	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	99,300,781	1,105,639	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	78,201,563	255,876	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,063,258	183,750	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	9,993,967	112,396	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,086,945	162,292	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,517,196	199,881	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,433,594	42,350	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,203,516	29,645	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	80,000,000	80,268,750	81,031,250	339,130	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	43,724,610	59,783	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	42,451,172	64,963	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,288,672	24,253	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	104,331,445	12,551	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	30,717,969	1,434	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	8,776,563	410	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	65,824,219	3,074	1.453
Mercedes	4.850	1/11/2029	Corp	A	A2	58769JAR8	12,000,000	11,985,720	11,862,857	226,333	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	19,743,005	294,833	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	44,216,797	293,269	1.749
Air Products & Chemicals	4.600	2/8/2029	Corp	A	A2	009158BH8	20,000,000	19,973,400	19,735,067	288,778	4.630
Philip Morris	4.875	2/13/2029	Corp	A-	A2	718172DG1	10,000,000	9,907,000	9,856,572	146,250	5.088
Bristol-Myers Squibb	4.900	2/22/2029	Corp	A	A2	110122EF1	10,000,000	9,979,000	9,938,196	134,750	4.948
Cisco	4.850	2/26/2029	Corp	AA-	A1	17275RBR2	10,000,000	9,996,500	9,969,196	127,986	4.858
U.S. Treasury Note	4.250	2/28/2029	Tsy	AA+	Aaa	91282CKD2	25,000,000	25,017,578	24,721,680	268,512	4.234
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	22,203,125	118,461	1.843
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,113,020	66,609,375	355,384	1.843
American Honda	4.900	3/13/2029	Corp	A-	A3	02665WFE6	10,000,000	9,995,600	9,921,310	106,167	4.910
U.S. Treasury Note	4.125	3/31/2029	Tsy	AA+	Aaa	91282CKG5	45,000,000	44,850,586	44,237,110	314,447	4.199
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,943,240	45,388,672	201,161	2.399
Adobe	4.800	4/4/2029	Corp	A+	A1	00724PAF6	10,000,000	9,985,100	9,980,020	76,000	4.834
U.S. Treasury Note	4.625	4/30/2029	Tsy	AA+	Aaa	91282CKP5	80,000,000	79,771,875	80,387,500	321,739	4.690

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,862,966	23,043,945	1,878	2.863
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,628,329	23,043,945	1,878	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	40,000,000	39,414,007	36,870,312	3,005	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,640,149	23,043,945	1,878	3.057
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	20,000,000	19,716,925	18,435,156	1,503	3.057
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,657,525	23,572,266	341,518	2.693
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,994,639	8,405,824	39,444	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	30,000,000	31,281,899	26,053,125	143,304	0.786
Total		2.886					7,640,402,728	7,682,819,638	7,257,971,812	46,459,220	2.829

Portfolio: Extended Reserve 9218-5

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,095	5.252
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	45,000,000	48,243,164	39,079,688	214,955	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,684,375	47,768	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	65,132,813	358,259	1.414
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	38,789,062	262,568	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	73,142,579	260,870	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	24,380,860	86,957	4.044
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	10,000,000	9,867,188	9,752,344	34,783	4.265
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	76,594,375	71,141	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	26,982,110	25,061	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	43,519,532	40,421	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	26,111,719	24,253	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	38,760,938	4,235	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	850,234	4,409	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,251,172	22,047	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,400,938	17,637	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	12,753,516	66,140	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,652,109	39,684	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,352,578	48,503	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,502,344	44,093	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,502,344	44,093	0.986

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	55,265,235	286,607	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,004,688	88,187	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	18,957,031	60,870	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,420,080	9,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	15,992,188	5,774	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	3,998,047	1,444	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	7,996,094	2,887	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,595,313	3,465	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,192,969	315,247	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,006,169	28,194	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,006,169	28,194	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,012,338	56,389	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,262,188	33,070	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	3,961,719	9,186	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,677,500	29,396	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	15,846,875	36,745	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	78,306,250	833,967	4.203
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	25,147,461	195,867	4.724
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	20,396,875	84,783	4.865
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	55,000,000	55,565,039	56,091,406	233,152	4.690
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	39,974,610	20,211	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	16,789,336	8,488	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	99,238,281	11,954	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,358,984	236,435	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	38,843,750	536,264	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	49,319,453	201,727	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,127,734	49,605	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,042,578	16,535	1.630
U.S. Treasury Note	4.250	2/28/2031	Tsy	AA+	Aaa	91282CKC4	50,000,000	49,978,516	49,279,297	537,024	4.257
U.S. Treasury Note	4.625	4/30/2031	Tsy	AA+	Aaa	91282CKN0	30,000,000	29,905,078	30,220,313	120,652	4.679
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	53,985,547	48,794	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	20,763,672	18,767	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,305,469	7,507	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,458,203	11,260	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	21,594,219	19,518	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,305,469	7,507	1.509

