

City of Los Angeles

Office of Finance



Investment Report

February 29, 2024

Diana Mangioglou
City Treasurer/Director of Finance

Tom Juarez
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CITY TREASURER

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KAREN R. BASS
MAYOR

March 28, 2024

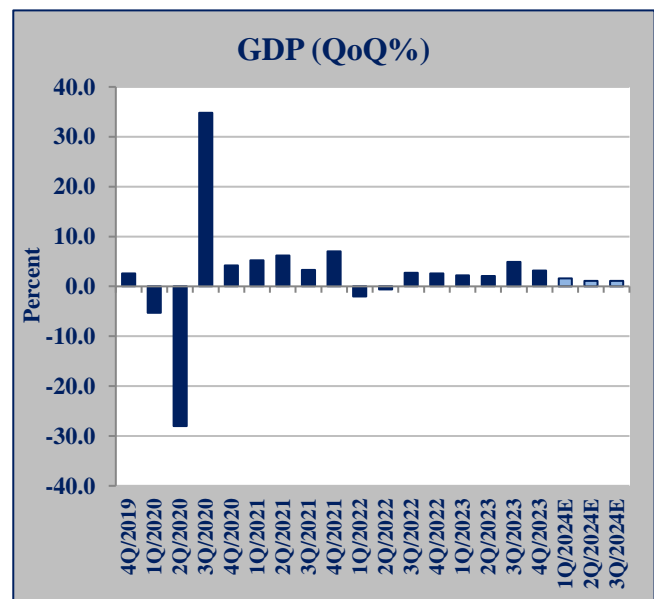
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending February 29, 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.

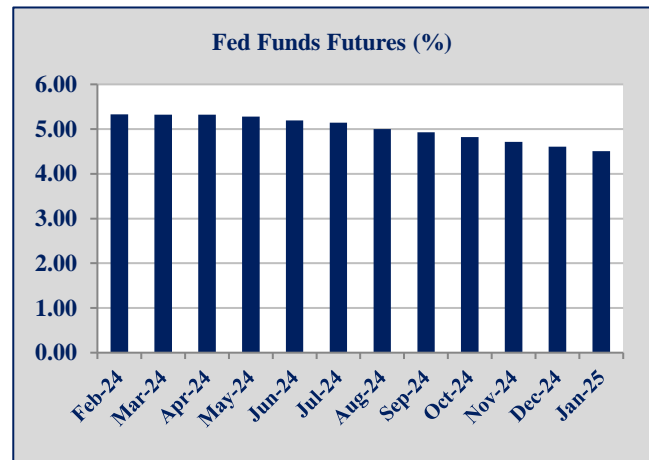
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 3.2% on an annualized basis for the fourth quarter of 2023. The current anticipated growth rate for all of 2024 is 2.0% which increased 0.5% from last month's 2024 full-year forecast. The U.S. unemployment rate for February 2024 was 3.9%. The Consumer Price Index (CPI) increased 3.2% for the twelve months ending February 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 1.5% over the past twelve months.



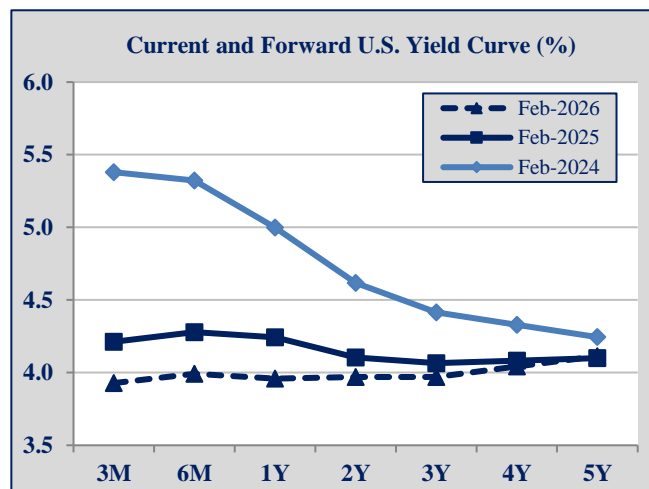
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve maintained the Fed Funds rate in the 5.25% and 5.50% range at its January 31, 2024 meeting. The Committee stated, "Recent indicators suggest that economic activity has been expanding at a solid pace. Job gains have moderated since early last year but remain strong, and the unemployment rate has remained low. Inflation has eased over the past year but remains elevated. 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 are moving into better balance. 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 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 February 29, 2024.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,635,782,889	3.73%	106 Days	AA+
Reserve Portfolio	\$7,429,378,039	2.67%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,364,654,359	2.78%	7.1 Years	AA+
General Pool	\$14,429,815,287	3.03%	2.8 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.73%	2.67%	2.78%	3.03%
Benchmark	5.33%	4.13%	2.30%	4.21%
Variance	-1.60%	-1.46%	0.48%	-1.18%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.32%	-0.69%	-1.79%	-0.55%
Benchmark Total Rate of Return	0.41%	-0.70%	-1.81%	-0.53%
Variance	-0.09%	0.01%	0.02%	-0.02%

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 February 29, 2024 portfolio book yield and total rate of return for the City's General Pool.

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

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

Respectfully,



Diana Mangioglou
City Treasurer/Director of Finance

Attachments

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

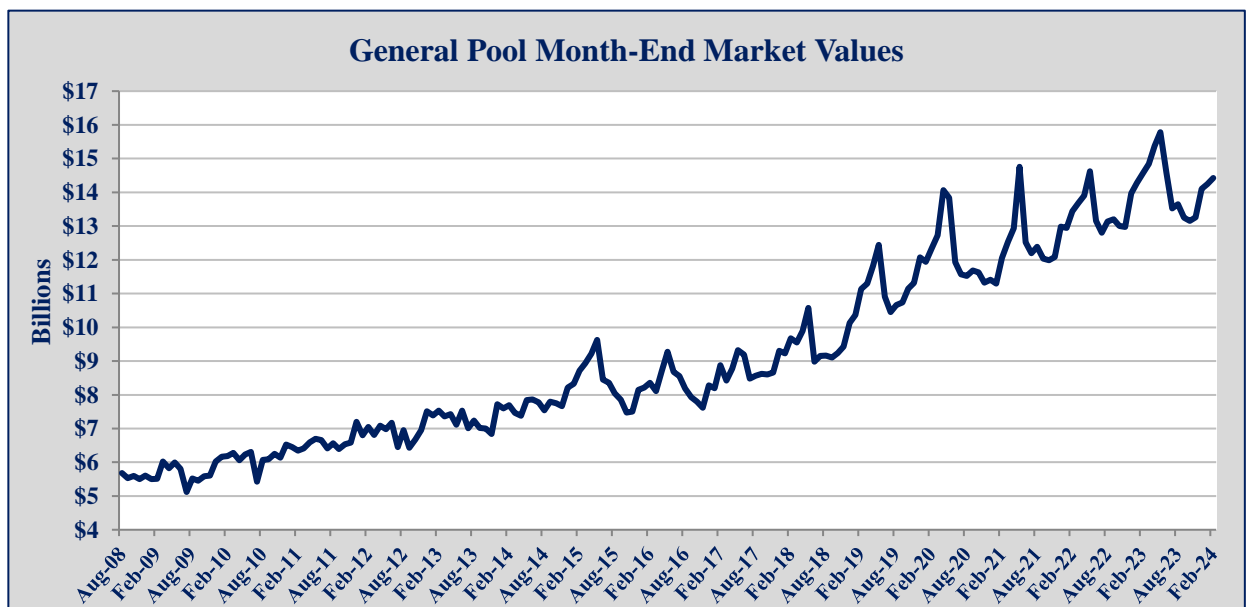
GENERAL POOL ASSET HOLDINGS

February 29, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$62,508,370	\$62,508,370	0.43%	0	0.0
Money Market Funds	\$69,910,577	\$69,910,577	0.48%	0	0.0
L.A.I.F. (State of California)	\$4,193,369	\$4,193,369	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$136,612,316	\$136,612,316	0.95%	0	0.0
Commercial Paper	\$978,506,000	\$976,371,335	6.77%	15	0.0
Negotiable Certificates of Deposit	\$31,000,000	\$30,999,690	0.21%	18	0.0
Corporate Notes	\$409,000,000	\$403,240,797	2.79%	200	0.5
U.S. Agencies/Munis/Supras	\$1,012,351,000	\$1,005,756,157	6.97%	73	0.2
U.S. Treasuries	\$2,111,653,000	\$2,082,802,594	14.43%	154	0.4
Subtotal: Pooled Investments:	\$4,542,510,000	\$4,499,170,574	31.18%	109	0.3
Total Short-Term Core Portfolio:	\$4,679,122,316	\$4,635,782,889	32.13%	106	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	\$1,703,000,000	\$1,660,670,183	11.51%	941	2.6
Asset-Backed Securities	\$276,912,381	\$271,905,124	1.88%	1,040	2.8
U.S. Agencies/Munis/Supras	\$499,540,000	\$463,786,033	3.21%	1,454	4.0
U.S. Treasuries	\$7,927,000,000	\$7,396,604,307	51.26%	1,556	4.3
Total Long-Term Reserve Portfolios:	\$10,407,519,132	\$9,794,032,398	67.87%	1,433	3.9
Total Cash and Pooled Investments:	\$15,086,641,448	\$14,429,815,287	100.00%	1,006	2.8

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

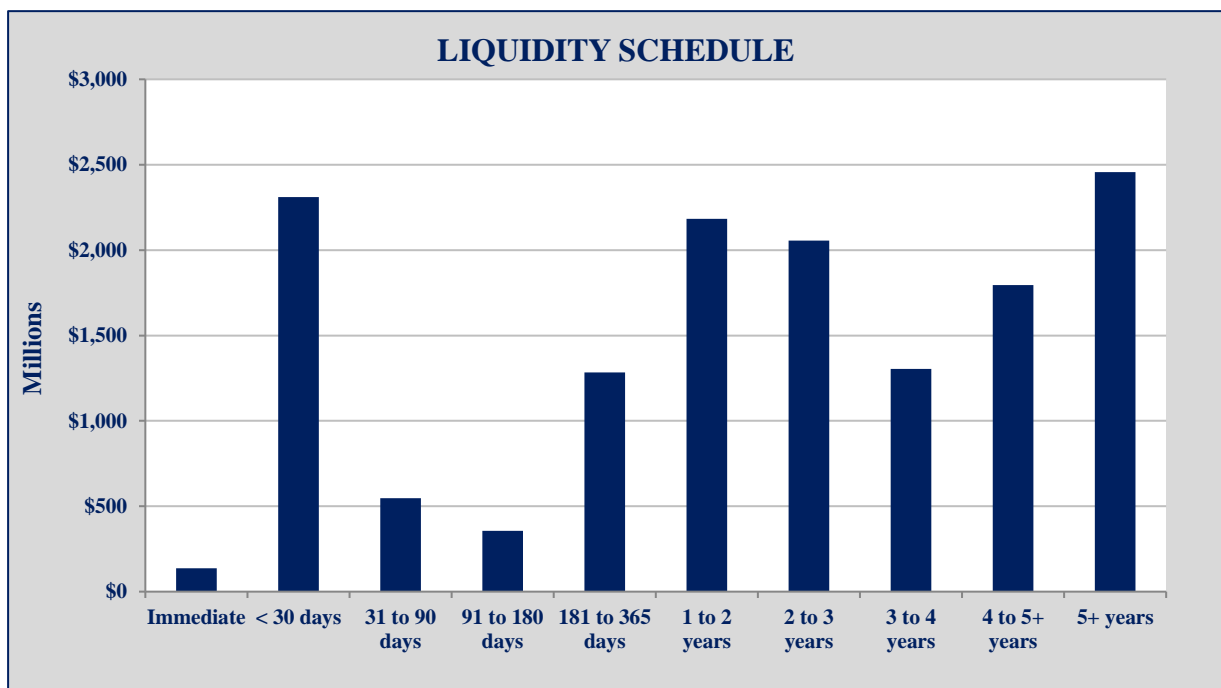
February 29, 2024

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,193,369	\$4,193,369	0.03%
Money Market Funds	Immediate	\$70,977,328	\$75,170,697	0.52%
Bank Deposits*	Immediate	\$62,508,370	\$137,679,067	0.95%
Subtotal		\$137,679,067		
Pooled Investments Maturing:				
	< 30 days**	\$2,310,872,466	\$2,448,551,533	16.97%
	31 to 90 days	\$547,089,527	\$2,995,641,060	20.76%
	91 to 180 days	\$356,660,024	\$3,352,301,084	23.23%
	181 to 365 days	\$1,284,548,556	\$4,636,849,640	32.13%
	1 to 2 years	\$2,182,815,878	\$6,819,665,518	47.26%
	2 to 3 years	\$2,054,717,793	\$8,874,383,311	61.50%
	3 to 4 years	\$1,304,470,417	\$10,178,853,729	70.54%
	4 to 5 years	\$1,794,416,574	\$11,973,270,303	82.98%
	5+ years	\$2,456,544,984	\$14,429,815,287	100.00%
Total Cash and Pooled Investments		\$14,429,815,287		

