

City of Los Angeles

Office of Finance



Investment Report

July 31, 2024

Diana Mangioglou
City Treasurer/Director of Finance

Tom Juarez
Chief Investment Officer

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Diana Mangioglou
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CITY TREASURER

CITY OF LOS ANGELES

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KAREN R. BASS
MAYOR

August 29, 2024

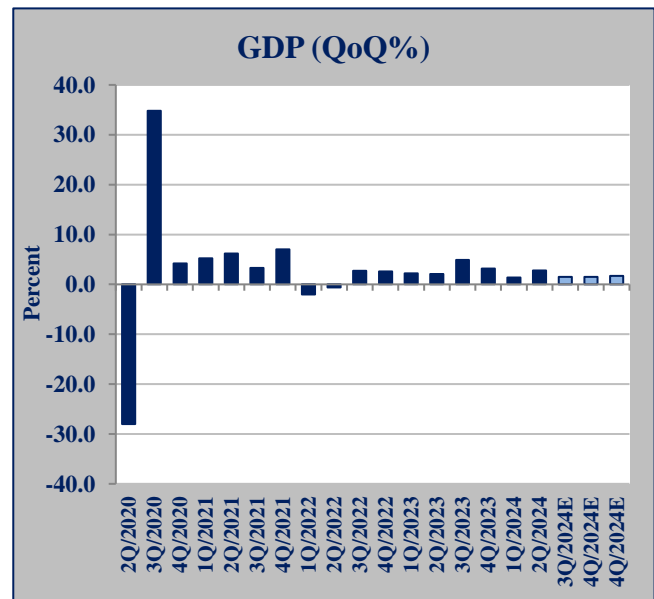
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

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

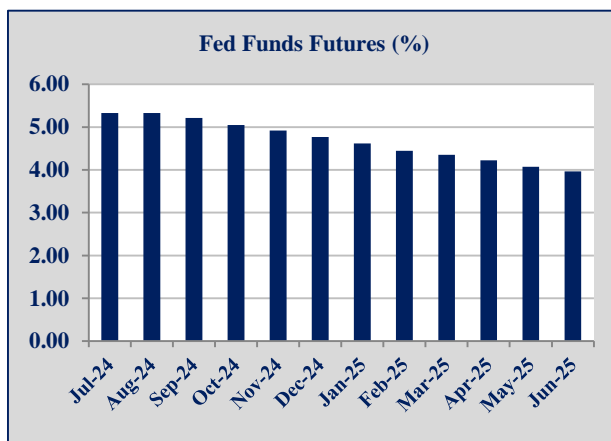
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 2.8% on an annualized basis for the Second quarter of 2024. The current anticipated growth rate for all of 2024 is 2.3% which matches last month's 2024 full-year forecast. The U.S. unemployment rate for July 2024 was 4.3%. The Consumer Price Index (CPI) increased 2.9% for the twelve months ending July 2024. Prices were up in large part due to shelter and services. U.S. consumer spending, as measured by Retail Sales, increased 2.7% over the past twelve months.



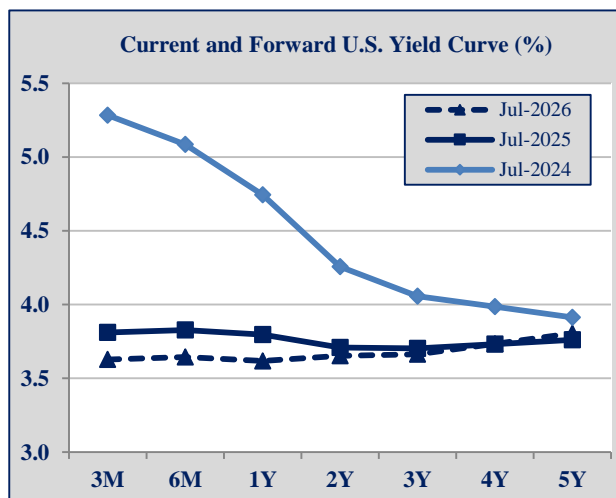
¹ Sources: Bloomberg Finance L.P.

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



CURRENT AND FORWARD INTEREST RATES

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



COMPLIANCE

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

REVIEW AND MONITORING

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

GENERAL POOL CHARACTERISTICS

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

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,539,452,993	3.37%	120 Days	AA+
Reserve Portfolio	\$7,530,154,023	2.83%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,529,958,382	3.11%	7.1 Years	AA+
General Pool	\$13,599,565,397	3.02%	3.0 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.37%	2.83%	3.11%	3.02%
Benchmark	5.35%	4.53%	2.48%	4.36%
Variance	-1.98%	-1.70%	0.63%	-1.34%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.54%	1.51%	2.69%	1.48%
Benchmark Total Rate of Return	0.45%	1.49%	2.70%	1.45%
Variance	0.09%	0.02%	-0.01%	0.03%

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

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

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

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

Respectfully,



Diana Mangioglou
City Treasurer/Director of Finance

Attachments

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

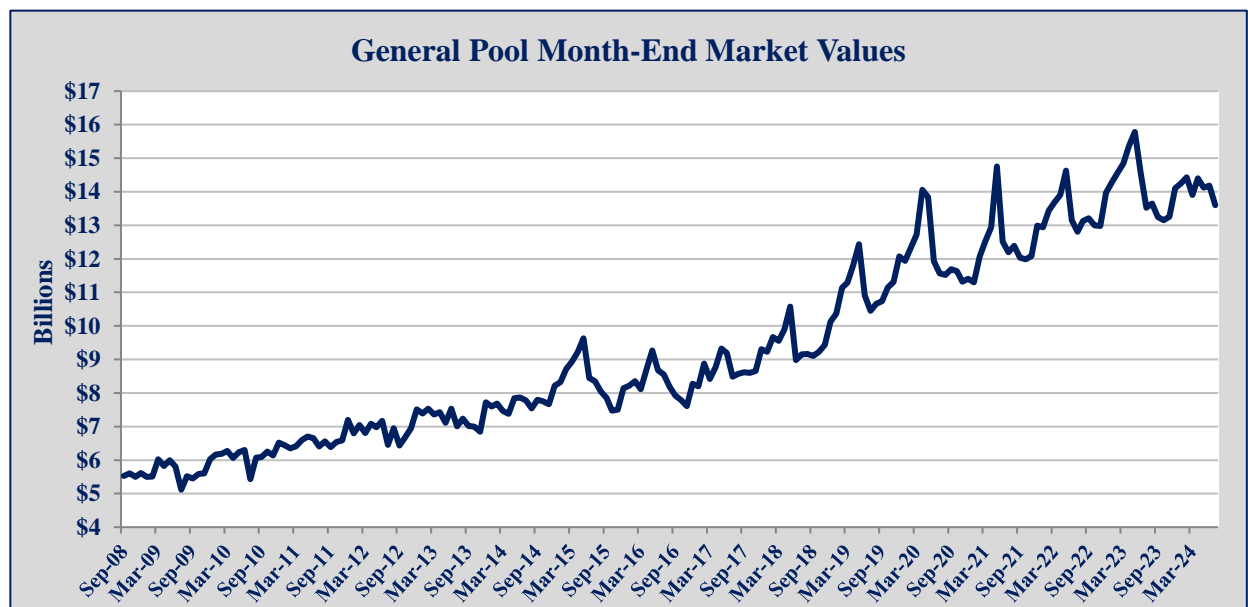
GENERAL POOL ASSET HOLDINGS

July 31, 2024

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$58,429,018	\$58,429,018	0.43%	0	0.0
Money Market Funds	\$65,277,482	\$65,277,482	0.48%	0	0.0
L.A.I.F. (State of California)	\$4,285,993	\$4,285,993	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$127,992,493	\$127,992,493	0.94%	0	0.0
Commercial Paper	\$750,042,000	\$749,076,613	5.51%	9	0.0
Negotiable Certificates of Deposit	\$78,117,000	\$78,117,000	0.57%	1	0.0
Corporate Notes	\$463,000,000	\$458,593,862	3.37%	177	0.5
U.S. Agencies/Munis/Supras	\$508,956,000	\$504,958,623	3.71%	82	0.2
U.S. Treasuries	\$1,640,210,000	\$1,620,714,401	11.92%	183	0.5
Subtotal: Pooled Investments:	\$3,440,325,000	\$3,411,460,500	25.09%	125	0.3
Total Short-Term Core Portfolio:	\$3,568,317,493	\$3,539,452,993	26.03%	120	0.3
Money Market Funds	\$1,063,900	\$1,063,900	0.01%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$1,582,000,000	\$1,562,197,712	11.49%	888	2.4
Asset-Backed Securities	\$216,339,415	\$214,004,105	1.57%	947	2.6
U.S. Agencies/Munis/Supras	\$513,540,000	\$487,323,045	3.58%	1,469	4.0
U.S. Treasuries	\$8,175,000,000	\$7,795,523,642	57.32%	1,547	4.2
Total Long-Term Reserve Portfolios:	\$10,487,943,315	\$10,060,112,404	73.97%	1,428	3.9
Total Cash and Pooled Investments:	\$14,056,260,808	\$13,599,565,397	100.00%	1,088	3.0

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

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

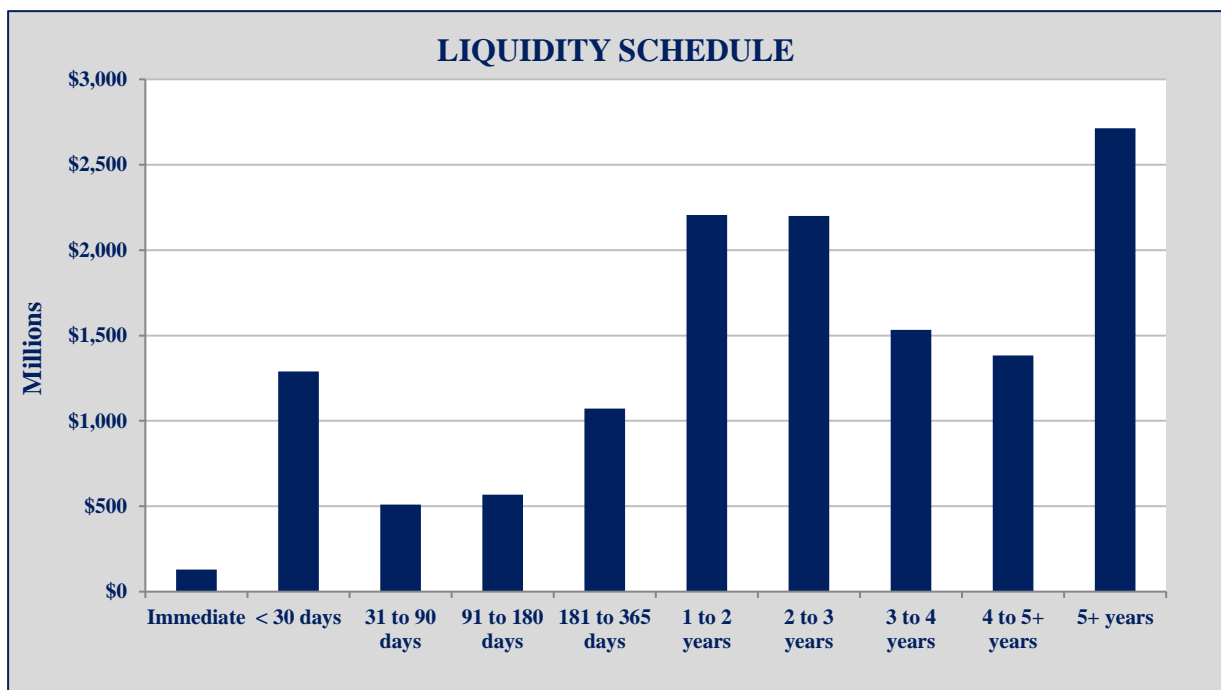
July 31, 2024

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,285,993	\$4,285,993	0.03%
Money Market Funds	Immediate	\$66,341,382	\$70,627,375	0.52%
Bank Deposits*	Immediate	\$58,429,018	\$129,056,393	0.95%
Subtotal		\$129,056,393		
Pooled Investments Maturing:				
	< 30 days**	\$1,288,481,954	\$1,417,538,348	10.42%
	31 to 90 days	\$509,065,949	\$1,926,604,296	14.17%
	91 to 180 days	\$567,566,404	\$2,494,170,700	18.34%
	181 to 365 days	\$1,071,346,192	\$3,565,516,893	26.22%
	1 to 2 years	\$2,205,962,470	\$5,771,479,362	42.44%
	2 to 3 years	\$2,200,097,523	\$7,971,576,886	58.62%
	3 to 4 years	\$1,532,749,428	\$9,504,326,313	69.89%
	4 to 5 years	\$1,382,347,889	\$10,886,674,202	80.05%
	5+ years	\$2,712,891,194	\$13,599,565,397	100.00%
Total Cash and Pooled Investments		\$13,599,565,397		