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,143,816	313,250	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	48,140,625	220,467	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	40,117,188	183,723	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	11,774,014	55,067	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,126,773	31,667	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	41,811,250	33,030	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	28,142,188	22,232	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,459,375	82,675	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	35,678,125	53,125	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	22,298,828	33,203	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,379,297	19,922	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	26,424,609	242,514	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	30,828,711	282,933	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	17,616,406	161,676	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,141,040	87,500	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	24,345,703	47,639	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	43,822,266	85,751	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	34,083,985	66,695	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	14,607,422	28,584	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	9,738,281	19,056	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	24,345,703	47,639	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	18,569,531	205,769	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	37,139,062	411,538	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	32,496,680	360,096	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	11,751,359	169,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	12,730,639	183,625	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	23,824,219	284,770	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	95,296,875	1,139,080	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	33,353,906	398,678	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	25,003,906	51,970	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,000,781	10,394	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,000,781	10,394	3.953

*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	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	10,000,000	9,869,922	10,001,563	20,788	4.670
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	50,000,000	49,060,547	48,070,313	587,912	4.233
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	55,000,000	54,067,578	52,877,344	646,703	4.211
FHLB Note	4.375	3/10/2034	Agy	AA+	Aaa	3130AYW85	25,000,000	24,789,000	24,184,473	340,278	4.480
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	55,000,000	54,428,516	54,510,156	124,236	4.505
Total		7.115					2,685,000,000	2,680,399,033	2,430,026,326	12,978,473	2.954

Portfolio: Wastewater 208

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAA-m	Aaa-mf		1,068	1,068	1,068	5	5.252
Pfizer	0.000	6/3/2024	CP	A-1	P-1	71708EF34	31,821,000	30,943,059	31,806,961	0	5.642
Toyota	0.000	6/3/2024	CP	A-1+	P-1	89233GF35	15,475,000	15,143,001	15,468,186	0	5.557
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	23,095,000	22,315,191	23,085,069	0	5.591
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	18,356,000	18,012,743	18,348,107	0	5.343
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	15,300,000	15,070,823	15,293,421	0	5.411
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	13,701,000	13,499,527	13,695,109	0	5.415
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,292,000	14,876,737	15,285,424	0	5.490
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	18,270,000	17,815,229	18,262,144	0	5.429
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,474,000	15,105,757	15,467,346	0	5.402
U.S. Treasury Bill	0.000	6/4/2024	Tsy	A-1+	P-1	912797JZ1	4,680,000	4,618,466	4,679,345	0	5.418
Pepsico	0.000	6/11/2024	CP	A-1	P-1	71344TFB3	13,567,000	13,386,269	13,545,085	0	5.491
Natl Securities Clearing	0.000	6/13/2024	CP	A-1+	P-1	63763PFD6	13,684,000	13,500,327	13,657,686	0	5.533
Sumitomo Mitsui	0.000	6/18/2024	CP	A-1	P-1	86563GFJ6	16,250,000	16,031,474	16,207,015	0	5.543
Pepsico	0.000	6/25/2024	CP	A-1	P-1	71344TFR8	13,693,000	13,500,568	13,642,718	0	5.495
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	14,900,000	14,700,228	14,847,701	0	5.408
U.S. Treasury Bill	0.000	7/2/2024	Tsy	A-1+	P-1	912797KH9	13,200,000	13,016,668	13,144,032	0	5.429
Johnson & Johnson	0.000	7/9/2024	CP	A-1+	P-1	47816FG96	10,165,000	10,030,359	10,106,680	0	5.459
U.S. Treasury Bill	0.000	7/9/2024	Tsy	A-1+	P-1	912797KN6	5,075,000	5,003,043	5,048,306	0	5.431
Siemens Capital	0.000	7/16/2024	CP	A-1+	P-1	82619TGG6	12,562,000	12,394,339	12,477,077	0	5.501
Siemens Capital	0.000	7/23/2024	CP	A-1+	P-1	82619TGP6	13,690,000	13,497,245	13,583,274	0	5.505
Toronto Dominion	0.000	7/30/2024	CP	A-1+	P-1	89116EGW7	11,945,000	11,771,034	11,839,247	0	5.581
Pfizer	0.000	8/1/2024	CP	A-1	P-1	71708EH16	10,490,000	10,345,832	10,393,334	0	5.545
FHLB DN	0.000	8/6/2024	Agy	A-1+	P-1	313384A90	11,525,000	11,364,879	11,412,631	0	5.431