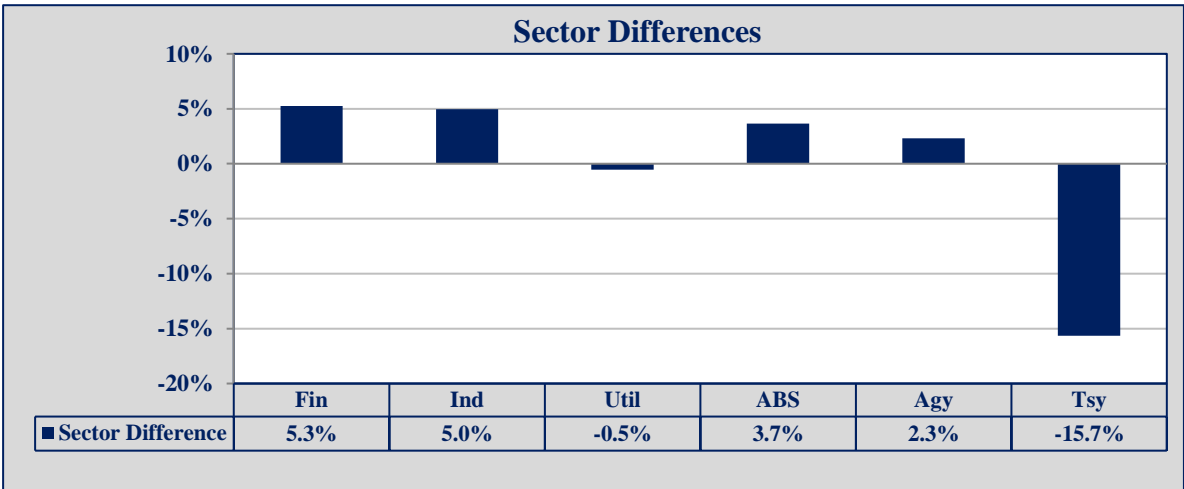
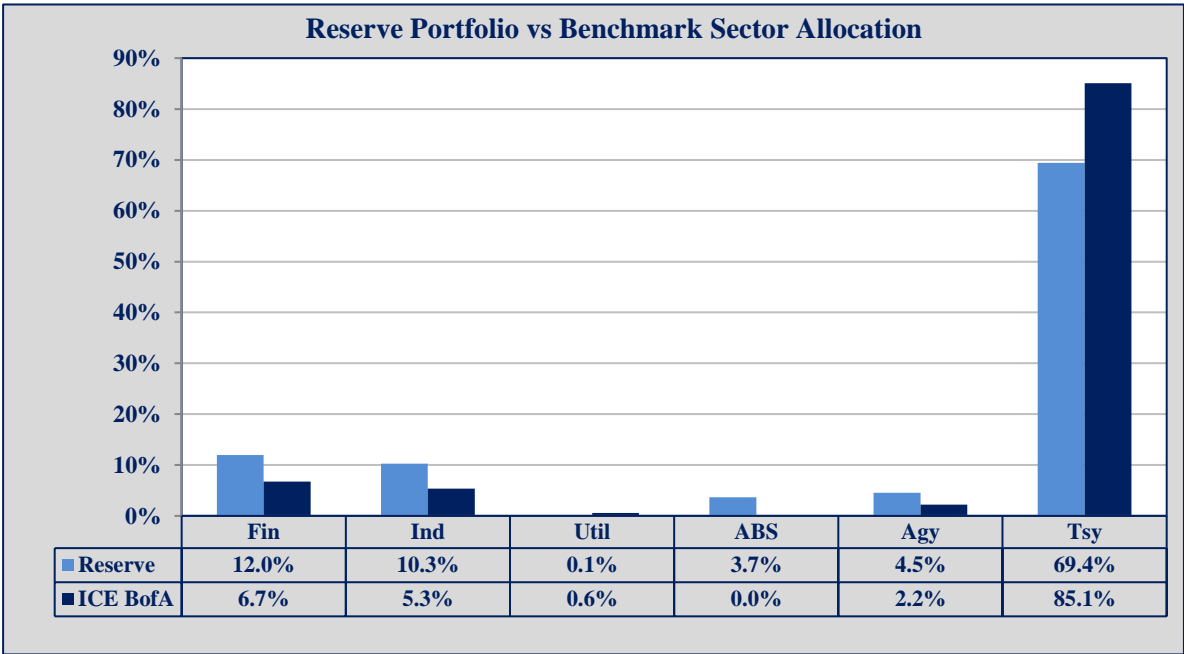
*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION
February 29, 2024

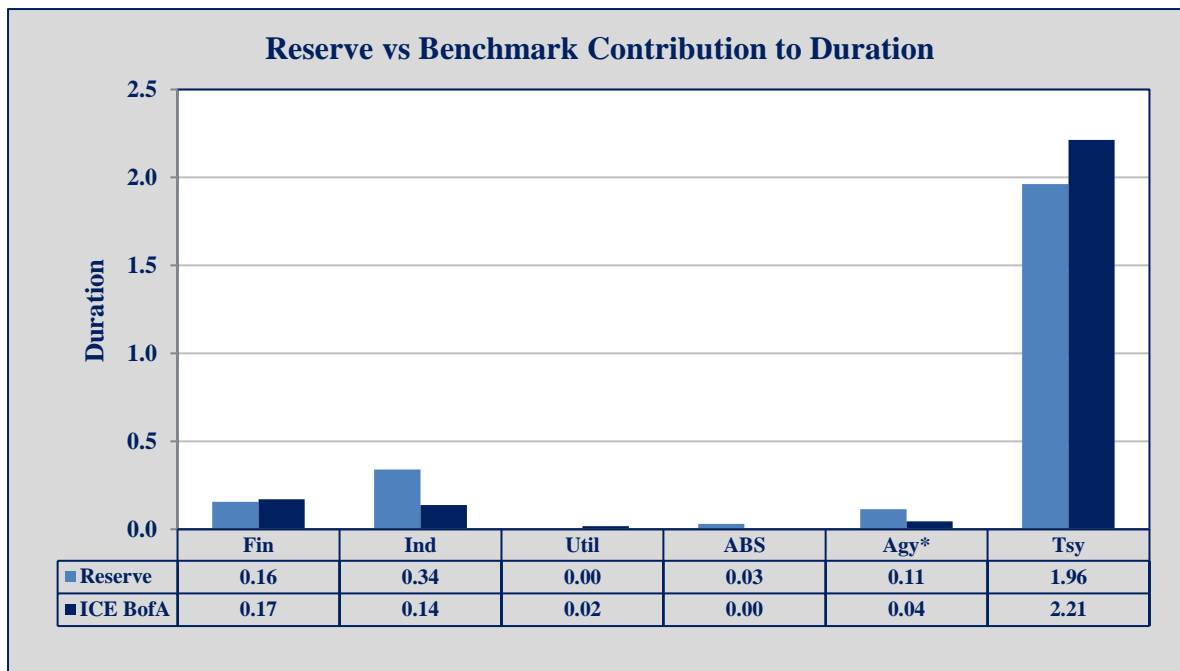
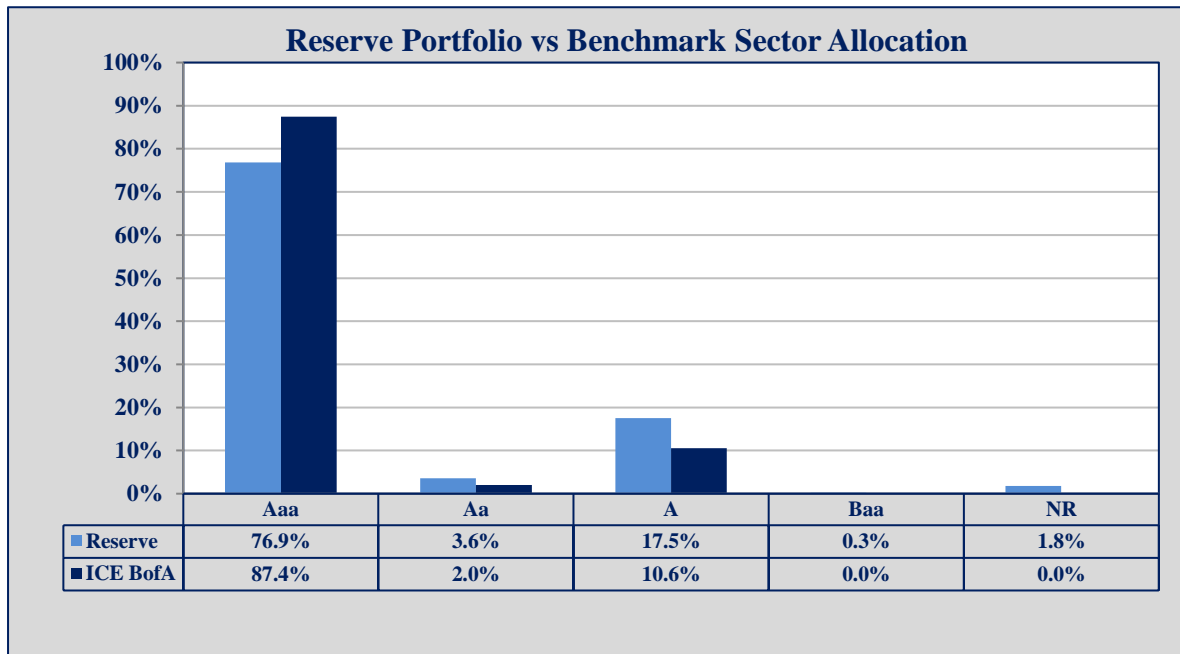


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

- 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

February 29, 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

February 29, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.73%	3.68%	3.39%	3.77%	2.28%	1.90%
60 Day CP/30 Day Agy Benchmark*	5.33%	5.35%	5.37%	5.25%	2.68%	2.07%
Variance	-1.60%	-1.67%	-1.98%	-1.48%	-0.40%	-0.17%