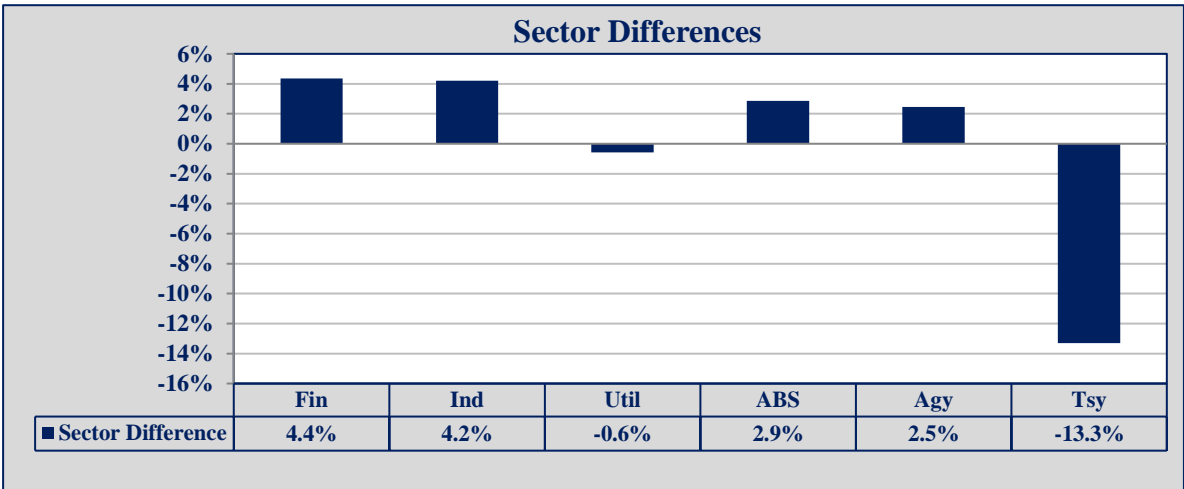
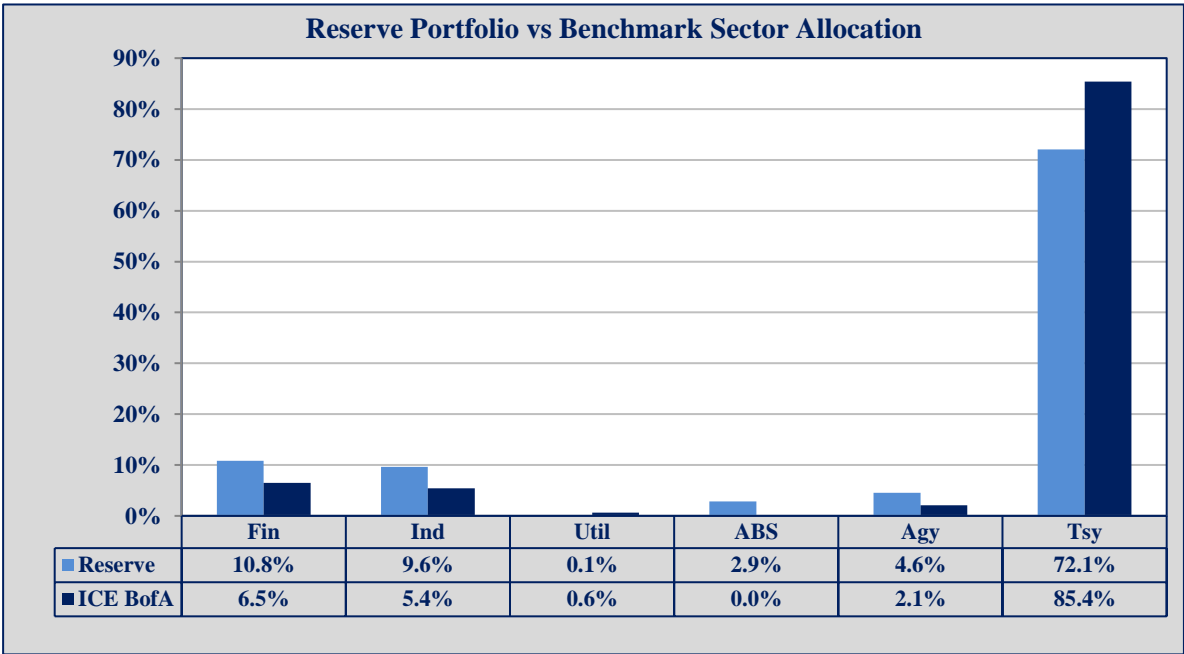
*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION
July 31, 2024

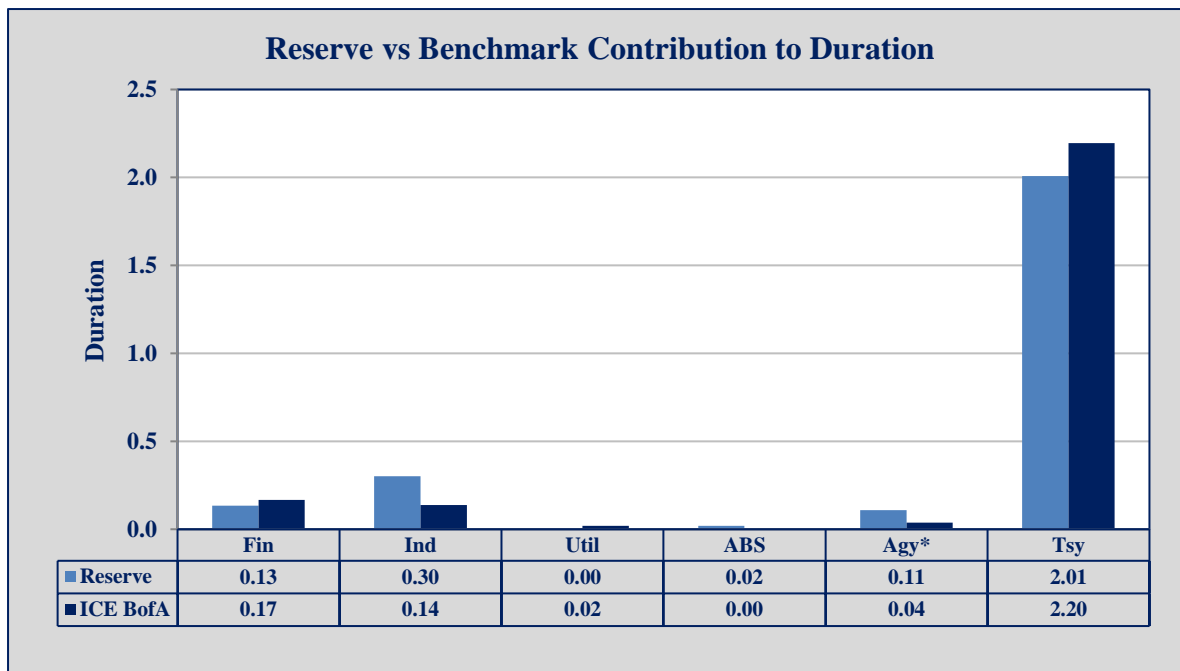
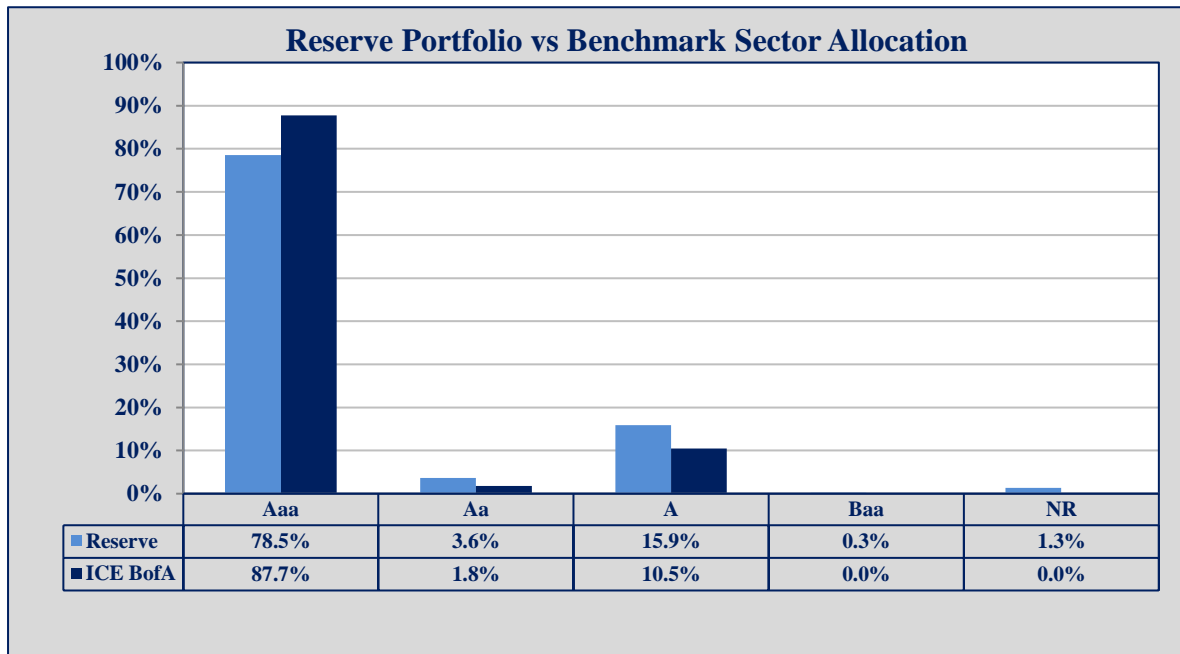


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

RESERVE CREDIT RATINGS and DURATION

July 31, 2024



*Includes Government Agencies, Municipalities, and Supranationals

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

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

BOOK YIELD PERFORMANCE

July 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	3.37%	3.58%	3.39%	3.58%	2.71%	2.00%
60 Day CP/30 Day Agy Benchmark*	5.35%	5.36%	5.36%	5.37%	3.41%	2.31%
Variance	-1.98%	-1.78%	-1.97%	-1.79%	-0.70%	-0.31%

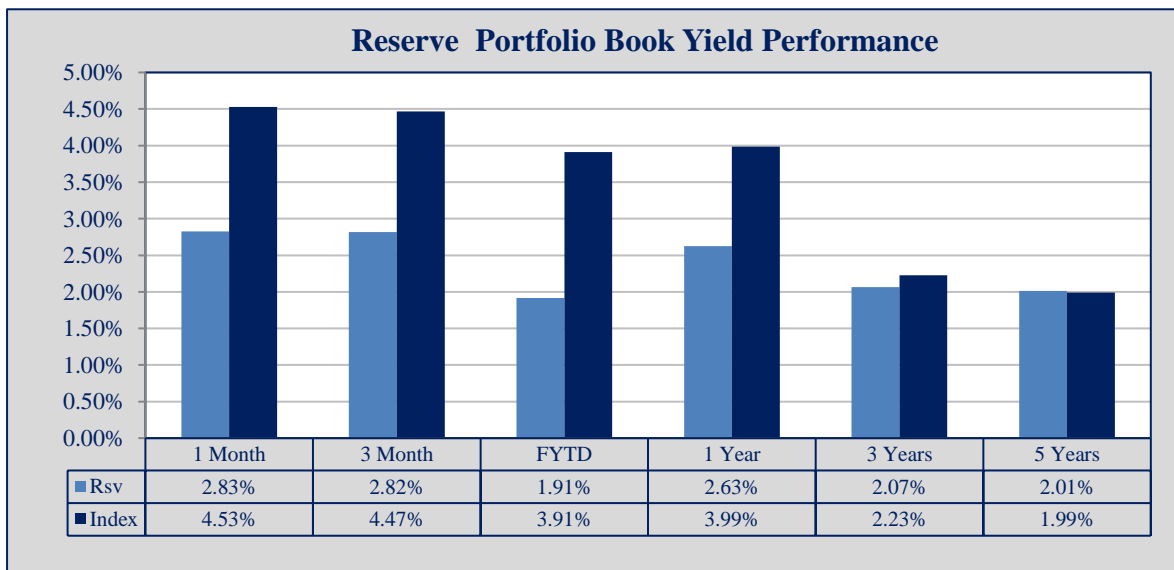
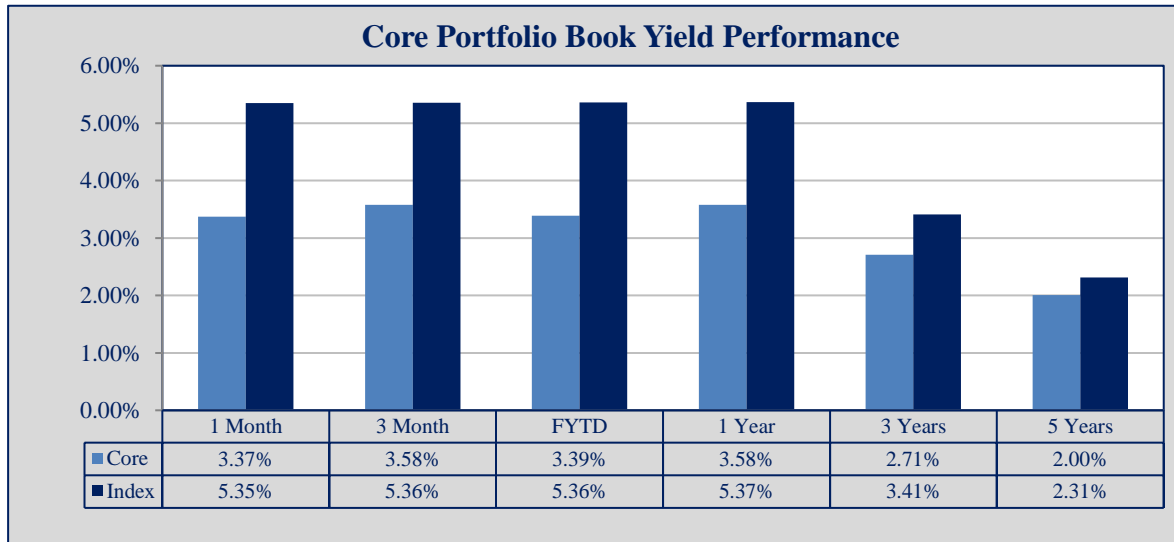
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	2.83%	2.82%	1.91%	2.63%	2.07%	2.01%
1-5 Year Govt/Corp Index**	4.53%	4.47%	3.91%	3.99%	2.23%	1.99%
Variance	-1.70%	-1.65%	-2.00%	-1.36%	-0.16%	0.02%