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

Portfolio: Wasterwater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	8/13/2024	Agy	A-1+	P-1	313384B81	11,519,000	11,359,270	11,394,940	0	5.421
Johnson & Johnson	0.000	8/20/2024	CP	A-1+	P-1	47816FHL8	10,286,000	10,137,596	10,163,108	0	5.528
FHLB DN	0.000	8/20/2024	Agy	A-1+	P-1	313384C72	11,520,000	11,360,102	11,384,179	0	5.426
BNP Paribas	0.000	8/27/2024	CP	A-1	P-1	09659BHT0	10,880,000	10,722,433	10,738,600	0	5.549
BNP Paribas	0.000	8/27/2024	CP	A-1	P-1	09659BHT0	11,526,000	11,362,484	11,376,205	0	5.548
U.S. Treasury Bill	0.000	9/3/2024	Tsy	A-1+	P-1	912797LA3	10,440,000	10,291,221	10,300,208	0	5.459
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,707,926	54,343	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,594,707	53,637	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,681,238	11,028	3.885
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,401,745	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,414,957	0	5.025
FNMA DN	0.000	12/2/2024	Agy	A-1+	P-1	313588R72	43,548,000	42,407,798	42,405,736	0	5.376
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,844,124	0	4.856
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,368,389	86,423	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,763,746	46,947	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,428,342	17,502	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,536,726	28,714	2.029
Total		0.277					541,858,068	531,450,433	535,801,841	298,599	5.117

Portfolio: LA MICLA 2016 STLIG 26U

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		129,838	129,838	129,838	569	5.252
Total		0.008					129,838	129,838	129,838	569	5.252

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		3,839,100	3,839,100	3,839,100	16,820	5.252
Total		0.008					3,839,100	3,839,100	3,839,100	16,820	5.252

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

Portfolio: Batiquitos LT 72W

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		156,906	156,906	156,906	687	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	265,410	363	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,026,645	13,851	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	66,519	153	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	67,470	155	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	70,320	162	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	71,271	164	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	68,420	157	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	298,828	2,941	4.818
Total		1.871					7,446,906	7,110,696	7,091,789	18,633	2.807

Portfolio: Harbor Emergency FD 751

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		822,111	822,111	822,111	2,322	5.252
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,895,508	3,074	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,276,664	1,372	4.648
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	15,320,000	15,300,252	15,322,394	2,041	4.943
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	812,000	811,778	812,127	324	4.889
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	3,500,000	3,455,430	3,423,301	46,923	4.288
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	177,000	174,732	173,121	2,373	4.290
Total		1.382					55,931,111	55,743,521	55,725,226	58,429	4.959

Portfolio: Harbor Foods Restoration 70L

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		19,592	19,592	19,592	86	5.252
FHLMC DN	0.000	6/3/2024	Agy	A-1+	P-1	313396XR9	630,000	613,376	629,729	0	5.360
Total		0.008					649,592	632,967	649,321	86	5.357

*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: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		725,091	725,091	725,091	1,824	5.252
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	5,981,464	701	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	467,716	640	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,186,949	23,413	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	112,132	258	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,774,182	10,973	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	165,348	380	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,871,110	11,195	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	229,967	529	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,050,712	11,608	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,652	15	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	289,834	666	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,025,055	11,549	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	336,397	773	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,715,265	10,837	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	996,094	9,803	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,960,778	18,495	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,191,969	19,357	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,490,576	14,045	0.941
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	1,449,000	1,439,095	1,432,246	13,053	4.499
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,445,947	69	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,018,391	77	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,659,922	430	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	792,389	60	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,417,489	412	3.693
Total		2.224					86,417,091	84,392,803	81,343,674	161,162	2.569

Portfolio: City of LA HOUSE LA FUND 66M

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		252,442,144	252,442,144	252,442,144	954,608	5.252
Total		0.008					252,442,144	252,442,144	252,442,144	954,608	5.252