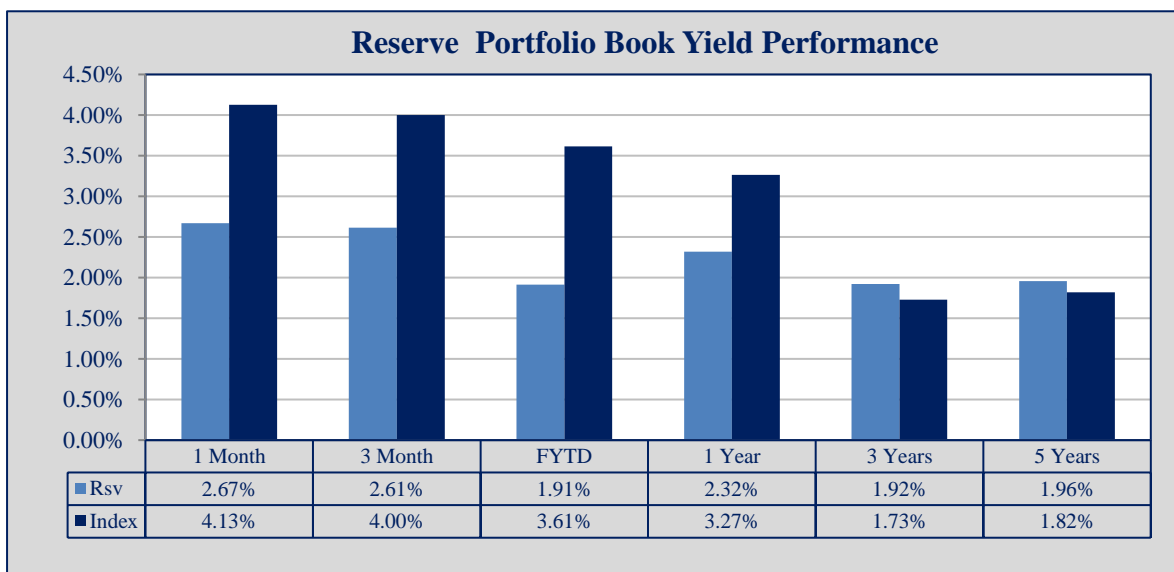
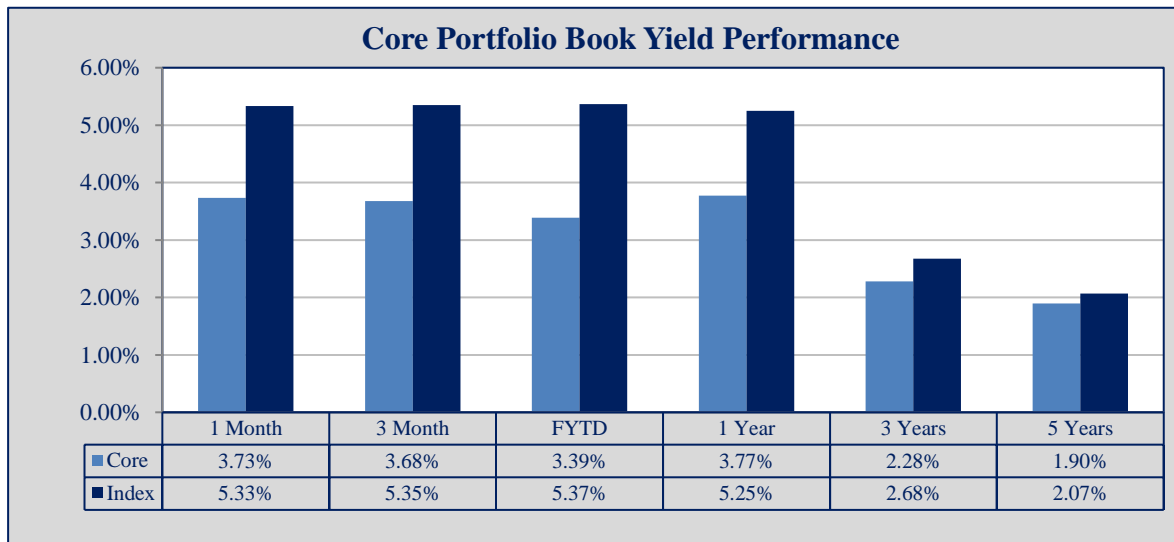
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.67%	2.61%	1.91%	2.32%	1.92%	1.96%
1-5 Year Govt/Corp Index**	4.13%	4.00%	3.61%	3.27%	1.73%	1.82%
Variance	-1.46%	-1.39%	-1.70%	-0.95%	0.19%	0.14%

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

February 29, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.78%	2.70%	1.80%	2.34%	1.64%	N/A
5-10 Year US Treasury Index*	2.30%	2.26%	2.14%	2.05%	1.42%	N/A
Variance	0.48%	0.45%	-0.34%	0.29%	0.22%	N/A

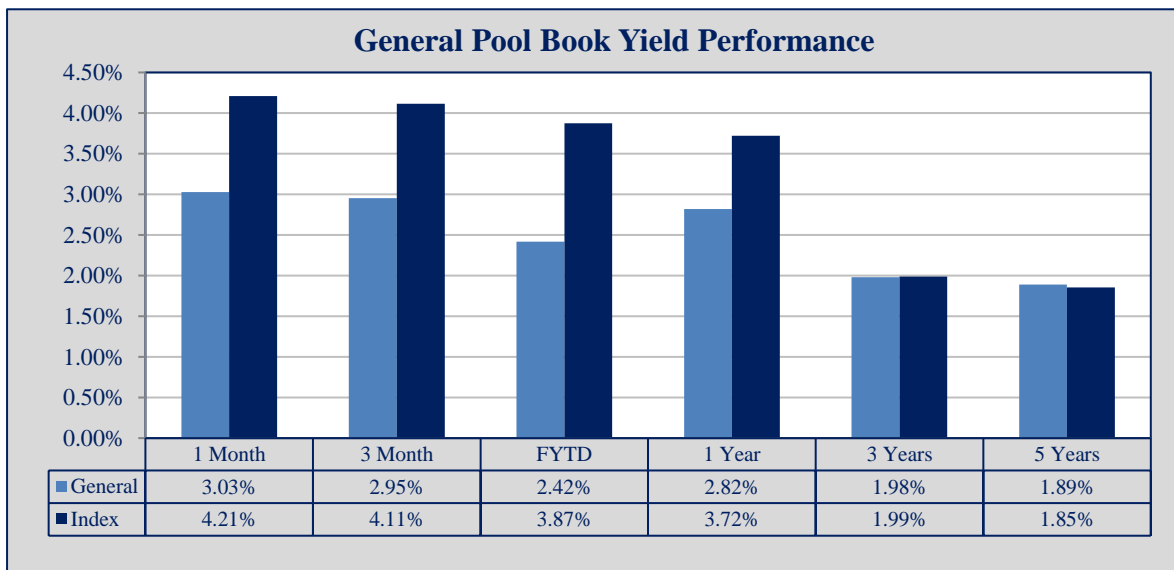
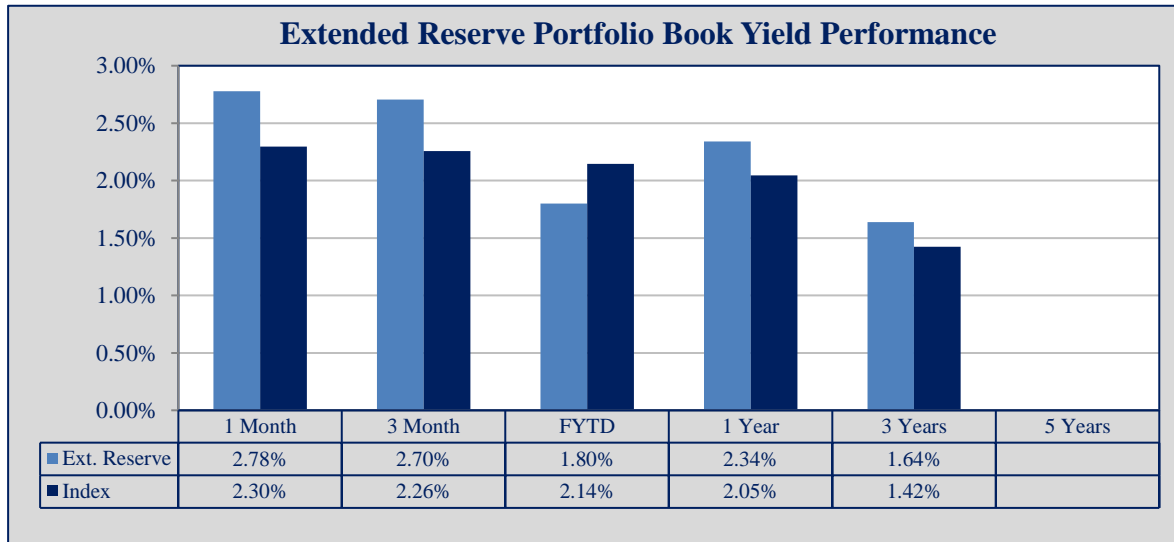
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	3.03%	2.95%	2.42%	2.82%	1.98%	1.89%
Weighted Benchmark**	4.21%	4.11%	3.87%	3.72%	1.99%	1.85%
Variance	-1.18%	-1.16%	-1.46%	-0.90%	-0.01%	0.03%

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

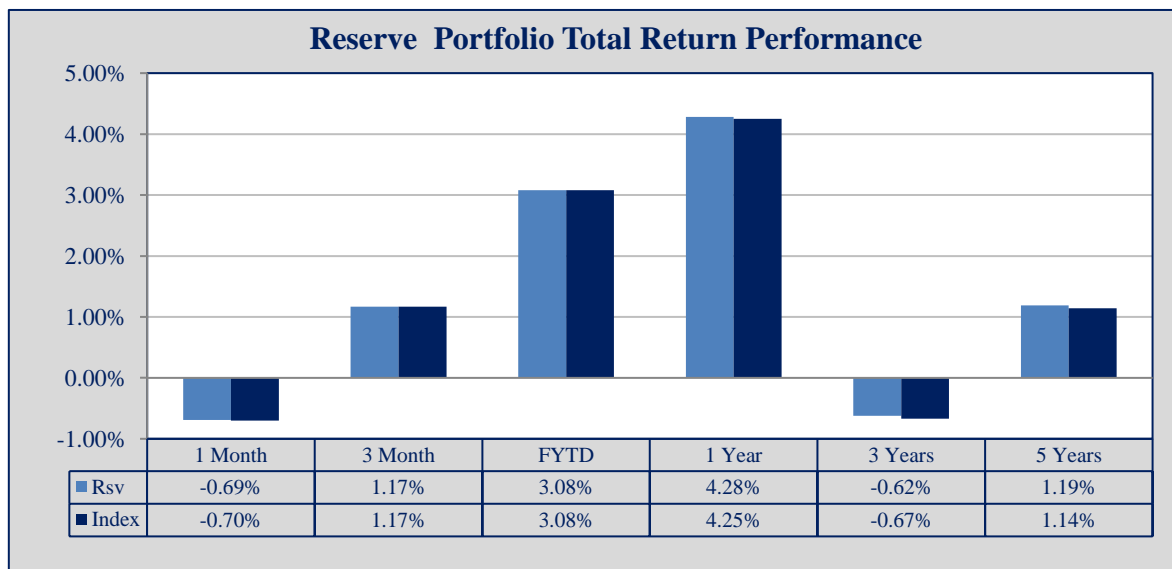
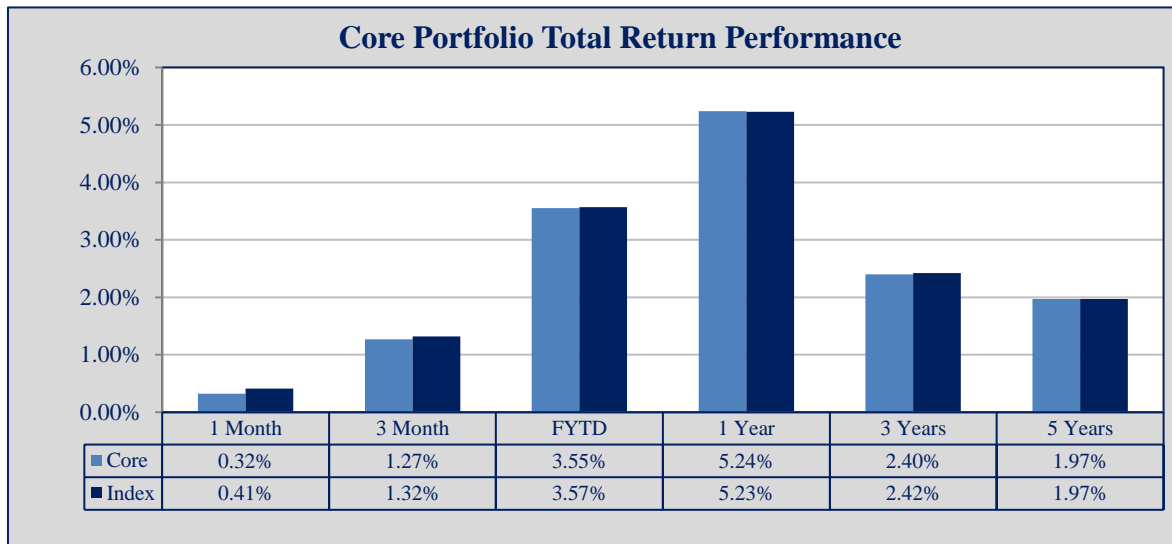
February 29, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.32%	1.27%	3.55%	5.24%	2.40%	1.97%
3 Month Treasury Bill Index*	0.41%	1.32%	3.57%	5.23%	2.42%	1.97%
Variance	-0.09%	-0.05%	-0.02%	0.01%	-0.02%	0.00%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.69%	1.17%	3.08%	4.28%	-0.62%	1.19%
1-5 Year Govt/Corp Index*	-0.70%	1.17%	3.08%	4.25%	-0.67%	1.14%
Variance	0.01%	0.00%	0.00%	0.03%	0.05%	0.05%