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

July 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	3.11%	3.04%	1.80%	2.73%	1.92%	N/A
5-10 Year US Treasury Index*	2.48%	2.45%	2.25%	2.27%	1.65%	N/A
Variance	0.62%	0.59%	-0.45%	0.45%	0.27%	N/A

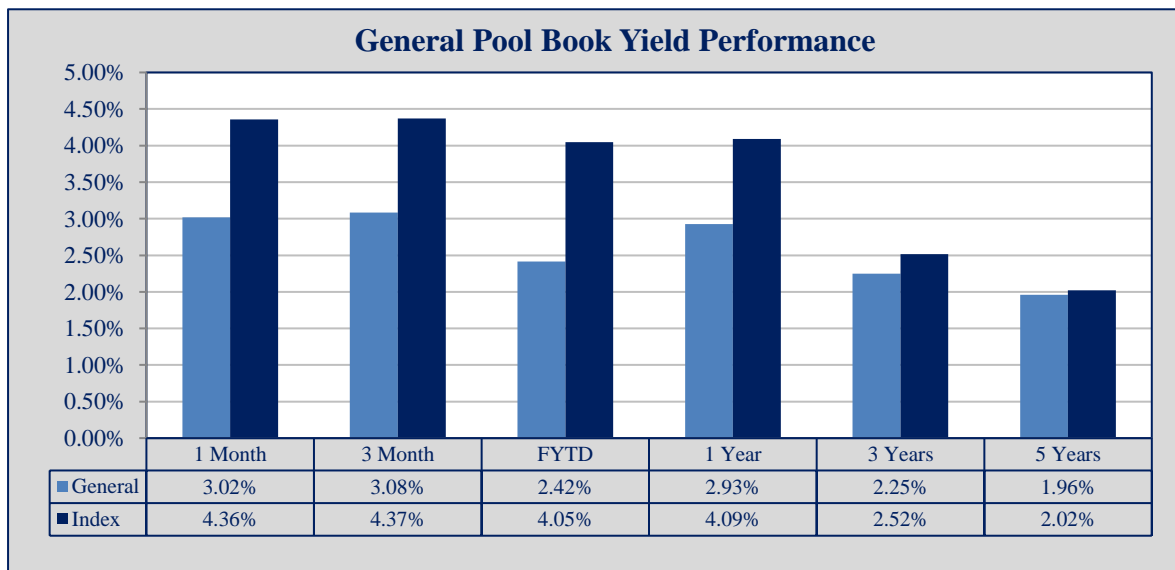
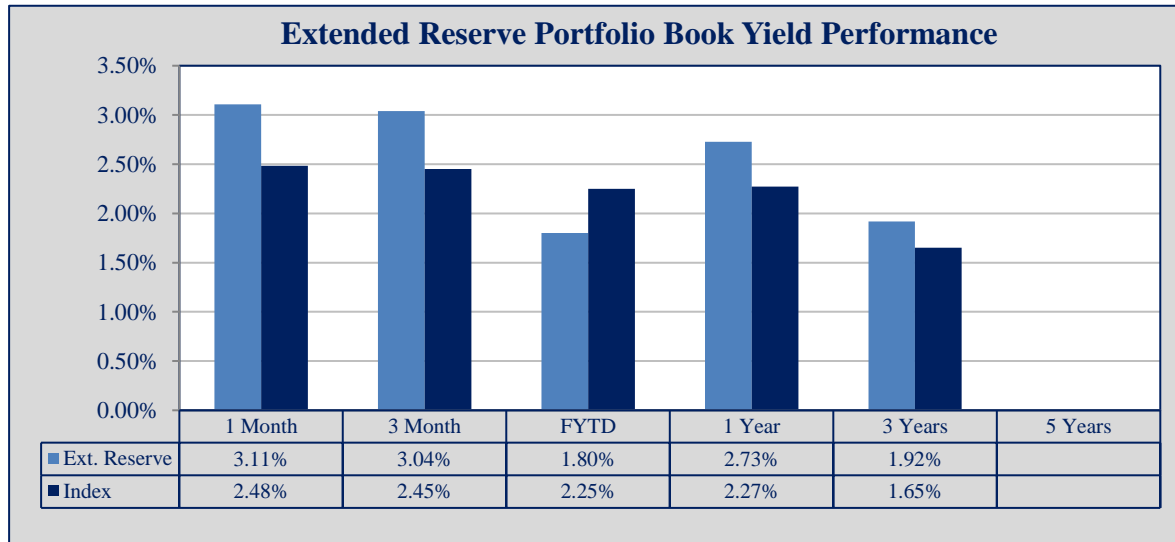
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	3.02%	3.08%	2.42%	2.93%	2.25%	1.96%
Weighted Benchmark**	4.36%	4.37%	4.05%	4.09%	2.52%	2.02%
Variance	-1.34%	-1.29%	-1.63%	-1.16%	-0.27%	-0.06%

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.

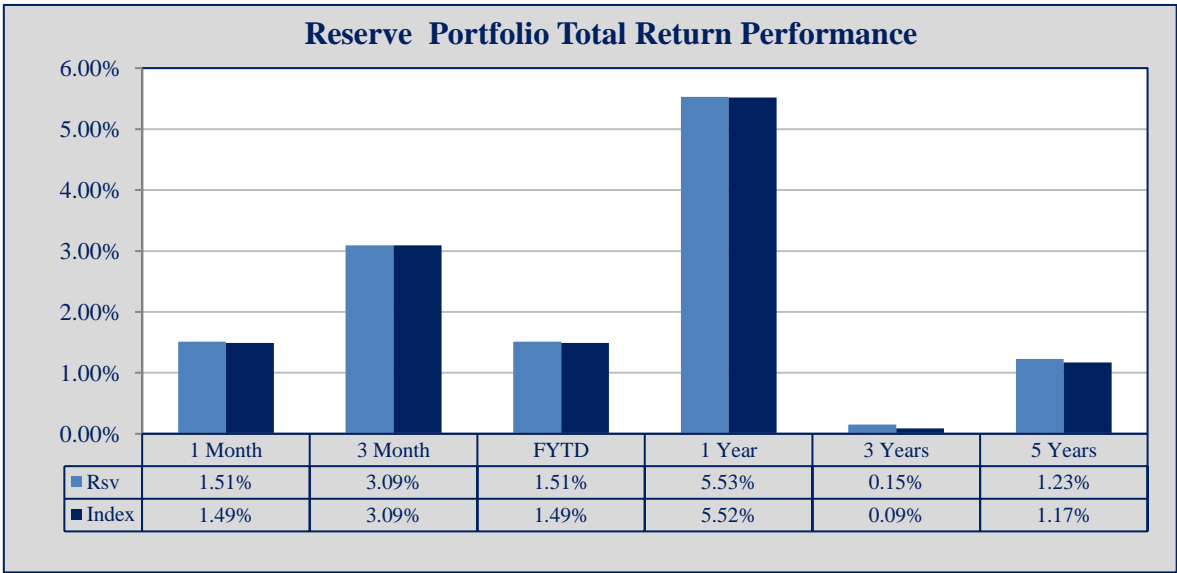
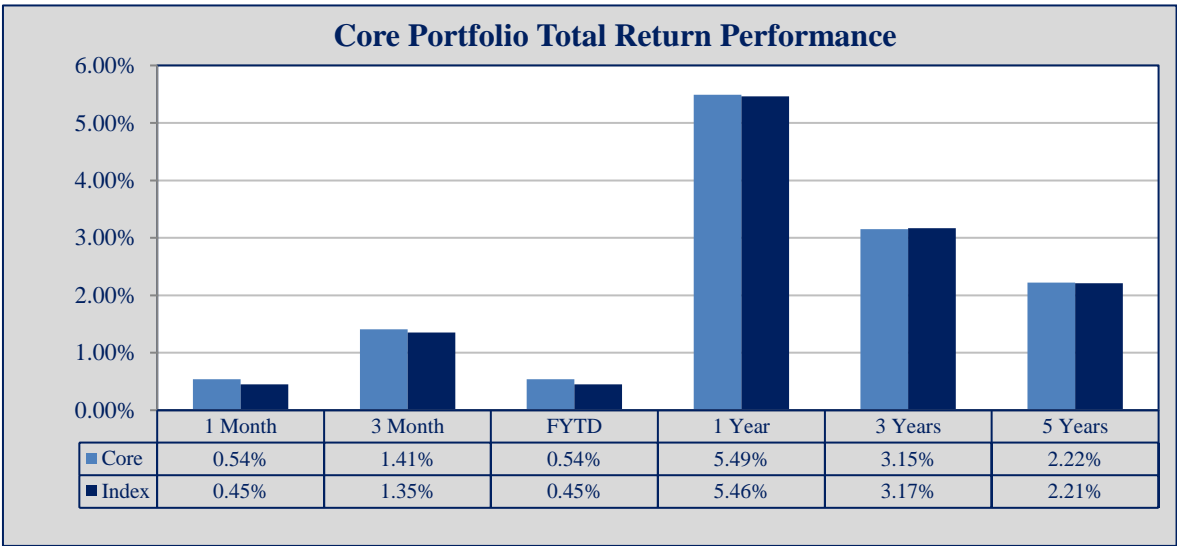


TOTAL RETURN PERFORMANCE
July 31, 2024

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.54%	1.41%	0.54%	5.49%	3.15%	2.22%
3 Month Treasury Bill Index*	0.45%	1.35%	0.45%	5.46%	3.17%	2.21%
Variance	0.09%	0.06%	0.09%	0.03%	-0.02%	0.01%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.51%	3.09%	1.51%	5.53%	0.15%	1.23%
1-5 Year Govt/Corp Index*	1.49%	3.09%	1.49%	5.52%	0.09%	1.17%
Variance	0.02%	0.00%	0.02%	0.01%	0.06%	0.06%

1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.
*Performance is measured using ICE BofA Indices, and are calculated to the last business day of the month.