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

Portfolio: City of LA TRAN DEBT SVC FUNDD P15

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Societe Generale	0.000	6/27/2024	CP	A-1	P-1	83369BFT8	45,000,000	44,776,025	44,821,733	0	5.445
Sumitomo Mitsui	0.000	6/27/2024	CP	A-1	P-1	86563GFT4	45,000,000	44,774,750	44,821,283	0	5.476
FHLB DN	0.000	6/27/2024	Agy	A-1+	P-1	313384YR4	125,000,000	119,886,111	124,511,250	0	5.584
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	187,077,000	183,059,705	186,420,360	0	5.274
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	312,077,000	306,743,691	310,981,610	0	5.407
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	312,077,000	307,963,364	310,981,610	0	5.432
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	312,077,000	309,209,793	310,981,610	0	5.447
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	222,077,000	220,973,771	221,297,510	0	5.434
Total		0.074					1,560,385,000	1,537,387,210	1,554,816,964	0	5.425

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		5,937,526	5,937,526	5,937,526	26,048	5.252
Total		0.008					5,937,526	5,937,526	5,937,526	26,048	5.252

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		4,059,591	4,059,591	4,059,591	18,000	5.252
Total		0.008					4,059,591	4,059,591	4,059,591	18,000	5.252

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		958	958	958	4	5.252
Total		0.008					958	958	958	4	5.252

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

Portfolio: COL SLD WAS RES RB 2023 FD 66W

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		9,812,013	9,812,013	9,812,013	52,753	5.252
FHLB DN	0.000	6/28/2024	Agy	A-1+	P-1	313384YS2	15,375,000	14,635,934	15,312,578	0	5.477
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,868,020	309,614	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,151,645	289,780	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,007,607	179,118	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,418,531	340,496	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,005,788	316,960	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,204,130	344,870	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,293,021	180,277	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,620,930	321,135	4.560
Total		1.034					171,272,013	170,227,004	170,694,263	2,335,003	5.001

Portfolio: City of LA DWP PRB 2023E J9C

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		6,005	6,005	6,005	26	5.252
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	186,368,000	184,657,375	185,713,848	0	5.442
Total		0.074					186,374,005	184,663,380	185,719,853	26	5.442

Portfolio: City of LA DWP WRB 2024A M3L

Date: 5/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.180	6/3/2024	MMF	AAAm	Aaa-mf		2,049	2,049	2,049	12	5.252
FHLB DN	0.000	6/27/2024	Agy	A-1+	P-1	313384YR4	110,962,000	110,002,718	110,528,139	0	5.470
Siemens Capital	0.000	6/28/2024	CP	A-1+	P-1	82619TFU6	22,250,000	22,057,828	22,158,642	0	5.465
United Parcel	0.000	6/28/2024	CP	A-1	P-1	9113A2FU5	22,300,000	22,109,224	22,211,038	0	5.412
FNMA DN	0.000	6/28/2024	Agy	A-1+	P-1	313588YS8	14,510,000	14,386,580	14,451,089	0	5.381
Natl Securities Clearing	0.000	7/29/2024	CP	A-1+	P-1	63763PGV5	18,000,000	17,835,080	17,842,185	0	5.519
U.S. Treasury Bill	0.000	7/30/2024	Tsy	A-1+	P-1	912797KR7	4,945,000	4,899,516	4,903,808	0	5.453
U.S. Treasury Bill	0.000	7/30/2024	Tsy	A-1+	P-1	912797KR7	35,320,000	35,005,799	35,025,784	0	5.445
Total		0.097					228,289,049	226,298,795	227,122,735	12	5.458