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

*Performance is measured using ICE BofA Indices.



TOTAL RETURN PERFORMANCE

February 29, 2024

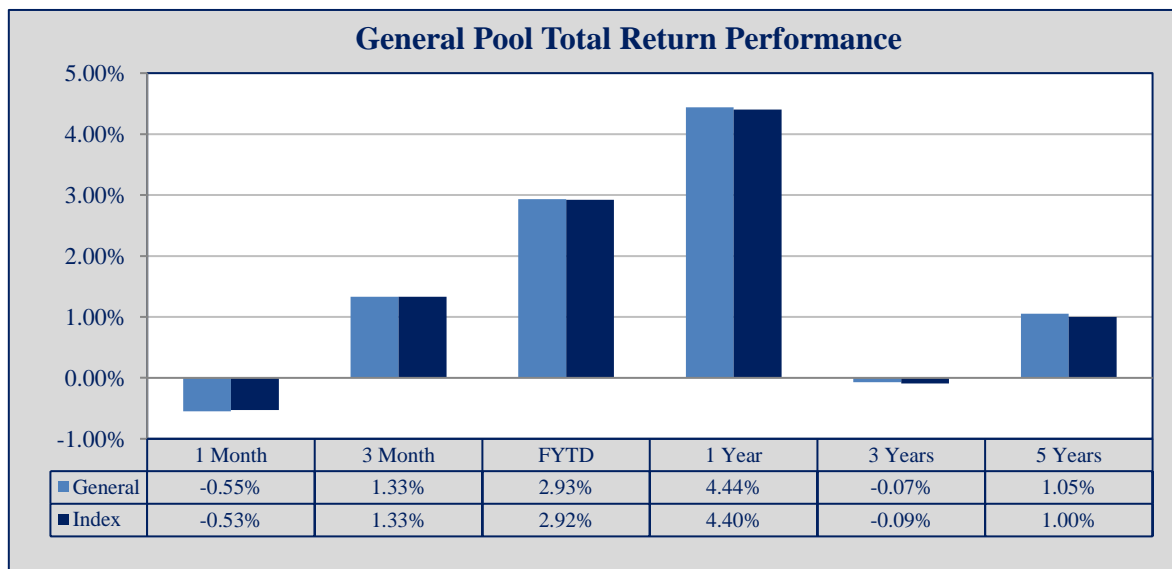
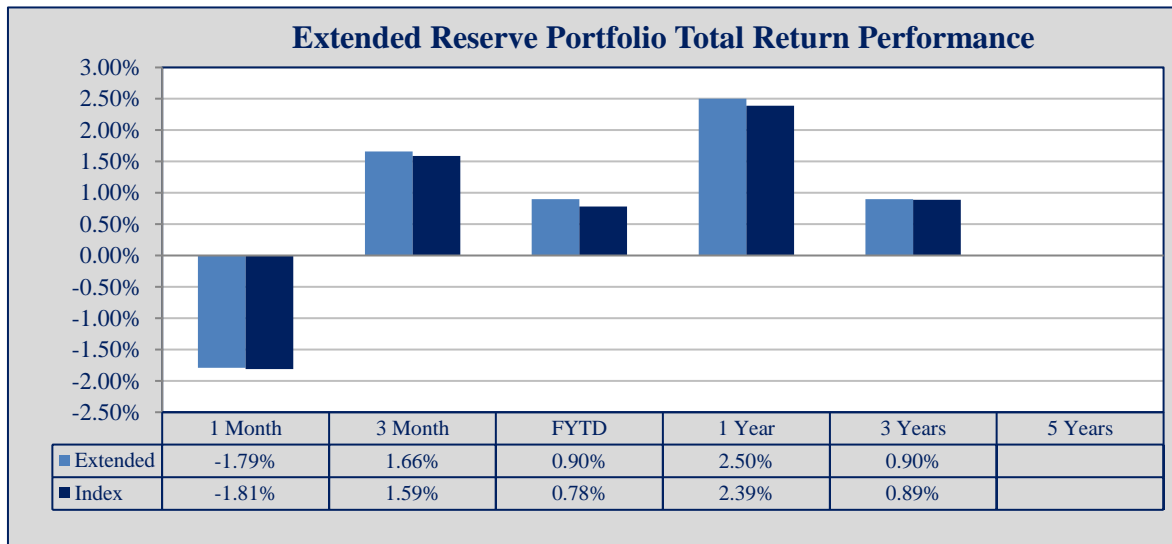
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-1.79%	1.66%	0.90%	2.50%	0.90%	N/A
5-10 Year Treasury Index*	-1.81%	1.59%	0.78%	2.39%	0.89%	N/A
Variance	0.02%	0.07%	0.12%	0.11%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.55%	1.33%	2.93%	4.44%	-0.07%	1.05%
General Portfolio Weighted Index**	-0.53%	1.33%	2.92%	4.40%	-0.09%	1.00%
Variance	-0.02%	0.00%	0.01%	0.04%	0.02%	0.05%

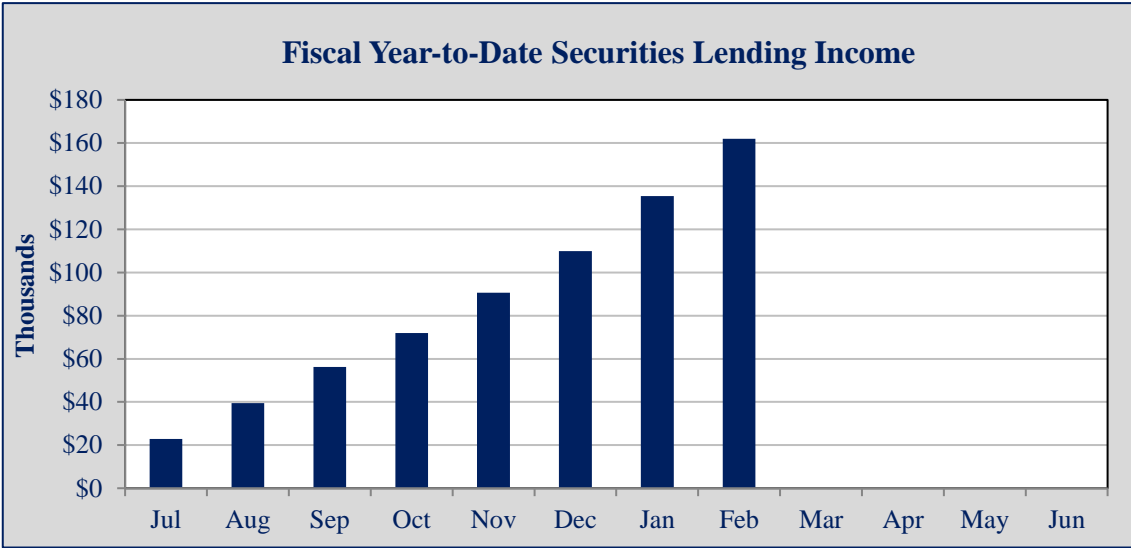
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ice BofA Indices