TOTAL RETURN PERFORMANCE

July 31, 2024

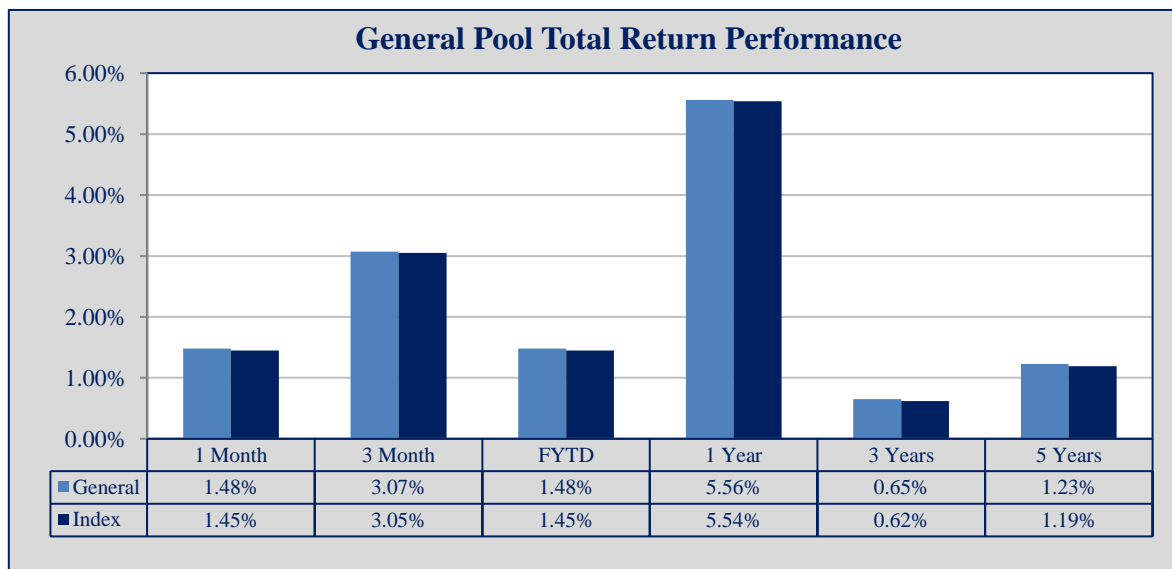
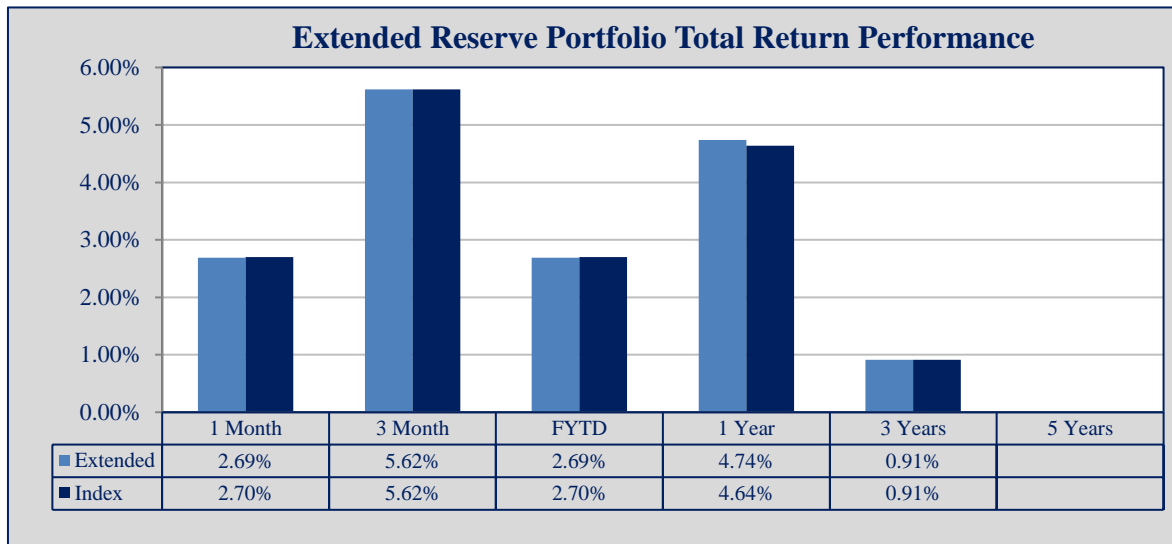
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	2.69%	5.62%	2.69%	4.74%	0.91%	N/A
5-10 Year Treasury Index*	2.70%	5.62%	2.70%	4.64%	0.91%	N/A
Variance	-0.01%	0.00%	-0.01%	0.10%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.48%	3.07%	1.48%	5.56%	0.65%	1.23%
General Portfolio Weighted Index**	1.45%	3.05%	1.45%	5.54%	0.62%	1.19%
Variance	0.03%	0.02%	0.03%	0.02%	0.03%	0.04%

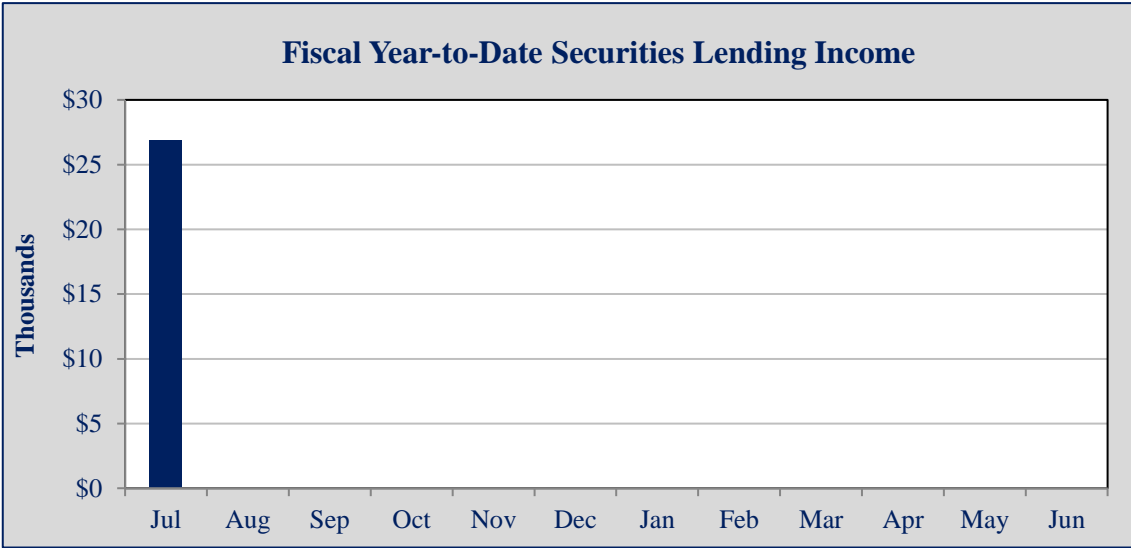
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

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

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

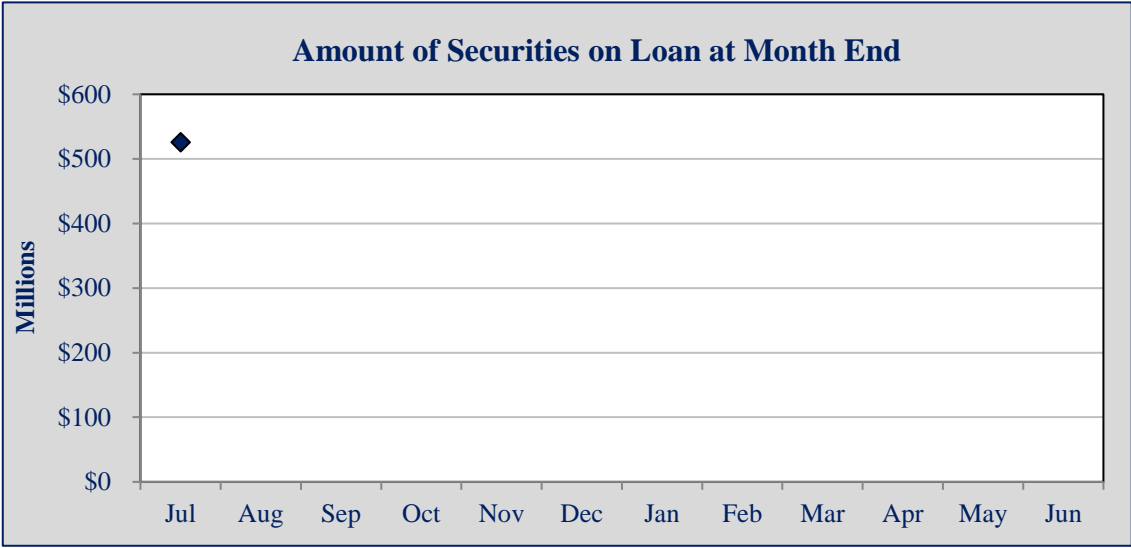


SECURITIES LENDING INFORMATION
July 31, 2024



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$27											
FYTD*	\$27	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

*Amounts in Thousands



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

*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: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		8/1/2024	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		8/1/2024	Bank				53,429,018	53,429,018	53,429,018		
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		300,000	300,000	300,000	619,403	5.272
Federated Hermes Treas Oblig	5.180	8/1/2024	MMF	AAAm	Aaa-mf	60934N500	52,596,287	52,596,287	52,596,287	205,535	5.180
Treasury Plus Money Market	5.210	8/1/2024	MMF	AAAm	Aaa-mf	94975H312	12,381,195	12,381,195	12,381,195	46,416	5.210
LAIF	4.516	8/1/2024	LAIF	NR	NR	SYS34208	1,071,282	1,071,282	1,071,282	4,088	4.516
LAIF	4.516	8/1/2024	LAIF	NR	NR	SYS50078	1,071,937	1,071,937	1,071,937	4,091	4.516
LAIF	4.516	8/1/2024	LAIF	NR	NR	SYS50080	1,071,642	1,071,642	1,071,642	4,090	4.516
LAIF	4.516	8/1/2024	LAIF	NR	NR	SYS50081	1,071,131	1,071,131	1,071,131	4,088	4.516
Cargill	0.000	8/1/2024	CP	A-1	P-1	14178LH11	50,507,000	50,499,564	50,499,560	0	5.449
UnitedHealth Group	0.000	8/1/2024	CP	A-1	P-1	91058TH17	90,622,000	90,393,482	90,608,626	0	5.503
UnitedHealth Group	0.000	8/1/2024	CP	A-1	P-1	91058TH17	32,296,000	32,228,932	32,291,234	0	5.501
FHLMC DN	0.000	8/1/2024	Agy	A-1+	P-1	313396A45	30,000,000	29,956,250	29,995,500	0	5.405
Truist Financial	2.500	8/1/2024	Corp	A-	Baa1	05531FBH5	10,000,000	10,020,268	10,000,000	125,000	2.294
Canadian Imperial Bank	5.350	8/1/2024	CD	A-1	P-1	13606K5P7	78,117,000	78,117,000	78,117,000	185,745	5.424
FHLMC DN	0.000	8/2/2024	Agy	A-1+	P-1	313396A52	50,000,000	49,919,792	49,985,500	0	5.406
Canadian Imperial Bank	0.000	8/5/2024	CP	A-1	P-1	13607EH51	30,000,000	29,968,908	29,977,792	0	5.485
Prudential Funding	0.000	8/5/2024	CP	A-1+	P-1	74433GH58	20,316,000	20,286,147	20,301,005	0	5.446
Chevron	0.000	8/6/2024	CP	A-1+	P-1	16677JH66	58,537,000	58,407,731	58,485,111	0	5.460
Sumitomo Mitsui	0.000	8/6/2024	CP	A-1	P-1	86563GH62	20,850,000	20,807,026	20,831,632	0	5.459
Apple	0.000	8/7/2024	CP	A-1+	P-1	03785DH74	150,000,000	149,362,000	149,846,292	0	5.451
Apple	0.000	8/7/2024	CP	A-1+	P-1	03785DH74	20,000,000	19,914,772	19,979,506	0	5.461
BMW	0.000	8/8/2024	CP	A-1	P-1	0556C2H89	41,000,000	40,903,058	40,951,347	0	5.482
BMW	0.000	8/9/2024	CP	A-1	P-1	0556C2H97	25,000,000	24,937,194	24,966,625	0	5.483
Canadian Imperial Bank	0.000	8/12/2024	CP	A-1	P-1	13607EHC6	36,539,000	36,463,121	36,474,079	0	5.501
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,801	6,989,442	24,646	0.753
FHLMC DN	0.000	8/14/2024	Agy	A-1+	P-1	313396B93	50,000,000	49,898,014	49,898,000	0	5.403
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,993,665	14,978,489	148,708	2.194
U.S. Treasury Bill	0.000	8/15/2024	Tsy	A-1+	P-1	912797KB2	43,210,000	43,077,153	43,121,420	0	5.435
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,993,025	24,951,686	43,269	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,984,901	92,538	2.019
Prudential Funding	0.000	8/19/2024	CP	A-1+	P-1	74433GHK5	50,000,000	49,859,875	49,859,611	0	5.474
Sumitomo Mitsui	0.000	8/19/2024	CP	A-1	P-1	86563GHK1	44,375,000	44,244,340	44,251,108	0	5.464
Sumitomo Mitsui	0.000	8/21/2024	CP	A-1	P-1	86563GHM7	80,000,000	79,682,000	79,753,086	0	5.470
FHLB DN	0.000	8/21/2024	Agy	A-1+	P-1	313384C80	86,956,000	86,600,253	86,689,915	0	5.429

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	70,305,063	69,804,948	549,253	1.435
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,122,151	39,888,542	313,859	1.566
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,996,611	9,961,711	70,486	1.786
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,995,668	9,957,220	70,000	1.846
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,110,769	9,957,220	70,000	0.629
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,993,308	19,954,840	268,333	3.535
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,942,454	39,753,646	56,658	0.525
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,708	14,970,843	240,167	4.401
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,995,149	19,856,805	35,556	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,999,207	19,961,165	295,139	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	75,399,813	74,596,436	535,605	1.587
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,988,063	24,838,086	126,025	1.549
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	50,261,999	49,730,957	357,070	1.596
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,020,874	19,958,594	285,656	4.143
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,989,586	19,966,600	295,000	4.555
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,998,320	9,934,694	63,333	2.018
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,996,727	9,927,735	47,847	1.659
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,993,453	19,855,470	95,694	1.659
FHLB DN	0.000	10/15/2024	Agy	A-1+	P-1	313384K73	25,000,000	24,157,031	24,729,750	0	5.151
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A2	91324PEM0	7,000,000	6,998,501	6,991,704	103,056	5.021
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,994,384	9,916,692	40,104	1.434
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,906,214	74,294,531	284,307	1.627
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,980,024	19,951,250	221,128	4.478
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,998,826	14,968,244	181,875	4.854
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,998,235	9,911,173	49,569	2.168
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,994,186	9,987,583	108,194	5.185
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,993,300	19,957,084	161,889	4.735
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,882,491	98,767,969	254,098	1.619
Truist Bank	2.150	12/6/2024	Corp	A	A3	07330NAT2	10,000,000	9,996,817	9,888,569	32,847	2.184
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,069,000	118,312,500	182,609	1.692
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,966,432	19,927,188	73,913	4.422
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,830,291	7,813	1.201
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,992,988	9,830,291	7,813	1.201
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,979,124	34,471,815	37,917	1.689
John Deere	1.250	1/10/2025	Corp	A	A1	24422EVY2	15,000,000	14,997,787	14,734,270	10,938	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,996,955	14,969,589	42,000	4.819