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

MONTHLY TRANSACTIONS

Portfolio: Reserve 9218-2

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CJE2	5/31/2024	6/3/2024	10/31/2025	30,000,000
U.S. Treasury Note	Buy	Tsy	91282CKS9	5/31/2024	6/3/2024	5/31/2026	30,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CES6	5/31/2024	5/31/2024	5/31/2029	20,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CEV9	5/31/2024	5/31/2024	6/30/2029	25,000,000
FFCB Note	Transfer In	Agy	3133ELS96	5/31/2024	5/31/2024	7/9/2029	10,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YB0	5/31/2024	5/31/2024	8/15/2029	30,000,000
Apple	Transfer Out	Corp	037833DT4	5/31/2024	5/31/2024	5/11/2025	5,000,000
Caterpillar	Transfer Out	Corp	14913R2V8	5/31/2024	5/31/2024	5/13/2025	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828XB1	5/31/2024	5/31/2024	5/15/2025	75,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CEQ0	5/31/2024	5/31/2024	5/15/2025	185,000,000
TVA Note	Transfer Out	Agy	880591EW8	5/31/2024	5/31/2024	5/15/2025	10,000,000
Pfizer	Transfer Out	Corp	716973AA0	5/31/2024	5/31/2024	5/19/2025	15,000,000
Intercontinental Exg	Transfer Out	Corp	45866FAT1	5/31/2024	5/31/2024	5/23/2025	7,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CHD6	5/31/2024	5/31/2024	5/31/2025	50,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Prudential Funding	Buy	CP	74433GF35	5/1/2024	5/1/2024	6/3/2024	73,356,000
Emerson Electric	Buy	CP	29101AEE0	5/1/2024	5/1/2024	5/14/2024	27,000,000
FHLB DN	Buy	Agy	313384YA1	5/2/2024	5/2/2024	6/12/2024	116,606,000
Cargill	Buy	CP	14178LE63	5/3/2024	5/3/2024	5/6/2024	70,000,000
FHLB DN	Buy	Agy	313384WW5	5/3/2024	5/3/2024	5/15/2024	52,725,000
FNMA DN	Buy	Agy	313588XR1	5/6/2024	5/6/2024	6/3/2024	44,880,000
FNMA DN	Buy	Agy	313588XL4	5/6/2024	5/6/2024	5/29/2024	60,000,000
BMW	Buy	CP	0556C2EE9	5/7/2024	5/7/2024	5/14/2024	24,781,000
Mars	Buy	CP	57167EF45	5/7/2024	5/7/2024	6/4/2024	25,000,000
John Deere	Buy	CP	24422LFB4	5/8/2024	5/8/2024	6/11/2024	63,750,000
FHLB DN	Buy	Agy	313384XC8	5/8/2024	5/8/2024	5/21/2024	25,000,000
FHLB DN	Buy	Agy	313384YA1	5/9/2024	5/9/2024	6/12/2024	86,613,000
Sumitomo Mitsui	Buy	CP	86563GF64	5/10/2024	5/10/2024	6/6/2024	35,972,000
UnitedHealth Group	Buy	CP	91058TEG7	5/15/2024	5/15/2024	5/16/2024	12,115,000
FNMA DN	Buy	Agy	313588XR1	5/16/2024	5/16/2024	6/3/2024	76,141,000
Apple	Buy	CP	03785DEV4	5/17/2024	5/17/2024	5/29/2024	26,417,000
Canadian Imperial Bank	Buy	CD	13606K3H7	5/17/2024	5/17/2024	6/3/2024	50,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
UnitedHealth Group	Buy	CP	91058TEM4	5/20/2024	5/20/2024	5/21/2024	50,000,000
Sumitomo Mitsui	Buy	CP	86563GFR8	5/20/2024	5/20/2024	6/25/2024	50,000,000
Kenvue	Buy	CP	49177FFR6	5/20/2024	5/20/2024	6/25/2024	50,000,000
Koch Industries	Buy	CP	50000DFT8	5/20/2024	5/20/2024	6/27/2024	50,000,000
Koch Industries	Buy	CP	50000DFE1	5/20/2024	5/20/2024	6/14/2024	50,000,000
ING	Buy	CP	45685QF79	5/20/2024	5/20/2024	6/7/2024	25,000,000
Apple	Buy	CP	03785DFD3	5/20/2024	5/20/2024	6/13/2024	100,000,000
FHLB DN	Buy	Agy	313384YQ6	5/20/2024	5/20/2024	6/26/2024	199,820,000
UnitedHealth Group	Buy	CP	91058TEN2	5/21/2024	5/21/2024	5/22/2024	33,520,000
BNP Paribas	Buy	CP	09659BEU0	5/22/2024	5/22/2024	5/28/2024	21,770,000
Sumitomo Mitsui	Buy	CP	86563GFH0	5/23/2024	5/23/2024	6/17/2024	25,000,000
Kenvue	Buy	CP	49177FFL9	5/23/2024	5/23/2024	6/20/2024	18,045,000
Sumitomo Mitsui	Buy	CP	86563GFM9	5/23/2024	5/23/2024	6/21/2024	50,000,000
FNMA DN	Buy	Agy	313588YV1	5/24/2024	5/24/2024	7/1/2024	93,032,000
FNMA DN	Buy	Agy	313588XY6	5/28/2024	5/28/2024	6/10/2024	40,880,000
FNMA DN	Buy	Agy	313588XT7	5/28/2024	5/28/2024	6/5/2024	45,000,000
UnitedHealth Group	Buy	CP	91058TF35	5/29/2024	5/29/2024	6/3/2024	83,011,000
FHLMC DN	Buy	Agy	313396YF4	5/31/2024	5/31/2024	6/17/2024	106,511,000
FHLMC DN	Buy	Agy	313396XY4	5/31/2024	5/31/2024	6/10/2024	150,000,000
Apple	Transfer In	Corp	037833DT4	5/31/2024	5/31/2024	5/11/2025	5,000,000
Caterpillar	Transfer In	Corp	14913R2V8	5/31/2024	5/31/2024	5/13/2025	15,000,000
U.S. Treasury Note	Transfer In	Tsy	912828XB1	5/31/2024	5/31/2024	5/15/2025	75,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CEQ0	5/31/2024	5/31/2024	5/15/2025	185,000,000
TVA Note	Transfer In	Agy	880591EW8	5/31/2024	5/31/2024	5/15/2025	10,000,000
Pfizer	Transfer In	Corp	716973AA0	5/31/2024	5/31/2024	5/19/2025	15,000,000
Intercontinental Exg	Transfer In	Corp	45866FAT1	5/31/2024	5/31/2024	5/23/2025	7,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CHD6	5/31/2024	5/31/2024	5/31/2025	50,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797HS9	5/16/2024	5/17/2024	5/30/2024	12,000,000
U.S. Treasury Note	Buy	Tsy	91282CKQ3	5/31/2024	6/3/2024	5/15/2034	55,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CES6	5/31/2024	5/31/2024	5/31/2029	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CEV9	5/31/2024	5/31/2024	6/30/2029	25,000,000
FFCB Note	Transfer Out	Agy	3133ELS96	5/31/2024	5/31/2024	7/9/2029	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YB0	5/31/2024	5/31/2024	8/15/2029	30,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384A90	5/2/2024	5/2/2024	8/6/2024	11,525,000
FHLB DN	Buy	Agy	313384B81	5/9/2024	5/9/2024	8/13/2024	11,519,000
Johnson & Johnson	Buy	CP	47816FHL8	5/14/2024	5/14/2024	8/20/2024	10,286,000
FHLB DN	Buy	Agy	313384C72	5/16/2024	5/16/2024	8/20/2024	11,520,000
BNP Paribas	Buy	CP	09659BHT0	5/21/2024	5/21/2024	8/27/2024	10,880,000
BNP Paribas	Buy	CP	09659BHT0	5/23/2024	5/23/2024	8/27/2024	11,526,000
U.S. Treasury Bill	Buy	Tsy	912797LA3	5/28/2024	5/28/2024	9/3/2024	10,440,000
FNMA DN	Buy	Agy	313588R72	5/31/2024	5/31/2024	12/2/2024	43,548,000