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

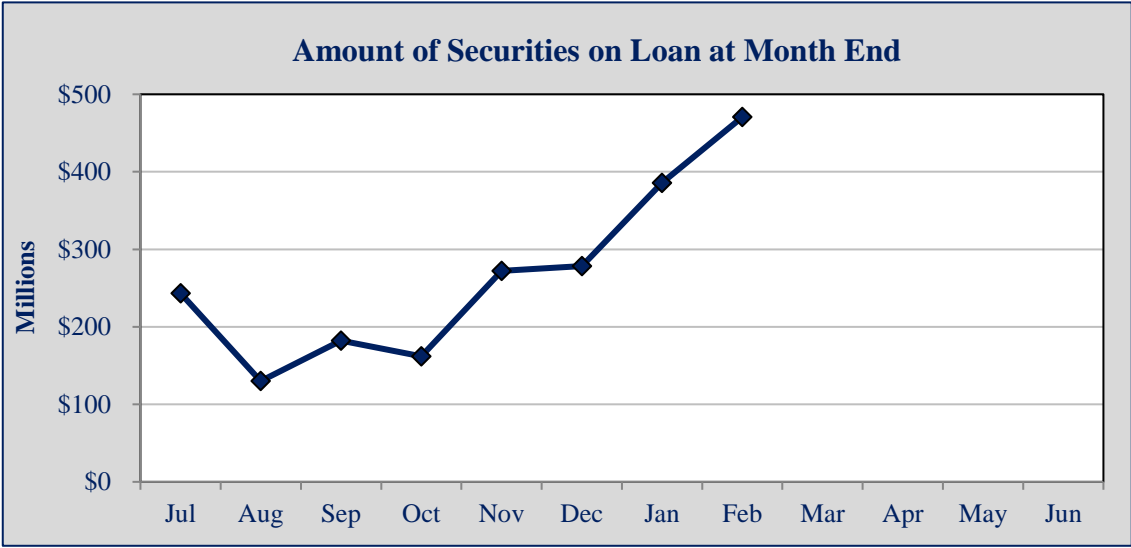


SECURITIES LENDING INFORMATION
February 29, 2024



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

*Amounts in Thousands



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

*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: 2/29/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		3/1/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		3/1/2024	Bank				57,508,370	57,508,370	57,508,370		
Bk of New York Mellon - Sweep	5.180	3/1/2024	MMF	AAAm	Aaa-mf		370,608	370,608	370,608	86,595	5.252
Federated Hermes Treas Oblig	5.180	3/1/2024	MMF	AAAm	Aaa-mf	60934N500	63,108,467	63,108,467	63,108,467	170,976	5.180
Treasury Plus Money Market	5.200	3/1/2024	MMF	AAAm	Aaa-mf	94975H312	6,431,502	6,431,502	6,431,502	40,345	5.200
LAIF	4.122	3/1/2024	LAIF	NR	NR	SYS34208	1,048,131	1,048,131	1,048,131	6,992	4.122
LAIF	4.122	3/1/2024	LAIF	NR	NR	SYS50078	1,048,771	1,048,771	1,048,771	6,996	4.122
LAIF	4.122	3/1/2024	LAIF	NR	NR	SYS50080	1,048,483	1,048,483	1,048,483	6,994	4.122
LAIF	4.122	3/1/2024	LAIF	NR	NR	SYS50081	1,047,983	1,047,983	1,047,983	6,991	4.122
FNMA DN	0.000	3/1/2024	Agy	A-1+	P-1	313588TT2	130,000,000	129,208,300	129,980,500	0	5.399
FHLMC DN	0.000	3/1/2024	Agy	A-1+	P-1	313396TT0	22,097,000	22,029,586	22,093,685	0	5.393
FHLMC DN	0.000	3/1/2024	Agy	A-1+	P-1	313396TT0	83,789,000	83,667,273	83,776,432	0	5.384
FHLMC DN	0.000	3/1/2024	Agy	A-1+	P-1	313396TT0	25,283,000	25,250,006	25,279,208	0	5.373
Koch Industries	0.000	3/4/2024	CP	A-1+	P-1	50000DC46	123,875,000	123,269,767	123,801,973	0	5.506
Southern California Gas	0.000	3/4/2024	CP	A-1	P-1	84243LC44	23,000,000	22,928,489	22,986,339	0	5.496
FHLMC DN	0.000	3/4/2024	Agy	A-1+	P-1	313396TW3	50,000,000	49,920,403	49,971,000	0	5.364
FNMA DN	0.000	3/4/2024	Agy	A-1+	P-1	313588TW5	60,000,000	59,939,217	59,965,200	0	5.361
Koch Industries	0.000	3/5/2024	CP	A-1+	P-1	50000DC53	60,761,000	60,374,172	60,716,213	0	5.514
Southern California Gas	0.000	3/5/2024	CP	A-1	P-1	84243LC51	30,000,000	29,951,142	29,977,720	0	5.488
U.S. Treasury Bill	0.000	3/5/2024	Tsy	A-1+	P-1	912797JG3	44,875,000	44,802,910	44,848,973	0	5.413
Emerson Electric	0.000	3/6/2024	CP	A-1	P-1	29101AC69	55,385,000	55,041,244	55,335,998	0	5.503
Koch Industries	0.000	3/6/2024	CP	A-1+	P-1	50000DC61	64,944,000	64,520,926	64,886,540	0	5.515
FHLMC DN	0.000	3/6/2024	Agy	A-1+	P-1	313396TY9	51,775,000	51,677,591	51,729,438	0	5.366
Sumitomo Mitsui	0.000	3/7/2024	CP	A-1	P-1	86563GC75	55,831,000	55,518,657	55,773,626	0	5.479
John Deere	2.600	3/7/2024	Corp	A	A1	24422EUX5	10,000,000	9,996,640	9,994,307	125,667	2.636
U.S. Treasury Bill	0.000	3/7/2024	Tsy	A-1+	P-1	912797GQ4	65,000,000	64,924,076	64,942,800	0	5.410
Koch Industries	0.000	3/13/2024	CP	A-1+	P-1	50000DCD6	66,710,000	66,305,052	66,582,030	0	5.513
Sumitomo Mitsui	0.000	3/13/2024	CP	A-1	P-1	86563GCD2	43,000,000	42,810,800	42,917,808	0	5.452
FNMA DN	0.000	3/13/2024	Agy	A-1+	P-1	313588UF0	50,000,000	49,899,861	49,905,000	0	5.305
U.S. Treasury Bill	0.000	3/14/2024	Tsy	A-1+	P-1	912797GX9	53,400,000	53,158,463	53,298,540	0	5.424
Charles Schwab	0.750	3/18/2024	Corp	A-	A2	808513BN4	10,000,000	9,998,394	9,979,500	33,958	0.767
Canadian Imperial Bank	5.350	3/18/2024	CD	A-1	P-1	13606KS98	31,000,000	31,000,000	30,999,690	78,318	5.424
Sumitomo Mitsui	0.000	3/19/2024	CP	A-1	P-1	86563GCK6	55,000,000	54,782,200	54,846,114	0	5.449
U.S. Treasury Bill	0.000	3/19/2024	Tsy	A-1+	P-1	912797JJ7	75,000,000	74,780,000	74,801,250	0	5.444
Sumitomo Mitsui	0.000	3/20/2024	CP	A-1	P-1	86563GCL4	125,000,000	124,096,563	124,631,759	0	5.498

*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
UnitedHealth Group	0.000	3/20/2024	CP	A-1	P-1	91058TCL8	50,000,000	49,830,375	49,847,810	0	5.477
FHLMC DN	0.000	3/20/2024	Agy	A-1+	P-1	313396UN1	13,150,000	13,106,943	13,111,602	0	5.286
FNMA DN	0.000	3/20/2024	Agy	A-1+	P-1	313588UN3	106,335,000	106,014,932	106,024,502	0	5.320
U.S. Treasury Bill	0.000	3/21/2024	Tsy	A-1+	P-1	912797LL9	64,400,000	64,182,963	64,210,664	0	5.441
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,996,978	9,983,943	110,417	2.531
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,803	19,938,857	52,000	0.601
U.S. Treasury Bill	0.000	3/26/2024	Tsy	A-1+	P-1	912797JK4	38,031,000	37,885,948	37,891,426	0	5.449
FHLMC DN	0.000	3/27/2024	Agy	A-1+	P-1	313396UV3	30,000,000	29,885,700	29,881,800	0	5.242
Prudential Funding	0.000	3/28/2024	CP	A-1+	P-1	74433GCU8	225,000,000	222,723,000	224,067,407	0	5.483
FHLMC DN	0.000	3/28/2024	Agy	A-1+	P-1	313396UW1	80,000,000	79,683,911	79,672,800	0	5.243
FNMA DN	0.000	3/28/2024	Agy	A-1+	P-1	313588UW3	37,922,000	37,381,801	37,766,899	0	5.402
U.S. Treasury Bill	0.000	3/28/2024	Tsy	A-1+	P-1	912797GY7	60,000,000	59,674,940	59,762,400	0	5.448
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	74,796,993	666,240	2.236
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,964,434	19,945,865	177,664	2.306
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	19,947,859	188,115	2.298
U.S. Treasury Bill	0.000	4/25/2024	Tsy	A-1+	P-1	912797HG5	65,947,000	65,325,194	65,414,808	0	5.419
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,982,996	39,796,875	301,648	2.293
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,864,258	167,582	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,809,961	234,615	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	74,648,438	628,434	2.712
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,539	9,957,357	110,625	3.378
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,995,390	9,906,430	13,625	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,989,049	14,921,270	132,500	3.077
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A2	91324PEB4	10,000,000	9,996,675	9,901,414	16,194	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,963,659	49,478,516	36,745	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,993,531	9,939,403	76,563	2.693
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,995,906	9,939,276	82,333	2.893
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,016,931	79,340,625	402,186	1.979
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,022,116	19,835,156	100,546	1.888
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,793,643	94,335,742	596,995	2.722
Nvidia	0.584	6/14/2024	Corp	A+	Aa3	67066GAL8	15,000,000	15,000,000	14,798,974	18,737	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,977,492	19,827,468	96,250	2.865
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,133,809	79,115,625	268,132	1.830
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	70,229,404	68,980,078	100,962	1.419
Truist Financial	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,020,268	9,860,709	20,833	2.294
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,847,349	2,771	0.753

*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
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,774,729	14,333	2.194
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	24,449,219	3,863	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,849,233	8,413	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	70,305,063	68,826,953	3,567	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,122,151	39,329,688	2,038	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,823,758	85,069	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,822,798	85,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,822,798	85,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,811,215	326,667	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	38,965,625	69,231	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,921,200	295,167	4.401
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,471,663	43,889	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,883,644	365,972	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	75,399,813	73,664,063	666,240	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,467,774	156,762	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	50,261,999	49,109,375	444,160	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,883,594	355,328	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,912,200	370,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,794,604	80,000	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,779,566	61,389	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,559,132	122,778	1.659
FHLB DN	0.000	10/15/2024	Agy	A-1+	P-1	313384K73	25,000,000	24,157,031	24,210,500	0	5.151
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,979,624	132,222	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,758,779	51,563	1.434
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	73,192,383	377,060	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,887,500	293,269	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,941,469	242,500	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,783,216	67,486	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,974,368	150,903	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,937,900	240,222	4.735
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	97,304,688	377,049	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,996,817	9,741,078	50,764	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	116,723,437	351,923	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,854,688	142,445	4.422
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,669,757	17,188	1.201
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,669,757	17,188	1.201

*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
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	33,986,415	85,313	1.689
John Deere	1.250	1/10/2025	Corp	A	A1	24422EVY2	15,000,000	14,997,787	14,504,577	26,563	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,945,256	102,000	4.819
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,363,027	40,000	1.526
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,361,191	38,667	1.495
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	14,945,664	89,833	4.925
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,567,246	34,167	2.093
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,173,828	28,331	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	48,347,657	56,662	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	38,678,125	45,330	0.334
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,998,033	4,850,439	7,917	1.943
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,997,797	14,502,450	11,875	1.515
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,998,720	9,673,930	9,000	1.813
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,989,756	11,629,753	9,917	1.840
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,997,312	4,833,309	4,111	1.906
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,966,959	24,159,180	15,453	1.639
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,990,058	14,986,390	6,250	5.069
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	80,609,096	76,968,750	2,446	0.362
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,689,307	59,749,219	7,541	5.163
Total		0.290					4,679,122,316	4,669,197,757	4,635,782,889	11,944,563	3.734

Portfolio: Reserve 9218-2

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		816,751	816,751	816,751	3,133	5.252
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,684,153	110,625	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	19,138,444	70,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,619,564	64,549	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	95,304,688	209,016	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	912828F4	25,000,000	25,106,445	24,378,906	274,334	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,426,843	287,500	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	1,077,105	1,077,065	1,076,441	2,164	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	48,718,750	494,877	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,048,584	44,792	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A1	06051GJR1	15,000,000	15,000,000	14,890,124	52,460	0.976

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bank of America	3.841	4/25/2025	Corp	A-	A1	06051GKS7	10,000,000	10,000,000	9,969,454	134,435	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,558,564	234,500	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,912,591	32,700	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,792,367	25,000	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,773,979	17,188	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,683,692	153,000	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,511,962	22,083	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	180,317,188	1,495,501	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	29,026,172	187,397	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	43,539,258	281,095	1.606
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,991,450	14,906,975	197,625	4.680
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,863,156	69,553	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,953,958	111,550	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,831,107	23,963	0.705
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,837,891	49,589,844	534,153	4.421
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,868,213	20,600	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,498,083	19,556	0.808
John Deere	4.950	6/6/2025	Corp	A	A1	24422EWW5	7,000,000	6,996,080	6,990,917	81,813	4.980
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,864,453	272,182	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,769,406	100,396	3.984
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,930,859	14,952,539	116,260	4.870
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,650,234	36,882,930	286,775	5.186
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,041,546	68,488	5.480
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,687,551	75,556	4.000
U.S. Treasury Note	4.750	7/31/2025	Tsy	AA+	Aaa	91282CHN4	55,000,000	55,201,953	54,929,102	215,316	4.496
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,789,442	39,500	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	10,023,102	44,792	5.394
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,698,786	28,896	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,403,838	3,626	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,054,688	51,511	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	57,642,188	49,451	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,821,094	24,725	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,803,516	4,121	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,821,094	24,725	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,144,433	40,806	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,102,246	2,521	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	25,064,453	3,397	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	25,064,453	3,397	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	25,064,453	3,397	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,129,074	396,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,842,365	184,444	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,703,065	267,518	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,229,688	646,154	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	2,751,119	2,751,107	2,744,251	4,012	3.526
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,176,233	371,387	5.864
U.S. Treasury Note	5.000	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,240,235	1,567,623	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,142,202	355,250	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,112,993	401,458	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,015,265	136,189	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,597,657	801,230	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,688,400	31,200	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,703,715	42,033	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,295,129	42,708	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	13,986,380	27,958	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,075,000	335,165	5.062
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,022,452	83,125	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,041,027	161,875	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,301,841	22,500	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,961,719	132,280	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	3,465,663	3,465,351	3,458,816	6,643	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	19,809,271	300,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,048,438	245,082	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,060,547	306,352	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,888,832	287,500	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,919,018	26,250	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,694,336	210,383	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	79,375,000	569,780	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	11,950,777	89,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	14,945,486	102,083	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	6,876,721	6,876,173	6,718,577	1,314	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	3,160,614	3,160,579	3,158,168	7,403	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	4,742,940	4,741,940	4,616,897	1,159	0.892