*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
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,994,997	19,665,739	15,000	1.526
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,991,513	19,658,956	14,500	1.495
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,996,269	14,979,259	28,583	4.925
US Bank	2.050	1/21/2025	Corp	A+	A2	90331HPL1	15,000,000	14,993,788	14,779,478	8,542	2.093
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,988,034	24,549,219	934	1.423
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,200,602	49,098,438	1,868	0.971
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	40,415,400	39,278,750	1,495	0.334
Adobe	1.900	2/1/2025	Corp	A+	A1	00724PAB5	5,000,000	4,998,033	4,914,979	47,500	1.943
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEP0	15,000,000	14,997,797	14,721,148	105,625	1.515
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,998,720	9,819,437	84,000	1.813
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,989,756	11,801,498	97,417	1.840
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,997,312	4,905,574	42,653	1.906
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,966,959	24,528,711	173,077	1.639
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,990,058	15,008,247	318,750	5.069
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	80,609,096	78,230,625	376,630	0.362
U.S. Treasury Note	4.625	2/28/2025	Tsy	AA+	Aaa	91282CGN5	60,000,000	59,689,307	59,860,313	1,161,277	5.163
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,996,858	9,824,528	91,875	2.283
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,978,239	19,488,564	58,333	0.865
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,997,152	9,770,000	53,090	1.405
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	100,264,803	97,129,688	168,033	0.237
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,035,773	24,625,977	220,543	2.480
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,987,376	24,655,561	225,000	3.053
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,894,832	49,209,766	387,295	2.848
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,991,934	19,387,829	34,375	0.666
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,999,079	19,731,117	178,667	3.354
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,995,120	4,865,190	18,750	1.599
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,998,309	4,853,084	12,500	1.161
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,993,968	14,814,881	110,500	3.442
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,994,394	9,680,969	15,833	0.809
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,708,540	181,957,618	1,078,329	2.917
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,142,375	29,364,141	135,122	1.623
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	45,213,562	44,046,211	202,683	1.623
Pfizer	4.650	5/19/2025	Corp	A	A2	716973AA0	15,000,000	14,995,868	14,954,973	139,500	4.678
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,997,490	6,911,730	48,261	3.687
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	50,000,000	49,918,945	49,744,532	359,973	4.417
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,999,274	9,671,737	12,889	0.808

*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
John Deere	4.950	6/6/2025	Corp	A	A1	24422EWW5	7,000,000	6,998,155	6,997,070	52,938	4.975
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,936,979	44,254,688	166,137	3.023
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,995,224	14,862,365	51,021	3.982
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	15,000,000	14,965,145	14,979,258	60,326	4.864
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	37,000,000	36,801,601	36,948,836	148,804	5.179
Morgan Stanley Bank	5.479	7/16/2025	Corp	A+	Aa3	61690U7U8	10,000,000	10,000,000	10,025,270	22,829	5.476
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,790,199	8,889	4.000
U.S. Treasury Note	4.750	7/31/2025	Tsy	AA+	Aaa	91282CHN4	55,000,000	55,133,538	55,009,883	7,099	4.499
Total		0.329					3,568,317,493	3,566,282,240	3,539,452,993	13,630,809	3.370

Portfolio: Reserve 9218-2

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		813,900	813,900	813,900	3,574	5.272
U.S. Treasury Bill	0.000	8/1/2024	Tsy	A-1+	P-1	912797JU2	25,000,000	24,938,328	25,000,000	0	5.383
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,859,640	237,000	3.986
Mercedes	5.375	8/1/2025	Corp	A	A2	58769JAJ6	10,000,000	9,996,500	10,026,005	268,750	5.394
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,808,578	257,021	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,587,161	32,251	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,369,688	576,923	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	58,379,531	553,846	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	29,189,766	276,923	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,864,961	46,154	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	29,189,766	276,923	0.451
Bank of America NA	5.650	8/18/2025	Corp	A+	Aa1	06428CAC8	20,000,000	20,000,000	20,136,196	511,639	5.650
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,361,741	36,896	0.598
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	25,056,641	25,069,336	523,098	4.879
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,994,141	25,069,336	523,098	5.012
U.S. Treasury Note	5.000	8/31/2025	Tsy	AA+	Aaa	91282CHV6	25,000,000	24,940,430	25,069,336	523,098	5.129
Toyota	5.600	9/11/2025	Corp	A+	A1	89236TKZ7	15,000,000	14,997,450	15,122,512	326,667	5.609
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,912,938	151,111	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,816,466	219,172	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,498,438	528,804	4.161
Citibank	5.864	9/29/2025	Corp	A+	Aa3	17325FBA5	15,000,000	15,000,000	15,143,930	298,087	5.864

*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	9/30/2025	Tsy	AA+	Aaa	91282CJB8	75,000,000	74,935,547	75,278,321	1,260,246	5.046
American Honda	5.800	10/3/2025	Corp	A-	A3	02665WEQ0	15,000,000	14,986,050	15,154,474	285,167	5.850
FFCB Note	5.125	10/10/2025	Agy	AA+	Aaa	3133EPYK5	20,000,000	20,000,000	20,120,775	316,042	5.125
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A2	91324PEN8	7,000,000	6,999,370	7,029,541	106,147	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,791,016	627,049	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,894,609	24,000	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,898,307	32,333	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,772,587	32,292	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,267,173	21,083	0.583
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	20,000,000	19,976,563	20,089,844	252,717	5.062
U.S. Treasury Note	5.000	10/31/2025	Tsy	AA+	Aaa	91282CJE2	30,000,000	29,970,703	30,134,766	379,076	5.069
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,029,783	61,250	5.260
Pepsico	5.250	11/10/2025	Corp	A+	A1	713448FV5	10,000,000	9,993,300	10,082,104	118,125	5.286
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A	A2	110122DN5	10,000,000	9,983,800	9,503,911	16,250	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,990,234	95,380	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	467,838	467,796	467,564	897	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	Baa1	55279HAT7	20,000,000	19,988,000	20,090,584	210,000	5.422
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	20,000,000	20,060,156	20,078,125	165,164	4.715
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	25,000,000	25,085,938	25,097,656	206,455	4.689
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,995,321	191,667	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,221,992	16,875	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,825,195	128,415	4.233
U.S. Treasury Note	4.250	12/31/2025	Tsy	AA+	Aaa	91282CJS1	80,000,000	79,965,625	79,703,125	295,652	4.273
Toyota	4.800	1/5/2026	Corp	A+	A1	89236TLJ2	12,000,000	11,990,760	12,018,797	41,600	4.841
Mercedes	4.900	1/9/2026	Corp	A	A2	58769JAP2	15,000,000	14,994,450	15,020,545	44,917	4.920
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	3,749,027	3,748,729	3,698,815	716	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	1,337,311	1,337,296	1,336,561	3,132	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	2,858,162	2,857,560	2,806,640	699	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,831,217	3,357	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,854,367	1,250	0.794
U.S. Treasury Note	4.250	1/31/2026	Tsy	AA+	Aaa	91282CJV4	75,000,000	75,035,156	74,756,836	8,662	4.225
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,894,221	67,278	0.746
Intel	4.875	2/10/2026	Corp	A-	A3	458140CD0	10,000,000	10,000,000	10,005,124	231,563	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	67,087,891	525,000	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,751,953	225,000	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,959,961	187,500	0.485

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,959,961	187,500	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,959,961	187,500	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,999,079	147,778	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,693,916	226,342	2.595
Cisco	4.900	2/26/2026	Corp	AA-	A1	17275RBP6	10,000,000	9,996,200	10,053,216	210,972	4.920
U.S. Treasury Note	4.625	2/28/2026	Tsy	AA+	Aaa	91282CKB6	30,000,000	30,045,703	30,077,344	580,639	4.544
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,580,130	93,125	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	A+	Aa3	194162AQ6	10,000,000	9,988,400	10,040,677	198,667	4.837
John Deere	4.950	3/6/2026	Corp	A	A1	24422EXK0	10,000,000	9,996,100	10,052,836	198,000	4.971
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	30,032,144	517,500	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	50,160,157	873,471	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	1,986,312	1,986,156	1,984,682	4,295	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	28,253,906	75,615	0.963
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	30,000,000	29,893,359	30,043,359	453,689	4.689
U.S. Treasury Note	4.500	3/31/2026	Tsy	AA+	Aaa	91282CKH3	25,000,000	24,782,227	25,036,133	378,074	4.975
IBRD Note	4.750	4/10/2026	Supra	AAA	Aaa	459058LE1	25,000,000	24,993,500	25,131,307	366,146	6.225
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	2,623,987	2,623,931	2,577,731	828	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,815,569	215,333	4.080
Citibank	5.438	4/30/2026	Corp	A+	Aa3	17325FBF4	15,000,000	15,000,000	15,137,190	206,191	5.438
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	56,381,250	113,723	0.858
U.S. Treasury Note	4.875	4/30/2026	Tsy	AA+	Aaa	91282CKK6	30,000,000	29,926,172	30,249,609	369,599	5.006
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,827,964	43,889	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	23,380,483	62,292	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A2	91324PEC2	10,000,000	9,982,600	9,403,904	24,278	1.186
State Street	5.104	5/18/2026	Corp	A	A1	857477CB7	10,000,000	10,000,000	9,997,152	103,498	5.104
Toyota	4.450	5/18/2026	Corp	A+	A1	89236TKT1	20,000,000	19,988,400	19,918,366	180,472	4.471
Pfizer	4.450	5/19/2026	Corp	A	A2	716973AB8	20,000,000	19,976,600	19,924,715	178,000	4.492
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	28,122,656	38,115	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	28,122,656	38,115	0.807
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	30,000,000	29,992,969	30,276,563	247,746	4.887
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	48,076,172	179,986	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,653,320	125,990	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,807,617	17,999	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,807,227	111,592	0.451
John Deere	4.750	6/8/2026	Corp	A	A1	24422EWX3	7,000,000	6,995,940	7,017,548	48,951	4.771
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	3,726,362	3,725,874	3,658,762	762	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	19,932,031	105,943	4.497
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	2,601,960	2,601,799	2,564,153	520	0.483
John Deere	1.050	6/17/2026	Corp	A	A1	24422EVR7	10,000,000	9,983,500	9,360,726	12,833	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,372,550	13,438	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,247,060	16,125	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	28,134,375	22,826	0.873
U.S. Treasury Note	4.625	6/30/2026	Tsy	AA+	Aaa	91282CKY6	40,000,000	39,954,688	40,232,812	160,870	4.685
U.S. Treasury Note	4.625	6/30/2026	Tsy	AA+	Aaa	91282CKY6	25,000,000	24,997,070	25,145,508	100,543	4.631
American Honda	5.250	7/7/2026	Corp	A-	A3	02665WEK3	10,000,000	9,987,700	10,097,523	35,000	5.295
FFCB Note	4.625	7/10/2026	Agy	AA+	Aaa	3133ERKR1	14,000,000	14,034,860	14,077,962	37,771	4.491
Bank of America	4.827	7/22/2026	Corp	A-	A1	06051GLA5	10,000,000	10,000,000	9,950,066	12,068	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,617,188	340	0.730
State Street	5.272	8/3/2026	Corp	A	A1	857477CD3	10,000,000	10,000,000	10,087,611	260,671	5.272
Citibank	0.000	8/6/2026	Corp	A+	Aa3	17325FBJ6	10,000,000	10,000,000	10,023,446	0	4.929
Goldman Sachs	5.798	8/10/2026	Corp	BBB+	A2	38145GAM2	14,000,000	14,000,000	14,067,513	385,567	5.798
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,660,892	29,340	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,950,071	80,500	1.189
U.S. Treasury Note	4.375	8/15/2026	Tsy	AA+	Aaa	91282CHU8	25,000,000	24,869,141	25,048,828	504,808	4.566
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	5,792,678	5,791,542	5,682,964	4,789	1.876
Toyota ABS	5.600	8/17/2026	ABS	AAA	NR	89231FAB6	4,000,351	4,000,106	4,002,503	9,956	5.670
Bank of America NA	5.526	8/18/2026	Corp	A+	Aa1	06428CAA2	15,000,000	15,000,000	15,231,303	375,308	5.526
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	32,582,813	109,851	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,859,375	115,082	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	33,003,906	201,393	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,859,375	115,082	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	23,574,219	143,852	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	33,003,906	201,393	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,331,858	51,278	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,313,237	43,764	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	6,463,666	6,463,317	6,411,472	10,744	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	3,898,076	3,897,985	3,845,925	5,076	2.949
Intuit	5.250	9/15/2026	Corp	A-	A3	46124HAE6	15,000,000	14,986,500	15,217,965	297,500	5.283
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,322,997	42,500	1.125
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	35,000,000	34,835,938	35,266,602	611,430	4.796
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,534,368	198,438	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,042,588	190,117	5.610