Portfolio: Harbor Emergency FD 751

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CKS9	5/30/2024	5/31/2024	5/31/2026	15,320,000
U.S. Treasury Note	Buy	Tsy	91282CKS9	5/31/2024	6/3/2024	5/31/2026	812,000

City of LA Tran Debt Svc Fund P15

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Societe Generale	Buy	CP	83369BFT8	5/23/2024	5/24/2024	6/27/2024	45,000,000
Sumitomo Mitsui	Buy	CP	86563GFT4	5/23/2024	5/24/2024	6/27/2024	45,000,000
U.S. Treasury Bill	Buy	Tsy	912796Y45	5/23/2024	5/24/2024	6/27/2024	222,077,000

Portfolio: DWP WRB 2024A M3L

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Natl Securities Clearing	Buy	CP	63763PGV5	5/28/2024	5/28/2024	7/29/2024	18,000,000
U.S. Treasury Bill	Buy	Tsy	912797KR7	5/28/2024	5/28/2024	7/30/2024	4,945,000
U.S. Treasury Bill	Buy	Tsy	912797KR7	5/30/2024	5/30/2024	7/30/2024	35,320,000

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

PRIMARY DEALERS

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

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

SECONDARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 06.18.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 06.18.24 provided by Bloomberg Professional

SUPRANATIONAL ISSUERS

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

ASSET BACKED SECURITIES ISSUERS*

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

* Five year legal final maximum maturity