*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
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,661,629	20,140	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,453,642	13,750	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	74,440,430	262,706	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,488,315	8,944	0.746
Intel	4.875	2/10/2026	Corp	A-	A3	458140CD0	10,000,000	10,000,000	9,965,247	28,438	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	66,087,109	46,875	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,323,047	20,089	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,602,539	16,741	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,602,539	16,741	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,602,539	16,741	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,983,405	9,236	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,451,628	10,092	2.595
Cisco	4.900	2/26/2026	Corp	AA-	A1	17275RBP6	10,000,000	9,996,200	10,001,664	6,806	4.920
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,088,400	111,875	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	10,023,999	238,667	4.837
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	29,896,525	630,000	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,001,953	1,067,308	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	4,315,579	4,315,239	4,309,666	9,332	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,738,281	94,057	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	4,252,102	4,252,011	4,142,755	1,342	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,676,531	283,333	4.080
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	55,314,844	150,824	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,409,452	60,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	22,933,875	86,250	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,209,525	33,861	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	9,961,576	146,031	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,790,940	254,639	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	19,749,784	252,167	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	27,578,906	56,557	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	27,578,906	56,557	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	47,417,969	267,077	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,192,578	186,954	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,741,797	26,708	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,399,141	165,587	0.451
John Deere	4.750	6/8/2026	Corp	A	A1	24422EWX3	7,000,000	6,995,940	6,978,979	76,660	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	6,361,503	6,360,671	6,192,960	1,301	0.466

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	20,000,000	19,796,094	19,814,063	173,566	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	4,648,515	4,648,227	4,532,645	930	0.483
John Deere	1.050	6/17/2026	Corp	A	A1	24422EVR7	10,000,000	9,983,500	9,168,449	21,583	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,177,070	22,813	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,012,484	27,375	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,603,516	43,990	0.873
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,076,837	78,750	5.295
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,076,636	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,915,938	52,293	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,234,375	10,302	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,036,466	41,004	5.272
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,077,200	47,350	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,568,463	3,299	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,623,646	8,625	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	24,916,992	45,072	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	8,391,688	8,390,042	8,192,385	6,937	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	6,124,780	6,124,406	6,125,454	15,244	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,148,341	29,933	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	31,926,563	713	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,771,103	18,535,938	747	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,691,986	32,437,891	1,308	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,980,276	18,535,938	747	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	25,000,000	26,319,751	23,169,922	934	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,815,830	32,437,891	1,308	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,123,470	62,111	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,116,114	53,347	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	9,593,136	9,592,617	9,471,831	15,946	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	5,532,426	5,532,297	5,437,201	7,204	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,126,808	363,125	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,119,268	51,875	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,097,070	747,115	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,119,825	245,313	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,012,688	236,867	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,832,031	91,445	0.999
John Deere	1.300	10/13/2026	Corp	A	A1	24422EVW6	10,000,000	9,980,700	9,128,706	49,833	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,082,031	435,963	4.852

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,082,031	435,963	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,177,111	345,263	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,183,825	196,067	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,550,664	91,163	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,128,016	242,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,564,191	23,333	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,031,720	79,010	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,437,601	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,544,282	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	6,618,489	6,617,914	6,432,451	3,475	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,354,688	62,842	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	25,000,000	26,242,881	23,187,500	102,117	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	15,000,000	15,960,426	13,912,500	61,270	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	35,000,000	37,202,399	32,462,500	142,964	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	91282YU8	45,000,000	47,428,660	41,737,500	183,811	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,083,379	132,627	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,024,795	119,444	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,026,071	235,628	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,918,502	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	91282YX2	25,000,000	25,067,556	23,227,539	73,317	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	91282YX2	15,000,000	15,212,782	13,936,523	43,990	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	14,925,624	100,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,438,653	50,667	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,587,444	60,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,247,153	24,917	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,480,622	39,861	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,808,203	18,544	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	69,041,016	92,720	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	64,438,282	86,538	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,616,406	37,088	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,792,138	47,500	1.930
Eli Lilly	4.500	2/9/2027	Corp	A+	A1	532457CJ5	15,000,000	14,992,050	14,941,608	41,250	4.519
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,248,527	13,444	2.203
Philip Morris	4.750	2/12/2027	Corp	A-	A2	718172DF3	10,000,000	9,937,300	9,875,806	23,750	4.978
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	32,908,203	32,452	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	37,609,375	37,088	1.700

*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
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,689,645	8,711	1.973
Bristol-Myers Squibb	4.900	2/22/2027	Corp	A	A2	110122EE4	10,000,000	9,989,200	9,988,821	12,250	4.939
Cisco	4.800	2/26/2027	Corp	AA-	A1	17275RBQ4	20,000,000	19,974,000	20,016,640	13,333	4.847
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	36,343,750	1,223	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	40,886,719	1,376	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,085,938	306	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,085,938	306	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	31,800,781	1,070	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	36,343,750	1,223	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,171,875	611	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,281,022	125,375	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,904,105	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,579,536	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,423,761	265,139	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	37,821,875	418,033	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,772,656	78,381	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,848,438	52,254	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,174,244	253,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,838,930	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,715,859	123,333	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JIT8	20,000,000	19,995,576	19,570,436	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,683,642	108,944	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,683,642	108,944	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,777,354	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	70,992,188	494,877	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	56,793,750	395,902	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	35,325,000	50,273	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,185,809	131,944	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,188,482	44,909	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,129,883	136,161	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	72,389,648	408,482	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,018,555	20,948	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,211,133	12,569	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,403,711	4,190	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,614,844	16,758	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,018,555	20,948	0.393

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,807,422	8,379	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,211,133	12,569	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,807,422	8,379	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,782,838	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,501,263	78,389	4.179
Intel	3.750	8/5/2027	Corp	A-	A3	458140BY5	20,000,000	19,979,200	19,281,622	54,167	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,630,145	19,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	57,574,219	5,095	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,890,625	340	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	48,159,375	747	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	30,646,875	476	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,050,513	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,914,626	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	9,913,131	203,486	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	49,595,703	862,193	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	19,835,938	276,511	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	14,876,953	207,383	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,267,031	188,500	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,198,019	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	78,671,875	779,235	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	14,954,082	170,625	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,164,063	324,691	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,665,625	129,876	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	14,934,969	97,750	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,832,253	54,444	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	56,682,031	40,179	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,720,313	6,181	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	9,860,145	31,250	4.535
Intel	4.875	2/10/2028	Corp	A-	A3	458140CE8	10,000,000	9,991,700	9,976,953	28,438	4.894
American Express	5.098	2/16/2028	Corp	BBB+	A2	025816DP1	10,000,000	10,000,000	9,962,295	21,242	5.098
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,753,906	2,174	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	15,113,814	345,000	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,128,478	1,129,455	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,845,306	178,681	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	132,908,204	783,811	1.386
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,011,604	22,933	5.226

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,690,234	117,308	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	66,295,898	314,217	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,259,180	62,843	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,839,453	41,896	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	44,197,266	209,478	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,917,443	69,063	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,459,257	308,333	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	4,909,248	64,778	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	4,928,865	65,514	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,173,242	126,769	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	47,244,141	422,562	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	4,902,499	63,042	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	14,979,294	47,300	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,204,297	273,361	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	54,336,133	368,681	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	83,614,844	199,004	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,400,781	10,474	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	39,607,031	94,265	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	17,603,125	41,896	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,083,653	76,875	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,235,680	81,888	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,310,856	12,847	0.806
John Deere	4.950	7/14/2028	Corp	A	A1	24422EXB0	10,000,000	9,985,100	10,056,034	64,625	4.984
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	84,405,664	288,977	4.153
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	19,860,156	67,995	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,109,270	43,313	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	100,320,313	11,889	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	78,419,532	2,751	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,113,546	380,625	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,074,414	234,271	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,190,862	354,479	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,605,384	490,031	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,489,844	104,508	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,242,891	73,156	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	80,000,000	80,268,750	81,956,250	1,307,143	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	43,904,297	230,426	1.467

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	42,781,641	413,376	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,400,391	154,327	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	105,442,969	1,154,713	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	30,856,055	131,967	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	8,816,016	37,705	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	66,120,117	282,787	1.453
Mercedes	4.850	1/11/2029	Corp	A	A2	58769JAR8	12,000,000	11,985,720	11,889,552	80,833	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	19,822,041	77,333	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	44,449,219	72,115	1.749
Air Products & Chemicals	4.600	2/8/2029	Corp	A	A2	009158BH8	20,000,000	19,973,400	19,761,588	58,778	4.630
Philip Morris	4.875	2/13/2029	Corp	A-	A2	718172DG1	10,000,000	9,907,000	9,828,975	24,375	5.088
Bristol-Myers Squibb	4.900	2/22/2029	Corp	A	A2	110122EF1	10,000,000	9,979,000	9,976,476	12,250	4.948
Cisco	4.850	2/26/2029	Corp	AA-	A1	17275RBR2	10,000,000	9,996,500	10,015,442	6,736	4.858
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	22,325,195	1,274	1.843
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,113,020	66,975,586	3,821	1.843
U.S. Treasury Note	4.250	2/28/2029	Tsy	AA+	Aaa	91282CKD2	45,000,000	45,031,641	45,007,031	5,197	4.234
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,943,240	45,693,360	496,414	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,862,966	23,223,633	172,814	2.863
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,628,329	23,223,633	172,814	3.058
Total		2.912					7,802,519,132	7,847,000,873	7,429,378,039	45,584,124	2.670

Portfolio: Extended Reserve 9218-5

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,028	5.252
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	85,000,000	83,319,922	78,960,351	587,568	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	23,781,250	136,161	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,399,846	14,444	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	80,405,273	65,607,422	50,223	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	10,000,000	10,751,953	8,747,656	6,696	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	76,218,750	65,607,422	50,223	1.414
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,232,813	39,196,875	647,951	3.770
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	73,930,664	1,005,495	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	24,643,555	335,165	4.044

*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	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	10,000,000	9,867,188	9,857,422	134,066	4.265
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	77,189,063	452,692	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	27,191,602	159,471	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	43,857,422	257,212	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	26,314,453	154,327	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,179,688	389,617	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	855,469	618	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,277,344	3,091	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,421,875	2,473	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	12,832,031	9,272	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,699,219	5,563	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,410,156	6,799	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,554,688	6,181	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,554,688	6,181	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	55,605,469	40,179	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,109,375	12,363	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,159,375	234,615	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,512,922	58,500	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,055,469	36,745	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,013,867	9,186	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,027,734	18,372	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,633,281	22,047	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,411,719	125,687	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,056,779	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,056,779	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,113,557	12,639	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,329,688	4,636	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	3,980,469	1,288	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,737,500	4,121	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	15,921,875	5,151	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	79,278,125	8,967	4.203
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	25,486,328	483,350	4.724
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	20,675,000	326,786	4.865
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	40,244,141	128,606	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	16,902,539	54,014	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	100,531,250	1,099,727	4.363