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	23,294,922	73,514	0.999
John Deere	1.300	10/13/2026	Corp	A	A1	24422EVW6	10,000,000	9,980,700	9,324,293	39,000	1.340
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,843,750	25,208,985	341,189	4.852
U.S. Treasury Note	4.625	10/15/2026	Tsy	AA+	Aaa	91282CJC6	25,000,000	24,820,313	25,208,985	341,189	4.888
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,168,708	268,538	6.129
Morgan Stanley Bank	5.882	10/30/2026	Corp	A+	Aa3	61690U7W4	10,000,000	10,000,000	10,229,784	148,684	5.893
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,873,866	67,788	1.683
PACCAR	5.200	11/9/2026	Corp	A+	A1	69371RS72	15,000,000	14,988,450	15,226,425	177,667	5.228
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,664,161	17,083	1.532
Pepsico	5.125	11/10/2026	Corp	A+	A1	713448FW3	5,000,000	4,998,650	5,068,640	57,656	5.135
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,761,196	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,810,994	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	4,416,103	4,415,720	4,331,048	2,318	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,707,031	42,350	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,585,938	68,818	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	14,151,563	41,291	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	33,020,313	96,346	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	42,454,688	123,873	0.530
Citibank	5.488	12/4/2026	Corp	A+	Aa3	17325FBC1	10,000,000	10,000,000	10,155,201	86,893	5.488
Thermo Fisher Scientific	5.000	12/5/2026	Corp	A-	A3	883556CZ3	10,000,000	9,993,100	10,103,484	77,778	5.025
JPMorgan Chase Bank	5.110	12/8/2026	Corp	A+	Aa2	48125LRU8	20,000,000	20,000,000	20,176,147	150,461	5.110
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	7,867,879	7,867,425	7,826,214	15,666	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	23,629,883	38,043	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	14,177,930	22,826	1.449
Mercedes	4.800	1/11/2027	Corp	A	A2	58769JAQ0	15,000,000	14,984,700	15,070,865	40,000	4.837
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,778,310	19,000	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	28,110,028	22,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,427,373	8,667	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,857,722	5,694	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	14,067,773	611	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	70,338,867	3,057	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	65,649,609	2,853	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	28,135,547	1,223	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	28,290,353	285,000	1.930
Eli Lilly	4.500	2/9/2027	Corp	A+	A1	532457CJ5	15,000,000	14,992,050	15,036,317	322,500	4.519
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,430,126	105,111	2.203

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Philip Morris	4.750	2/12/2027	Corp	A-	A2	718172DF3	10,000,000	9,937,300	10,026,110	221,667	4.978
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	33,423,633	363,462	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	38,198,438	415,385	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,820,493	8,711	1.973
Bristol-Myers Squibb	4.900	2/22/2027	Corp	A	A2	110122EE4	10,000,000	9,989,200	10,091,615	216,417	4.939
Cisco	4.800	2/26/2027	Corp	AA-	A1	17275RBQ4	20,000,000	19,974,000	20,167,235	413,333	4.847
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	37,085,938	188,315	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	41,721,680	211,855	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,271,484	47,079	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,271,484	47,079	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	32,450,195	164,776	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	37,085,938	188,315	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,542,969	94,158	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,482,731	104,125	2.570
John Deere	4.850	3/5/2027	Corp	A	A1	24422EXM6	10,000,000	9,990,700	10,081,024	194,000	4.884
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	11,038,593	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,741,194	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,723,311	217,222	2.304
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	25,000,000	24,654,297	25,080,078	401,325	4.761
State Street	4.993	3/18/2027	Corp	A	A1	857477CL5	10,000,000	10,000,000	10,100,202	184,464	4.993
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	38,410,938	336,066	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	91282ZE3	30,000,000	30,197,942	27,386,719	63,012	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	91282ZE3	20,000,000	20,129,409	18,257,813	42,008	0.482
Adobe	4.850	4/4/2027	Corp	A+	A1	00724PAE9	10,000,000	9,995,000	10,115,754	157,625	4.868
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,436,264	198,000	3.345
U.S. Treasury Note	4.500	4/15/2027	Tsy	AA+	Aaa	91282CKJ9	10,000,000	9,906,250	10,096,875	132,787	4.843
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	9,049,702	9,049,640	8,951,037	13,725	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,867,269	90,000	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JJT8	20,000,000	19,995,576	19,724,388	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,996,400	9,792,943	78,111	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A2	91324PEG3	10,000,000	9,994,600	9,792,943	78,111	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,856,033	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	72,084,961	333,504	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	57,667,969	266,803	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	40,000,000	39,986,215	36,201,562	33,880	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,452,502	79,861	3.136

*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	6/15/2027	Tsy	AA+	Aaa	91282CKV2	10,000,000	10,042,188	10,150,000	59,392	4.470
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,841,297	24,800	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,447,266	70,652	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	73,341,797	211,957	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,568,360	10,870	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,541,016	6,522	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,513,672	2,174	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	18,054,688	8,696	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,568,360	10,870	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	9,027,344	4,348	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,541,016	6,522	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	9,027,344	4,348	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,855,296	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,774,242	9,222	4.179
Honeywell	0.000	7/30/2027	Corp	A	A2	438516CX2	15,000,000	14,999,550	15,066,494	0	4.651
Intel	3.750	8/5/2027	Corp	A-	A3	458140BY5	20,000,000	19,979,200	19,545,420	366,667	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,762,209	169,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	58,387,500	784,647	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	22,445,313	52,310	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	49,379,688	115,082	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	31,423,438	73,234	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,049,896	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,951,543	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	10,004,807	165,569	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	50,130,860	693,135	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	20,053,125	208,492	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	15,039,844	156,369	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,366,019	139,750	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,218,328	10,523	4.558
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	79,609,375	525,137	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	15,090,158	113,750	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,775,391	168,478	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,910,156	67,391	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,064,008	40,250	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,959,102	21,111	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	58,134,375	1,325	0.760

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,943,750	204	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	10,016,597	218,750	4.535
Intel	4.875	2/10/2028	Corp	A-	A3	458140CE8	10,000,000	9,991,700	10,094,580	231,563	4.894
American Express	5.098	2/16/2028	Corp	BBB+	A2	025816DP1	10,000,000	10,000,000	10,052,956	233,658	5.098
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,992,969	334,783	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	A+	Aa3	194162AR4	15,000,000	14,984,700	15,166,894	287,500	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,618,234	931,305	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	9,931,304	146,389	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	136,001,954	630,123	1.386
Morgan Stanley	5.652	4/13/2028	Corp	A-	A1	61747YFP5	10,000,000	10,000,000	10,188,739	160,140	5.652
Toyota ABS	5.160	4/17/2028	ABS	AAA	NR	89231FAD2	10,000,000	9,997,738	10,030,081	22,933	5.226
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,828,125	88,451	3.517
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	67,872,071	236,923	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,574,414	47,385	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	9,049,609	31,590	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	45,248,047	157,948	1.184
Hershey	4.250	5/4/2028	Corp	A	A1	427866BH0	5,000,000	4,992,850	4,985,163	51,354	4.282
Apple	4.000	5/10/2028	Corp	AA+	Aaa	037833ET3	25,000,000	24,951,750	24,849,428	225,000	4.043
Florida Power & Light	4.400	5/15/2028	Corp	A+	Aa2	341081GN1	5,000,000	4,996,700	4,979,113	46,444	4.415
Lockheed Martin	4.450	5/15/2028	Corp	A-	A2	539830BZ1	5,000,000	4,991,000	4,999,528	46,972	4.491
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,998,048	14,406,445	91,406	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,541,758	48,021,485	304,688	3.076
Pfizer	4.450	5/19/2028	Corp	A	A2	716973AC6	5,000,000	4,994,000	4,987,738	44,500	4.477
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,207,487	15,380,162	32,967	0.991
U.S. Treasury Note	3.625	5/31/2028	Tsy	AA+	Aaa	91282CHE4	30,000,000	29,807,813	29,615,625	184,221	3.767
U.S. Treasury Note	4.000	6/30/2028	Tsy	AA+	Aaa	91282CHK0	55,000,000	54,692,773	55,027,930	191,304	4.125
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	95,000,000	95,175,067	85,648,438	103,261	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	5,000,000	5,009,058	4,507,813	5,435	1.212
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	45,000,000	45,562,862	40,570,313	48,913	0.989
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	20,000,000	20,245,843	18,031,250	21,739	0.989
American Honda	5.125	7/7/2028	Corp	A-	A3	02665WEM9	10,000,000	9,995,600	10,186,874	34,167	5.135
Toyota	5.118	7/13/2028	Corp	A+	A1	892331AQ2	12,000,000	12,000,000	12,262,460	30,708	5.118
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,008,095	10,607,873	4,647	0.806
John Deere	4.950	7/14/2028	Corp	A	A1	24422EXB0	10,000,000	9,985,100	10,173,850	23,375	4.984
JPMorgan Chase & Co	4.979	7/22/2028	Corp	A-	A1	46647PEL6	10,000,000	10,000,000	10,051,560	12,448	4.979
U.S. Treasury Note	4.125	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	85,000,000	84,893,750	85,441,601	9,528	4.153

*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	7/31/2028	Tsy	AA+	Aaa	91282CHQ7	20,000,000	19,899,219	20,103,906	2,242	4.238
PACCAR	4.950	8/10/2028	Corp	A+	A1	69371RS64	15,000,000	14,976,300	15,264,976	352,688	4.986
U.S. Treasury Note	4.375	8/31/2028	Tsy	AA+	Aaa	91282CHX2	100,000,000	100,531,250	101,492,188	1,830,842	4.256
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,238,728	80,409,375	423,709	1.070
Philip Morris	5.250	9/7/2028	Corp	A-	A2	718172DC0	15,000,000	14,878,650	15,315,289	315,000	5.437
Unilever	4.875	9/8/2028	Corp	A+	A1	904764BS5	10,000,000	9,979,800	10,166,021	193,646	4.921
Intuit	5.125	9/15/2028	Corp	A-	A3	46124HAF3	15,000,000	14,969,250	15,359,409	290,417	5.172
Citibank	5.803	9/29/2028	Corp	A+	Aa3	17325FBB3	20,000,000	20,000,000	20,833,768	393,314	5.803
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	20,000,000	19,915,428	17,927,344	84,016	1.336
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	14,000,000	13,943,701	12,549,141	58,811	1.336
U.S. Treasury Note	4.875	10/31/2028	Tsy	AA+	Aaa	91282CJF9	80,000,000	80,268,750	82,809,375	985,598	4.799
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,783,043	44,976,563	173,743	1.467
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,667,013	43,500,586	298,064	3.288
U.S. Treasury Note	5.250	11/15/2028	Tsy	AA+	Aaa	912810FF0	10,000,000	10,183,778	10,522,656	111,277	4.828
U.S. Treasury Note	4.375	11/30/2028	Tsy	AA+	Aaa	91282CJN2	105,000,000	105,385,547	106,739,063	778,176	4.293
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	35,000,000	35,170,042	31,592,969	88,934	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	10,000,000	10,047,812	9,026,563	25,410	1.399
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,164,938	67,699,219	190,574	1.453
Mercedes	4.850	1/11/2029	Corp	A	A2	58769JAR8	12,000,000	11,985,720	12,112,265	32,333	4.877
Procter & Gamble	4.350	1/29/2029	Corp	AA-	Aa3	742718GF0	20,000,000	19,991,200	20,195,211	4,833	4.360
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,002,843	45,488,282	2,378	1.749
Air Products & Chemicals	4.600	2/8/2029	Corp	A	A2	009158BH8	20,000,000	19,973,400	20,134,274	442,111	4.630
Philip Morris	4.875	2/13/2029	Corp	A-	A2	718172DG1	10,000,000	9,907,000	10,059,299	227,500	5.088
Bristol-Myers Squibb	4.900	2/22/2029	Corp	A	A2	110122EF1	10,000,000	9,979,000	10,157,152	216,417	4.948
Cisco	4.850	2/26/2029	Corp	AA-	A1	17275RBR2	10,000,000	9,996,500	10,186,352	208,819	4.858
U.S. Treasury Note	4.250	2/28/2029	Tsy	AA+	Aaa	91282CKD2	25,000,000	25,017,578	25,327,149	444,633	4.234
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	25,000,000	25,038,272	22,840,820	196,162	1.843
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	75,000,000	75,113,020	68,522,461	588,485	1.843
American Honda	4.900	3/13/2029	Corp	A-	A3	02665WFE6	10,000,000	9,995,600	10,135,663	187,833	4.910
U.S. Treasury Note	4.125	3/31/2029	Tsy	AA+	Aaa	91282CKG5	45,000,000	44,850,586	45,341,016	623,822	4.199
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,943,240	46,648,438	399,078	2.399
Adobe	4.800	4/4/2029	Corp	A+	A1	00724PAF6	10,000,000	9,985,100	10,179,106	156,000	4.834
U.S. Treasury Note	4.625	4/30/2029	Tsy	AA+	Aaa	91282CKP5	40,000,000	39,885,938	41,175,000	467,527	4.690
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,862,966	23,687,500	116,462	2.863
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,628,329	23,687,500	116,462	3.058
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	40,000,000	39,414,007	37,900,000	186,339	3.058

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,640,149	23,687,500	116,462	3.057
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	20,000,000	19,716,925	18,950,000	93,169	3.057
U.S. Treasury Note	4.250	6/30/2029	Tsy	AA+	Aaa	91282CKX8	55,000,000	54,896,875	55,760,547	203,261	4.292
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,657,525	24,224,610	70,652	2.693
U.S. Treasury Note	4.250	6/30/2029	Tsy	AA+	Aaa	91282CKX8	80,000,000	80,815,625	81,106,250	295,652	4.019
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,994,639	8,656,992	6,111	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	30,000,000	31,281,899	26,872,266	225,000	0.786
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	45,000,000	46,894,542	40,308,399	337,500	0.786
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,440,225	8,957,422	75,000	0.749
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	45,000,000	45,457,245	40,308,399	337,500	1.419
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	30,000,000	30,299,462	26,872,266	225,000	1.419
U.S. Treasury Note	3.875	9/30/2029	Tsy	AA+	Aaa	91282CFL0	40,000,000	40,189,934	39,864,062	520,902	3.772
Total		2.843					7,802,943,315	7,849,869,304	7,530,154,023	56,035,295	2.825

Portfolio: Extended Reserve 9218-5

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		250,000	250,000	250,000	1,097	5.272
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	75,178,711	758,152	4.136
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,937,500	25,059,570	252,717	4.044
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	10,000,000	9,867,188	10,023,828	101,087	4.265
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	25,000,000	24,513,672	25,059,570	252,717	4.413
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	78,986,875	326,413	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	27,824,922	114,986	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	44,878,907	185,462	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	26,927,344	111,277	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,865,625	262,568	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	878,672	6,923	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,393,359	34,615	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,514,688	27,692	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	13,180,078	103,846	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,908,047	62,308	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,665,391	76,154	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,786,719	69,231	0.720

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,786,719	69,231	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	57,113,672	450,000	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,573,438	138,462	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,530,469	176,902	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,858,217	42,250	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,581,250	26,495	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,145,313	6,624	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,290,625	13,247	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,948,750	15,897	0.682
U.S. Treasury Note	3.750	6/30/2030	Tsy	AA+	Aaa	91282CHJ3	20,000,000	19,739,063	19,778,906	65,217	3.965
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,310,967	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,310,967	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,621,935	85,556	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,805,703	51,923	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,112,695	14,423	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	13,160,625	46,154	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,450,781	57,692	0.683
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	80,000,000	79,625,000	80,687,500	1,380,978	4.203
U.S. Treasury Note	4.125	8/31/2030	Tsy	AA+	Aaa	91282CHW4	40,000,000	40,192,188	40,343,750	690,489	4.036
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	25,000,000	24,854,492	25,892,578	388,576	4.724
U.S. Treasury Note	4.625	9/30/2030	Tsy	AA+	Aaa	91282CHZ7	40,000,000	41,284,375	41,428,125	621,721	4.031
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	20,000,000	20,011,719	21,000,781	246,399	4.865
U.S. Treasury Note	4.875	10/31/2030	Tsy	AA+	Aaa	91282CJG7	55,000,000	55,565,039	57,752,148	677,599	4.690
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	41,521,485	92,731	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	17,439,023	38,947	0.914
U.S. Treasury Note	4.375	11/30/2030	Tsy	AA+	Aaa	91282CJM4	100,000,000	100,070,313	102,277,344	741,120	4.363
U.S. Treasury Note	3.750	12/31/2030	Tsy	AA+	Aaa	91282CJQ5	15,000,000	14,875,781	14,819,531	48,913	3.886
U.S. Treasury Note	4.000	1/31/2031	Tsy	AA+	Aaa	91282CJX0	40,000,000	40,204,688	40,076,562	4,348	3.916
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	51,209,024	316,731	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,592,383	77,885	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,197,461	25,962	1.630
U.S. Treasury Note	4.250	2/28/2031	Tsy	AA+	Aaa	91282CKC4	50,000,000	49,978,516	50,830,078	889,266	4.257
U.S. Treasury Note	4.625	4/30/2031	Tsy	AA+	Aaa	91282CKN0	30,000,000	29,905,078	31,162,500	350,645	4.679
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	56,014,258	223,879	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,543,945	86,107	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,617,578	34,443	1.613

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,926,367	51,664	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,405,703	89,552	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,617,578	34,443	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,763,101	103,250	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	50,032,031	346,154	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	41,693,360	288,462	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	12,198,317	89,483	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,383,275	56,667	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	43,472,813	151,549	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	29,260,547	102,004	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,939,844	129,808	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	36,993,750	243,750	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,121,094	152,344	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,872,656	91,406	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	27,412,500	380,769	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	31,981,250	444,231	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,275,000	253,846	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,464,300	145,833	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,191,406	218,580	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	45,344,531	393,444	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	35,267,969	306,012	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,114,844	131,148	3.953
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	10,000,000	10,217,969	10,076,563	87,432	3.845
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,323,242	25,191,406	218,580	3.957
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	19,229,688	323,077	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	38,459,375	646,154	3.438
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	35,000,000	34,526,953	33,651,953	565,385	3.666
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	12,000,000	11,926,320	12,136,646	259,500	4.577
FFCB Note	4.500	8/8/2033	Agy	AA+	Aaa	3133EPSE6	13,000,000	12,916,150	13,148,033	281,125	4.581
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	25,000,000	24,554,688	24,671,875	447,115	4.094
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	100,000,000	94,593,750	98,687,500	1,788,462	4.561
U.S. Treasury Note	3.875	8/15/2033	Tsy	AA+	Aaa	91282CHT1	35,000,000	32,359,961	34,540,625	625,962	4.851
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	25,000,000	25,315,430	25,859,375	238,451	4.342
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,252,734	5,171,875	47,690	3.878
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	5,000,000	5,219,922	5,171,875	47,690	3.953
U.S. Treasury Note	4.500	11/15/2033	Tsy	AA+	Aaa	91282CJJ1	10,000,000	9,869,922	10,343,750	95,380	4.670

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

Portfolio: 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	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	50,000,000	49,060,547	49,789,063	923,077	4.233
U.S. Treasury Note	4.000	2/15/2034	Tsy	AA+	Aaa	91282CJZ5	55,000,000	54,067,578	54,767,969	1,015,385	4.211
FHLB Note	4.375	3/10/2034	Agy	AA+	Aaa	3130AYW85	25,000,000	24,789,000	25,084,185	522,569	4.480
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	55,000,000	54,428,516	56,409,375	510,020	4.505
U.S. Treasury Note	4.375	5/15/2034	Tsy	AA+	Aaa	91282CKQ3	65,000,000	65,396,094	66,665,625	602,751	4.298
Total		7.098					2,685,000,000	2,676,338,681	2,529,958,382	24,479,820	3.107

Portfolio: Wastewater 208

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAA-m	Aaa-mf		505	505	505	3	5.272
Pfizer	0.000	8/1/2024	CP	A-1	P-1	71708EH16	10,490,000	10,345,832	10,488,458	0	5.545
FHLB DN	0.000	8/6/2024	Agy	A-1+	P-1	313384A90	11,525,000	11,364,879	11,514,858	0	5.431
FHLB DN	0.000	8/13/2024	Agy	A-1+	P-1	313384B81	11,519,000	11,359,270	11,497,114	0	5.421
Johnson & Johnson	0.000	8/20/2024	CP	A-1+	P-1	47816FHL8	10,286,000	10,137,596	10,255,828	0	5.528
FHLB DN	0.000	8/20/2024	Agy	A-1+	P-1	313384C72	11,520,000	11,360,102	11,486,362	0	5.426
BNP Paribas	0.000	8/27/2024	CP	A-1	P-1	09659BHT0	10,880,000	10,722,433	10,836,847	0	5.549
BNP Paribas	0.000	8/27/2024	CP	A-1	P-1	09659BHT0	11,526,000	11,362,484	11,480,285	0	5.548
U.S. Treasury Bill	0.000	9/3/2024	Tsy	A-1+	P-1	912797LA3	10,440,000	10,291,221	10,389,575	0	5.459
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,742,943	92,703	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,629,269	91,498	2.613
Natl Securities Clearing	0.000	9/9/2024	CP	A-1+	P-1	63763PJ91	10,000,000	9,867,000	9,940,889	0	5.543
FHLB DN	0.000	9/9/2024	Agy	A-1+	P-1	313384F38	3,745,000	3,696,034	3,723,167	0	5.448
Natl Securities Clearing	0.000	9/10/2024	CP	A-1+	P-1	63763PJA8	13,860,000	13,679,758	13,776,024	0	5.541
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,789,546	19,653	3.885
U.S. Treasury Bill	0.000	9/17/2024	Tsy	A-1+	P-1	912797LH8	16,470,000	16,252,553	16,356,522	0	5.441
Societe Generale	0.000	9/24/2024	CP	A-1	P-1	83369BJQ0	13,882,000	13,694,265	13,769,644	0	5.575
Sumitomo Mitsui	0.000	10/1/2024	CP	A-1	P-1	86563GK19	13,382,000	13,200,351	13,257,919	0	5.596
FHLB DN	0.000	10/3/2024	Agy	A-1+	P-1	313384J34	15,113,000	14,899,273	14,975,472	0	5.417
U.S. Treasury Bill	0.000	10/8/2024	Tsy	A-1+	P-1	912797LS4	15,443,000	15,239,308	15,291,967	0	5.436
Sumitomo Mitsui	0.000	10/15/2024	CP	A-1	P-1	86563GKF8	11,221,000	11,073,142	11,094,480	0	5.552
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	10,615,000	10,236,982	10,495,687	0	4.911
FHLB DN	0.000	10/18/2024	Agy	A-1+	P-1	313384L23	19,813,000	19,094,091	19,590,302	0	5.025
Toronto Dominion	0.000	10/22/2024	CP	A-1+	P-1	89116EKN2	13,876,000	13,690,451	13,706,498	0	5.512

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

Portfolio: Wastewater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Toronto Dominion	0.000	10/29/2024	CP	A-1+	P-1	89116EKV4	12,105,000	11,944,969	11,944,972	0	5.448
FNMA DN	0.000	11/26/2024	Agy	A-1+	P-1	313588Q99	12,800,000	12,561,900	12,588,928	0	5.274
Toyota	0.000	12/2/2024	CP	A-1+	P-1	89233GM29	17,017,000	16,621,166	16,713,320	0	5.578
FHLB DN	0.000	12/2/2024	Agy	A-1+	P-1	313384R76	14,559,000	14,204,246	14,309,459	0	5.374
FNMA DN	0.000	12/2/2024	Agy	A-1+	P-1	313588R72	43,548,000	42,407,798	42,801,587	0	5.376
FHLB DN	0.000	1/24/2025	Agy	A-1+	P-1	313385AZ9	6,046,000	5,767,239	5,899,324	0	4.856
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,463,135	135,692	1.792
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	11,563,000	11,073,484	11,117,246	0	4.965
FHLB DN	0.000	6/2/2025	Agy	A-1+	P-1	313385GJ9	11,534,000	11,072,678	11,089,364	0	4.893
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,804,340	83,661	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,568,054	28,982	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,721,911	45,083	2.029
Total		0.361					438,232,505	429,988,360	432,111,801	497,275	4.988

Portfolio: LA MICLA 2016 STLIG 26U

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		130,959	130,959	130,959	575	5.272
Total		0.003					130,959	130,959	130,959	575	5.272

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		3,872,260	3,872,260	3,872,260	16,995	5.272
Total		0.003					3,872,260	3,872,260	3,872,260	16,995	5.272

*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: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		158,261	158,261	158,261	695	5.272
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	269,354	721	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,109,773	36,312	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	67,437	401	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	68,400	407	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	71,290	424	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	72,254	429	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	69,364	412	2.533
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	300,000	298,418	302,285	5,241	4.818
Total		1.708					7,448,261	7,112,051	7,188,418	45,041	2.807

Portfolio: Harbor Emergency FD 751

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		86,152	86,152	86,152	66	5.272
U.S. Treasury Note	4.500	11/30/2024	Tsy	AA+	Aaa	91282CFX4	25,000,000	24,834,961	24,940,430	190,574	5.186
U.S. Treasury Note	4.875	11/30/2025	Tsy	AA+	Aaa	91282CJL6	10,300,000	10,344,258	10,340,234	85,059	4.648
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	15,320,000	15,300,252	15,461,231	126,516	4.943
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	812,000	811,778	819,486	6,706	4.889
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	3,500,000	3,455,430	3,507,246	380	4.288
U.S. Treasury Note	4.000	1/31/2029	Tsy	AA+	Aaa	91282CJW2	177,000	174,732	177,366	19	4.290
Total		1.239					55,195,152	55,007,562	55,332,146	409,320	4.954

Portfolio: Harbor Foods Restoration 70L

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		845	845	845	4	5.272
U.S. Treasury Note	4.875	5/31/2026	Tsy	AA+	Aaa	91282CKS9	648,000	648,582	653,974	5,351	4.827
Total		1.831					648,845	649,428	654,819	5,356	4.827