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,535,938	94,265	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	39,350,000	131,868	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	49,741,211	28,280	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,231,445	6,954	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,077,148	2,318	1.630
U.S. Treasury Note	4.250	2/28/2031	Tsy	AA+	Aaa	91282CKC4	50,000,000	49,978,516	49,937,500	5,774	4.257
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	54,465,430	310,491	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	20,948,242	119,420	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,379,297	47,768	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,568,945	71,652	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	21,786,172	124,196	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,379,297	47,768	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,430,266	155,750	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	48,567,188	30,907	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	40,472,657	25,755	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	11,945,092	3,442	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,127,762	69,167	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	42,207,344	210,179	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	28,408,789	141,466	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,595,898	11,590	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	36,153,125	338,049	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	22,595,703	211,281	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,557,422	126,769	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	26,783,203	33,997	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	31,247,070	39,663	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	17,855,469	22,665	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,284,130	175,000	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	24,735,352	303,142	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	44,523,633	545,656	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	34,629,492	424,399	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	14,841,211	181,885	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	9,894,141	121,257	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	24,735,352	303,142	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	18,866,406	28,846	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	37,732,812	57,692	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	33,016,211	50,481	3.666

*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	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	11,987,736	34,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	12,986,713	37,375	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	24,253,906	39,921	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	97,015,625	159,684	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	33,955,469	55,889	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	25,472,656	330,701	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,094,531	66,140	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,094,531	66,140	3.953
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	50,000,000	49,060,547	49,023,438	82,418	4.233
Total		7.108					2,605,000,000	2,603,141,013	2,364,654,359	12,597,838	2.777

Portfolio: Wastewater 208

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		150,883	150,883	150,883	73	5.252
Microsoft	0.000	3/5/2024	CP	A-1+	P-1	59515MC52	6,470,000	6,379,168	6,465,240	0	5.547
U.S. Treasury Bill	0.000	3/5/2024	Tsy	A-1+	P-1	912797JG3	7,000,000	6,900,016	6,995,940	0	5.472
Toyota	0.000	3/12/2024	CP	A-1+	P-1	89233GCC8	13,385,000	13,189,888	13,361,370	0	5.644
FNMA DN	0.000	3/19/2024	Agy	A-1+	P-1	313588UM5	8,032,000	7,926,322	8,009,671	0	5.422
U.S. Treasury Bill	0.000	3/19/2024	Tsy	A-1+	P-1	912797JJ7	8,000,000	7,886,048	7,978,800	0	5.457
FHLB DN	0.000	3/26/2024	Agy	A-1+	P-1	313384UU1	14,703,000	14,500,099	14,647,129	0	5.394
U.S. Treasury Bill	0.000	4/2/2024	Tsy	A-1+	P-1	912797JL2	8,910,000	8,784,129	8,868,034	0	5.411
U.S. Treasury Bill	0.000	4/9/2024	Tsy	A-1+	P-1	912797JM0	10,024,000	9,892,430	9,966,562	0	5.409
U.S. Treasury Bill	0.000	4/16/2024	Tsy	A-1+	P-1	912797JN8	12,394,000	12,231,025	12,310,217	0	5.419
Natl Securities Clearing	0.000	4/23/2024	CP	A-1+	P-1	63763PDP1	11,769,000	11,602,037	11,602,037	0	5.548
U.S. Treasury Bill	0.000	4/30/2024	Tsy	A-1+	P-1	912797JQ1	10,350,000	10,214,727	10,259,438	0	5.386
Unilever	0.000	5/14/2024	CP	A-1	P-1	90477DEE2	10,137,000	10,001,192	10,025,071	0	5.522
Unilever	0.000	5/21/2024	CP	A-1	P-1	90477DEM4	10,725,000	10,581,586	10,596,323	0	5.512
Sumitomo Mitsui	0.000	5/28/2024	CP	A-1	P-1	86563GEU2	10,295,000	10,157,076	10,159,398	0	5.522
FHLB DN	0.000	5/31/2024	Agy	A-1+	P-1	313384XN4	25,577,000	24,533,480	25,236,570	0	5.509
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,503,790	104,443	2.662
Pfizer	0.000	6/3/2024	CP	A-1	P-1	71708EF34	31,821,000	30,943,059	31,374,128	0	5.642
Toyota	0.000	6/3/2024	CP	A-1+	P-1	89233GF35	15,475,000	15,143,001	15,257,108	0	5.557
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	23,095,000	22,315,191	22,779,522	0	5.591

*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	6/3/2024	Agy	A-1+	P-1	313384XR5	18,356,000	18,012,743	18,105,257	0	5.343
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	15,300,000	15,070,823	15,091,002	0	5.411
FHLB DN	0.000	6/3/2024	Agy	A-1+	P-1	313384XR5	13,701,000	13,499,527	13,513,844	0	5.415
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,292,000	14,876,737	15,083,111	0	5.490
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	18,270,000	17,815,229	18,020,432	0	5.429
IBRD DN	0.000	6/3/2024	Supra	A-1+	P-1	459052XR2	15,474,000	15,105,757	15,262,625	0	5.402
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,650,861	111,883	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,538,384	110,429	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,516,201	24,014	3.885
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,275,320	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,178,984	0	5.025
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,792,189	0	4.856
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,275,078	12,115	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,789,187	102,227	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,438,201	188	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,570,813	4,025	2.029
Total		0.425					451,253,883	442,145,895	443,648,721	469,397	4.944

Portfolio: LA MICLA 2016 STLIG 26U

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		128,761	128,761	128,761	529	5.252
Total		0.003					128,761	128,761	128,761	529	5.252

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		3,790,623	3,790,623	3,790,623	15,584	5.252
Total		0.003					3,790,623	3,790,623	3,790,623	15,584	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: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		76,566	76,566	76,566	315	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	264,438	897	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,027,776	47,543	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	66,532	525	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	67,482	532	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	70,334	555	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	71,284	562	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	68,433	540	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	300,832	6,404	4.818
Total		2.142					7,366,566	7,030,356	7,013,676	57,872	2.780

Portfolio: Harbor Emergency FD 751

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		7,981	7,981	7,981	744	5.252
U.S. Treasury Bill	0.000	5/30/2024	Tsy	A-1+	P-1	912797HS9	15,300,000	14,899,636	15,099,417	0	5.464
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,865,235	282,787	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,324,945	126,217	4.648
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	3,500,000	3,455,430	3,459,531	11,538	4.288
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	177,000	174,732	174,953	584	4.290
Total		1.085					54,284,981	53,716,998	53,932,062	421,871	5.100

Portfolio: Harbor Foods Restoration 70L

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		19,344	19,344	19,344	80	5.252
FHLMC DN	0.000	6/3/2024	Agy	A-1+	P-1	313396XR9	630,000	613,376	621,394	0	5.360
Total		0.252					649,344	632,720	640,739	80	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: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		771,179	771,179	771,179	3,060	5.252
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	534,603	5,041	2.604
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	5,987,478	64,494	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	466,003	1,580	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,188,862	80,363	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	112,154	885	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,775,078	37,663	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	165,379	1,304	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,872,025	38,427	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	230,010	1,814	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,051,660	39,844	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,653	52	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	289,888	2,286	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,025,998	39,642	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	336,461	2,654	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,716,150	37,198	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,002,773	21,346	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,967,836	43,339	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,199,356	45,358	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,488,453	151	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,437,703	6,316	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,009,085	7,129	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,679,375	39,590	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	795,113	5,543	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,436,108	37,894	3.693
Total		2.446					85,550,179	83,532,237	80,545,383	562,973	2.538

Portfolio: City of LA HOUSE LA FUND 66M
Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		153,952,815	153,952,815	153,952,815	635,302	5.252
Total		0.003					153,952,815	153,952,815	153,952,815	635,302	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: 2/29/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	6/27/2024	Agy	A-1+	P-1	313384YR4	125,000,000	119,886,111	122,861,250	0	5.584
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	187,077,000	183,059,705	183,889,208	0	5.274
U.S. Treasury Bill	0.000	6/27/2024	Tsy	A-1+	P-1	912796Y45	312,077,000	306,743,691	306,759,208	0	5.407
Total		0.326					624,154,000	609,689,507	613,509,666	0	5.402

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		6,608,521	6,608,521	6,608,521	27,290	5.252
Total		0.003					6,608,521	6,608,521	6,608,521	27,290	5.252

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		4,078,065	4,078,065	4,078,065	16,845	5.252
Total		0.003					4,078,065	4,078,065	4,078,065	16,845	5.252

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		946	946	946	4	5.252
Total		0.003					946	946	946	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: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		13,506,111	13,506,111	13,506,111	65,913	5.252
FHLB DN	0.000	3/28/2024	Agy	A-1+	P-1	313384UW7	11,875,000	11,452,737	11,826,431	0	5.531
FHLB DN	0.000	6/28/2024	Agy	A-1+	P-1	313384YS2	15,375,000	14,635,934	15,109,781	0	5.477
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,893,414	83,067	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,163,817	77,746	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,050,818	435,002	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,459,581	135,753	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,027,363	85,038	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,255,667	92,526	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,390,718	392,556	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,703,255	146,316	4.560
Total		1.172					186,841,111	185,373,839	186,386,957	1,513,916	5.039

Portfolio: City of LA DWP PRB 2023E J9C
Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		2,405	2,405	2,405	3	5.252
FHLB DN	0.000	3/27/2024	Agy	A-1+	P-1	313384UV9	163,955,000	162,619,860	163,309,017	0	5.426
U.S. Treasury Bill	0.000	4/25/2024	Tsy	A-1+	P-1	912797HG5	184,657,000	183,144,128	183,166,818	0	5.459
Total		0.116					348,614,405	345,766,393	346,478,241	3	5.443

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

Portfolio: City of LA DWP WRB 2024A M3L
Date: 2/29/24

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	3/1/2024	MMF	AAAm	Aaa-mf		9,739	9,739	9,739	47,514	5.252
FNMA DN	0.000	3/27/2024	Agy	A-1+	P-1	313588UV5	60,000,000	59,534,250	59,763,600	0	5.361
Microsoft	0.000	4/29/2024	CP	A-1+	P-1	59515MDV4	25,000,000	24,775,910	24,779,583	0	5.487
Natl Securities Clearing	0.000	4/29/2024	CP	A-1+	P-1	63763PDV8	25,000,000	24,775,486	24,777,500	0	5.498
FNMA DN	0.000	4/29/2024	Agy	A-1+	P-1	313588WE1	60,000,000	59,253,250	59,475,600	0	5.361
U.S. Treasury Bill	0.000	4/30/2024	Tsy	A-1+	P-1	912797JQ1	58,555,000	58,025,111	58,042,644	0	5.451
FNMA DN	0.000	5/30/2024	Agy	A-1+	P-1	313588XM2	35,000,000	34,418,932	34,539,050	0	5.295
Total		0.156					263,564,739	260,792,678	261,387,716	47,514	5.397

*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
Air Products & Chemicals	Buy	Corp	009158BH8	2/6/2024	2/8/2024	2/8/2029	20,000,000
U.S. Treasury Note	Sell	Tsy	91282CJF9	2/7/2024	2/8/2024	10/31/2028	25,000,000
Eli Lilly	Buy	Corp	532457CJ5	2/7/2024	2/9/2024	2/9/2027	15,000,000
Philip Morris	Buy	Corp	718172DG1	2/9/2024	2/13/2024	2/13/2029	10,000,000
Philip Morris	Buy	Corp	718172DF3	2/9/2024	2/13/2024	2/12/2027	10,000,000
American Express	Buy	Corp	025816DP1	2/12/2024	2/16/2024	2/16/2028	10,000,000
Bristol-Myers Squibb	Buy	Corp	110122EF1	2/14/2024	2/22/2024	2/22/2029	10,000,000
Bristol-Myers Squibb	Buy	Corp	110122EE4	2/14/2024	2/22/2024	2/22/2027	10,000,000
Cisco	Buy	Corp	17275RBQ4	2/21/2024	2/26/2024	2/26/2027	20,000,000
Cisco	Buy	Corp	17275RBP6	2/21/2024	2/26/2024	2/26/2026	10,000,000
Cisco	Buy	Corp	17275RBR2	2/21/2024	2/26/2024	2/26/2029	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CKD2	2/29/2024	3/1/2024	2/28/2029	45,000,000
Adobe	Transfer Out	Corp	00724PAB5	2/29/2024	2/29/2024	2/1/2025	5,000,000
FHLMC Note	Transfer Out	Agy	3137EAEP0	2/29/2024	2/29/2024	2/12/2025	15,000,000
Toyota	Transfer Out	Corp	89236TGT6	2/29/2024	2/29/2024	2/13/2025	10,000,000
FFCB Note	Transfer Out	Agy	3133ENPG9	2/29/2024	2/29/2024	2/14/2025	12,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CDZ1	2/29/2024	2/29/2024	2/15/2025	25,000,000
WW Grainger	Transfer Out	Corp	384802AE4	2/29/2024	2/29/2024	2/15/2025	5,000,000
FHLB Note	Transfer Out	Agy	3130AV7L0	2/29/2024	2/29/2024	2/28/2025	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828ZC7	2/29/2024	2/29/2024	2/28/2025	80,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CGN5	2/29/2024	2/29/2024	2/28/2025	60,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CEB3	2/29/2024	2/29/2024	2/28/2029	75,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CEE7	2/29/2024	2/29/2024	3/31/2029	50,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CES6	2/29/2024	2/29/2024	5/31/2029	50,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Koch Industries	Buy	CP	50000DCD6	2/1/2024	2/1/2024	3/13/2024	66,710,000
BNP Paribas	Buy	CP	09659BB58	2/1/2024	2/1/2024	2/5/2024	50,000,000
BNP Paribas	Buy	CP	09659BB58	2/2/2024	2/2/2024	2/5/2024	71,150,000
Canadian Imperial Bank	Buy	CP	13609BBF9	2/5/2024	2/5/2024	2/15/2024	38,856,000
BNP Paribas	Buy	CP	09659BB82	2/5/2024	2/5/2024	2/8/2024	60,000,000
BNP Paribas	Buy	CP	09659BB74	2/5/2024	2/5/2024	2/7/2024	30,000,000
FNMA DN	Buy	Agy	313588SU0	2/5/2024	2/5/2024	2/7/2024	43,536,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Prudential Funding	Buy	CP	74433GBG0	2/6/2024	2/6/2024	2/16/2024	44,965,000
BNP Paribas	Buy	CP	09659BBC3	2/6/2024	2/6/2024	2/12/2024	40,000,000
BNP Paribas	Buy	CP	09659BB82	2/7/2024	2/7/2024	2/8/2024	58,218,000
Goldman Sachs	Sell	Corp	38141GYL2	2/7/2024	2/9/2024	10/21/2024	15,000,000
Sumitomo Mitsui	Buy	CP	86563GBT8	2/8/2024	2/8/2024	2/27/2024	70,000,000
Sumitomo Mitsui	Buy	CP	86563GBS0	2/8/2024	2/8/2024	2/26/2024	50,000,000
Sumitomo Mitsui	Buy	CP	86563GBL5	2/8/2024	2/8/2024	2/20/2024	100,000,000
BNP Paribas	Buy	CP	09659BBC3	2/8/2024	2/8/2024	2/12/2024	92,697,000
Bank of America NA	Sell	Corp	06051GJY6	2/8/2024	2/12/2024	6/14/2024	10,000,000
FHLMC DN	Buy	Agy	313396TT0	2/9/2024	2/9/2024	3/1/2024	22,097,000
FHLB DN	Buy	Agy	313384K73	2/9/2024	2/9/2024	10/15/2024	25,000,000
Sumitomo Mitsui	Buy	CP	86563GCD2	2/12/2024	2/12/2024	3/13/2024	43,000,000
Southern California Gas	Buy	CP	84243LC44	2/12/2024	2/12/2024	3/4/2024	23,000,000
U.S. Treasury Bill	Buy	Tsy	912797GX9	2/12/2024	2/12/2024	3/14/2024	53,400,000
Canadian Imperial Bank	Buy	CD	13606KS98	2/13/2024	2/13/2024	3/18/2024	31,000,000
Cargill	Buy	CP	14178LBM1	2/14/2024	2/14/2024	2/21/2024	55,500,000
Cargill	Buy	CP	14178LBP4	2/16/2024	2/16/2024	2/23/2024	30,000,000
BNP Paribas	Buy	CP	09659BBN9	2/16/2024	2/16/2024	2/22/2024	40,645,000
BNP Paribas	Buy	CP	09659BBM1	2/16/2024	2/16/2024	2/21/2024	25,000,000
FHLMC DN	Buy	Agy	313396TT0	2/20/2024	2/20/2024	3/1/2024	83,789,000
U.S. Treasury Bill	Buy	Tsy	912797HG5	2/20/2024	2/20/2024	4/25/2024	65,947,000
U.S. Treasury Bill	Buy	Tsy	912797GY7	2/20/2024	2/20/2024	3/28/2024	60,000,000
Sumitomo Mitsui	Buy	CP	86563GCK6	2/21/2024	2/21/2024	3/19/2024	55,000,000
FHLMC DN	Buy	Agy	313396TT0	2/21/2024	2/21/2024	3/1/2024	25,283,000
FHLMC DN	Buy	Agy	313396TY9	2/22/2024	2/22/2024	3/6/2024	51,775,000
FHLMC DN	Buy	Agy	313396TW3	2/22/2024	2/22/2024	3/4/2024	50,000,000
Southern California Gas	Buy	CP	84243LC51	2/23/2024	2/23/2024	3/5/2024	30,000,000
BNP Paribas	Buy	CP	09659BBV1	2/23/2024	2/23/2024	2/29/2024	70,000,000
U.S. Treasury Bill	Buy	Tsy	912797JG3	2/23/2024	2/23/2024	3/5/2024	44,875,000
UnitedHealth Group	Buy	CP	91058TCL8	2/26/2024	2/26/2024	3/20/2024	50,000,000
FHLMC DN	Buy	Agy	313396UN1	2/26/2024	2/26/2024	3/20/2024	13,150,000
FNMA DN	Buy	Agy	313588TW5	2/26/2024	2/26/2024	3/4/2024	60,000,000
U.S. Treasury Bill	Buy	Tsy	912797LL9	2/27/2024	2/27/2024	3/21/2024	64,400,000
FNMA DN	Buy	Agy	313588UN3	2/28/2024	2/28/2024	3/20/2024	106,335,000
FNMA DN	Buy	Agy	313588UF0	2/28/2024	2/28/2024	3/13/2024	50,000,000
U.S. Treasury Bill	Buy	Tsy	912797JJ7	2/28/2024	2/28/2024	3/19/2024	75,000,000
U.S. Treasury Bill	Buy	Tsy	912797GQ4	2/28/2024	2/28/2024	3/7/2024	65,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLMC DN	Buy	Agy	313396UW1	2/29/2024	2/29/2024	3/28/2024	80,000,000
FHLMC DN	Buy	Agy	313396UV3	2/29/2024	2/29/2024	3/27/2024	30,000,000
U.S. Treasury Bill	Buy	Tsy	912797JK4	2/29/2024	2/29/2024	3/26/2024	38,031,000
Adobe	Transfer In	Corp	00724PAB5	2/29/2024	2/29/2024	2/1/2025	5,000,000
FHLMC Note	Transfer In	Agy	3137EAEP0	2/29/2024	2/29/2024	2/12/2025	15,000,000
Toyota	Transfer In	Corp	89236TGT6	2/29/2024	2/29/2024	2/13/2025	10,000,000
FFCB Note	Transfer In	Agy	3133ENPG9	2/29/2024	2/29/2024	2/14/2025	12,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CDZ1	2/29/2024	2/29/2024	2/15/2025	25,000,000
WW Grainger	Transfer In	Corp	384802AE4	2/29/2024	2/29/2024	2/15/2025	5,000,000
FHLB Note	Transfer In	Agy	3130AV7L0	2/29/2024	2/29/2024	2/28/2025	15,000,000
U.S. Treasury Note	Transfer In	Tsy	912828ZC7	2/29/2024	2/29/2024	2/28/2025	80,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CGN5	2/29/2024	2/29/2024	2/28/2025	60,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CKC4	2/29/2024	3/1/2024	2/28/2031	50,000,000
U.S. Treasury Note	Buy	Tsy	91282CJZ5	2/29/2024	3/1/2024	2/15/2034	50,000,000
U.S. Treasury Note	Buy	Tsy	91282CFT3	2/29/2024	3/1/2024	10/31/2029	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CEB3	2/29/2024	2/29/2024	2/28/2029	75,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CEE7	2/29/2024	2/29/2024	3/31/2029	50,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CES6	2/29/2024	2/29/2024	5/31/2029	50,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Unilever	Buy	CP	90477DEE2	2/13/2024	2/13/2024	5/14/2024	10,137,000
Unilever	Buy	CP	90477DEM4	2/20/2024	2/20/2024	5/21/2024	10,725,000
FHLB DN	Buy	Agy	313384XR5	2/20/2024	2/20/2024	6/3/2024	15,300,000
FHLB DN	Buy	Agy	313384XR5	2/22/2024	2/22/2024	6/3/2024	13,701,000
Sumitomo Mitsui	Buy	CP	86563GEU2	2/27/2024	2/27/2024	5/28/2024	10,295,000

Portfolio: Harbor Emergency FD 751

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CJW2	2/21/2024	2/22/2024	1/31/2029	177,000
U.S. Treasury Note	Buy	Tsy	91282CJW2	2/21/2024	2/22/2024	1/31/2029	3,500,000

Portfolio: DWP WRB 2024A M3L

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FNMA DN	Buy	Agy	313588XM2	2/2/2024	2/2/2024	5/30/2024	35,000,000
FNMA DN	Buy	Agy	313588WE1	2/2/2024	2/2/2024	4/29/2024	60,000,000
FNMA DN	Buy	Agy	313588UV5	2/2/2024	2/2/2024	3/27/2024	60,000,000
FNMA DN	Buy	Agy	313588TR6	2/2/2024	2/2/2024	2/28/2024	182,495,000
Natl Securities Clearing	Buy	CP	63763PDV8	2/28/2024	2/28/2024	4/29/2024	25,000,000
Microsoft	Buy	CP	59515MDV4	2/28/2024	2/28/2024	4/29/2024	25,000,000
U.S. Treasury Bill	Buy	Tsy	912797JQ1	2/28/2024	2/28/2024	4/30/2024	58,555,000

City of LA Tran Debt Svc Fund P15

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796Y45	2/28/2024	2/29/2024	6/27/2024	312,077,000

Portfolio: DWP WRB PRB 2023E J9C

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797HG5	2/29/2024	2/29/2024	4/25/2024	184,657,000

**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 03.12.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 03.12.24 provided by Bloomberg Professional

SUPRANATIONAL ISSUERS

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

ASSET BACKED SECURITIES ISSUERS*

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

* Five year legal final maximum maturity