*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: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		702,678	702,678	702,678	3,084	5.272
U.S. Treasury Note	4.250	5/31/2025	Tsy	AA+	Aaa	91282CHD6	6,037,000	5,987,949	6,006,155	43,463	4.688
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	474,666	1,270	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,327,463	61,379	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	113,679	676	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,840,035	28,766	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	167,629	996	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,938,300	29,350	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	233,139	1,386	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,120,379	30,432	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,744	40	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	293,832	1,746	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,094,368	30,277	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	341,037	2,027	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,780,305	28,411	2.055
U.S. Treasury Note	4.625	9/15/2026	Tsy	AA+	Aaa	91282CHY0	1,000,000	992,656	1,007,617	17,469	4.895
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,041,072	35,057	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,276,005	36,691	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	91282ZB9	4,940,000	4,990,365	4,580,113	23,257	0.941
U.S. Treasury Note	4.250	3/15/2027	Tsy	AA+	Aaa	91282CKE0	1,449,000	1,439,095	1,453,641	23,261	4.499
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,025,000	5,001,249	4,547,821	4,256	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	91282ZS2	5,672,000	5,432,491	5,133,382	4,804	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,766,797	26,680	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	807,352	3,735	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,519,786	25,538	3.693
U.S. Treasury Note	4.625	6/15/2027	Tsy	AA+	Aaa	91282CKV2	5,500,000	5,525,352	5,582,500	32,666	4.458
Total		2.113					91,894,678	89,895,742	88,156,492	496,718	2.685

Portfolio: City of LA HOUSE LA FUND 66M

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		282,411,646	282,411,646	282,411,646	1,241,564	5.272
Total		0.003					282,411,646	282,411,646	282,411,646	1,241,564	5.272

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

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		5,605,327	5,605,327	5,605,327	25,309	5.272
Total		0.003					5,605,327	5,605,327	5,605,327	25,309	5.272

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		4,045,676	4,045,676	4,045,676	17,874	5.272
Total		0.003					4,045,676	4,045,676	4,045,676	17,874	5.272

Portfolio: City of LA TRAN NOTE PROCEED FD 121

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		513	513	513	2	5.272
U.S. Treasury Bill	0.000	9/3/2024	Tsy	A-1+	P-1	912797LA3	201,645,000	199,999,487	200,671,055	0	5.437
Total		0.093					201,645,513	200,000,000	200,671,567	2	5.437

Portfolio: COL SLD WAS RES RB 2023 FD 66W

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		11,115,844	11,115,844	11,115,844	41,636	5.272
FHLB Note	5.370	9/27/2024	Agy	AA+	Aaa	3130AWRH5	16,875,000	16,875,000	16,879,732	7,552	5.377
FHLB Note	5.250	12/27/2024	Agy	AA+	Aaa	3130AWRJ1	16,155,000	16,155,000	16,164,003	7,068	5.253
FHLB Note	5.110	3/28/2025	Agy	AA+	Aaa	3130AWRK8	20,030,000	20,030,000	20,057,110	349,707	5.114
U.S. Treasury Note	4.625	6/30/2025	Tsy	AA+	Aaa	91282CHL8	17,515,000	17,411,005	17,490,780	70,441	4.950
FHLB Note	4.880	9/26/2025	Agy	AA+	Aaa	3130AWRM4	19,010,000	19,010,000	19,074,729	7,731	4.883
FHLB Note	4.750	12/26/2025	Agy	AA+	Aaa	3130AWRL6	21,250,000	21,250,000	21,309,363	8,411	4.752
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	18,390,000	18,384,971	18,448,906	321,263	4.634
U.S. Treasury Note	4.125	6/15/2026	Tsy	AA+	Aaa	91282CHH7	16,860,000	16,663,080	16,802,702	89,310	4.560
Total		0.966					157,200,844	156,894,901	157,343,169	903,118	4.957

*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 2023E J9C

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		6,057	6,057	6,057	27	5.272
Total		0.003					6,057	6,057	6,057	27	5.272

Portfolio: City of LA DWP WRB 2024A M3L

Date: 7/31/24

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	5.200	8/1/2024	MMF	AAAm	Aaa-mf		1,075	1,075	1,075	8	5.272
U.S. Treasury Bill	0.000	8/29/2024	Tsy	A-1+	P-1	912797KD8	55,500,000	54,990,191	55,272,450	0	5.446
U.S. Treasury Bill	0.000	8/29/2024	Tsy	A-1+	P-1	912797KD8	59,640,000	59,102,054	59,395,476	0	5.433
U.S. Treasury Bill	0.000	9/24/2024	Tsy	A-1+	P-1	912797LJ4	40,596,000	40,263,992	40,276,104	0	5.449
FHLMC DN	0.000	9/25/2024	Agy	A-1+	P-1	313396H30	18,154,000	18,001,764	18,005,863	0	5.396
Total		0.104					173,891,075	172,359,076	172,950,968	8	5.437

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

MONTHLY TRANSACTIONS

Portfolio: Reserve 9218-2

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CKY6	7/3/2024	7/5/2024	6/30/2026	40,000,000
U.S. Treasury Note	Sell	Tsy	91282CKP5	7/3/2024	7/5/2024	4/30/2029	40,000,000
U.S. Treasury Note	Buy	Tsy	91282CKY6	7/9/2024	7/10/2024	6/30/2026	25,000,000
U.S. Treasury Bill	Buy	Tsy	912797JU2	7/15/2024	7/15/2024	8/1/2024	25,000,000
JPMorgan Chase & Co	Buy	Corp	46647PEL6	7/15/2024	7/22/2024	7/22/2028	10,000,000
FFCB Note	Buy	Agy	3133ERKR1	7/17/2024	7/18/2024	7/10/2026	14,000,000
Honeywell	Buy	Corp	438516CX2	7/29/2024	8/1/2024	7/30/2027	15,000,000
Citibank	Buy	Corp	17325FBJ6	7/30/2024	8/6/2024	8/6/2026	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CKX8	7/31/2024	8/1/2024	6/30/2029	80,000,000
Morgan Stanley	Transfer Out	Corp	61690U7U8	7/31/2024	7/31/2024	7/16/2025	10,000,000
IBM	Transfer Out	Corp	459200KS9	7/31/2024	7/31/2024	7/27/2025	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CHN4	7/31/2024	7/31/2024	7/31/2025	55,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YB0	7/31/2024	7/31/2024	8/15/2029	30,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CFL0	7/31/2024	7/31/2024	9/30/2029	40,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Southern California Gas	Buy	CP	84243LG24	7/1/2024	7/1/2024	7/2/2024	19,700,000
BNP Paribas	Buy	CP	09659BG53	7/1/2024	7/1/2024	7/5/2024	30,094,000
BNP Paribas	Buy	CP	09659BG38	7/1/2024	7/1/2024	7/3/2024	35,000,000
Colgate-Palmolive	Buy	CP	19416EG92	7/2/2024	7/2/2024	7/9/2024	50,000,000
Societe Generale	Buy	CP	83369BGG5	7/2/2024	7/2/2024	7/16/2024	50,000,000
Societe Generale	Buy	CP	83369BGB6	7/2/2024	7/2/2024	7/11/2024	50,000,000
Societe Generale	Buy	CP	83369BGA8	7/2/2024	7/2/2024	7/10/2024	28,385,000
BNP Paribas	Buy	CP	09659BGR5	7/2/2024	7/2/2024	7/25/2024	100,000,000
BNP Paribas	Buy	CP	09659BG53	7/2/2024	7/2/2024	7/5/2024	25,000,000
Sumitomo Mitsui	Buy	CP	86563GGN6	7/3/2024	7/3/2024	7/22/2024	35,522,000
Sumitomo Mitsui	Buy	CP	86563GGH9	7/3/2024	7/3/2024	7/17/2024	30,000,000
Apple	Buy	CP	03785DGK6	7/5/2024	7/5/2024	7/19/2024	66,484,000
Prudential Funding	Buy	CP	74433GGP5	7/8/2024	7/8/2024	7/23/2024	50,000,000
Canadian Imperial Bank	Buy	CD	13606K5F9	7/8/2024	7/8/2024	7/24/2024	58,830,000
Canadian Imperial Bank	Buy	CD	13606K5G7	7/9/2024	7/9/2024	7/29/2024	65,000,000
Apple	Buy	CP	03785DH74	7/9/2024	7/9/2024	8/7/2024	20,000,000
Apple	Buy	CP	03785DH74	7/9/2024	7/9/2024	8/7/2024	150,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384ZG7	7/9/2024	7/9/2024	7/12/2024	3,400,000
BNP Paribas	Buy	CP	09659BGF1	7/10/2024	7/10/2024	7/15/2024	54,014,000
BNP Paribas	Buy	CP	09659BGF1	7/11/2024	7/11/2024	7/15/2024	67,781,000
UnitedHealth Group	Buy	CP	91058TH17	7/15/2024	7/15/2024	8/1/2024	90,622,000
Canadian Imperial Bank	Buy	CD	13606K5P7	7/16/2024	7/16/2024	8/1/2024	78,117,000
Southern California Gas	Buy	CP	84243LGK4	7/17/2024	7/17/2024	7/19/2024	17,319,000
Cargill	Buy	CP	14178LGJ3	7/17/2024	7/17/2024	7/18/2024	30,000,000
BMW	Buy	CP	0556C2GW7	7/17/2024	7/17/2024	7/30/2024	26,502,000
UnitedHealth Group	Buy	CP	91058TH17	7/18/2024	7/18/2024	8/1/2024	32,296,000
Chevron	Buy	CP	16677JH66	7/22/2024	7/22/2024	8/6/2024	58,537,000
FHLMC DN	Buy	Agy	313396A52	7/22/2024	7/22/2024	8/2/2024	50,000,000
FHLMC DN	Buy	Agy	313396A45	7/22/2024	7/22/2024	8/1/2024	30,000,000
Sumitomo Mitsui	Buy	CP	86563GH62	7/23/2024	7/23/2024	8/6/2024	20,850,000
BMW	Buy	CP	0556C2H97	7/23/2024	7/23/2024	8/9/2024	25,000,000
BMW	Buy	CP	0556C2H89	7/23/2024	7/23/2024	8/8/2024	41,000,000
BNP Paribas	Buy	CP	09659BGS3	7/24/2024	7/24/2024	7/26/2024	25,000,000
FHLB DN	Buy	Agy	313384C80	7/24/2024	7/24/2024	8/21/2024	86,956,000
Sumitomo Mitsui	Buy	CP	86563GHM7	7/25/2024	7/25/2024	8/21/2024	80,000,000
U.S. Treasury Bill	Buy	Tsy	912797KB2	7/25/2024	7/25/2024	8/15/2024	43,210,000
Prudential Funding	Buy	CP	74433GH58	7/26/2024	7/26/2024	8/5/2024	20,316,000
Canadian Imperial Bank	Buy	CP	13607EHC6	7/29/2024	7/29/2024	8/12/2024	36,539,000
Canadian Imperial Bank	Buy	CP	13607EH51	7/29/2024	7/29/2024	8/5/2024	30,000,000
Sumitomo Mitsui	Buy	CP	86563GHK1	7/30/2024	7/30/2024	8/19/2024	44,375,000
Cargill	Buy	CP	14178LH11	7/31/2024	7/31/2024	8/1/2024	50,507,000
Prudential Funding	Buy	CP	74433GHK5	7/31/2024	7/31/2024	8/19/2024	50,000,000
FHLMC DN	Buy	Agy	313396B93	7/31/2024	7/31/2024	8/14/2024	50,000,000
Morgan Stanley	Transfer In	Corp	61690U7U8	7/31/2024	7/31/2024	7/16/2025	10,000,000
IBM	Transfer In	Corp	459200KS9	7/31/2024	7/31/2024	7/27/2025	20,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CHN4	7/31/2024	7/31/2024	7/31/2025	55,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CFT3	7/2/2024	7/3/2024	10/31/2029	25,000,000
U.S. Treasury Note	Buy	Tsy	91282CHZ7	7/31/2024	8/1/2024	9/30/2030	40,000,000
U.S. Treasury Note	Buy	Tsy	91282CHW4	7/31/2024	8/1/2024	8/31/2030	40,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YB0	7/31/2024	7/31/2024	8/15/2029	30,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CFL0	7/31/2024	7/31/2024	9/30/2029	40,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563GK19	7/2/2024	7/2/2024	10/1/2024	13,382,000
U.S. Treasury Bill	Buy	Tsy	912797LS4	7/9/2024	7/9/2024	10/8/2024	15,443,000
FHLB DN	Buy	Agy	313385GJ9	7/11/2024	7/11/2024	6/2/2025	11,563,000
FNMA DN	Buy	Agy	313588Q99	7/16/2024	7/16/2024	11/26/2024	12,800,000
Sumitomo Mitsui	Buy	CP	86563GKF8	7/18/2024	7/18/2024	10/15/2024	11,221,000
Toronto Dominion	Buy	CP	89116EKN2	7/23/2024	7/23/2024	10/22/2024	13,876,000
FHLB DN	Buy	Agy	313385GJ9	7/25/2024	7/25/2024	6/2/2025	11,534,000
Toronto Dominion	Buy	CP	89116EKV4	7/30/2024	7/30/2024	10/29/2024	12,105,000

Portfolio: DWP WRB 2024A M3L

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLMC DN	Buy	Agy	313396H30	7/29/2024	7/29/2024	9/25/2024	18,154,000
U.S. Treasury Bill	Buy	Tsy	912797LJ4	7/30/2024	7/30/2024	9/24/2024	40,596,000

Portfolio: City of LA Tran Note Proceed FD 121

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912797LA3	7/9/2024	7/9/2024	9/3/2024	201,645,000

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

PRIMARY DEALERS

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

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

SECONDARY DEALERS

1. ACADEMY SECURITIES, INC
2. BNY 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 07.02.24

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 07.02.24 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