

City of Los Angeles

Office of Finance



Investment Report

January 31, 2021

Diana Mangioglu
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

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Diana Mangioglu
DIRECTOR of FINANCE
CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA



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ERIC GARCETTI
MAYOR

March 9, 2021

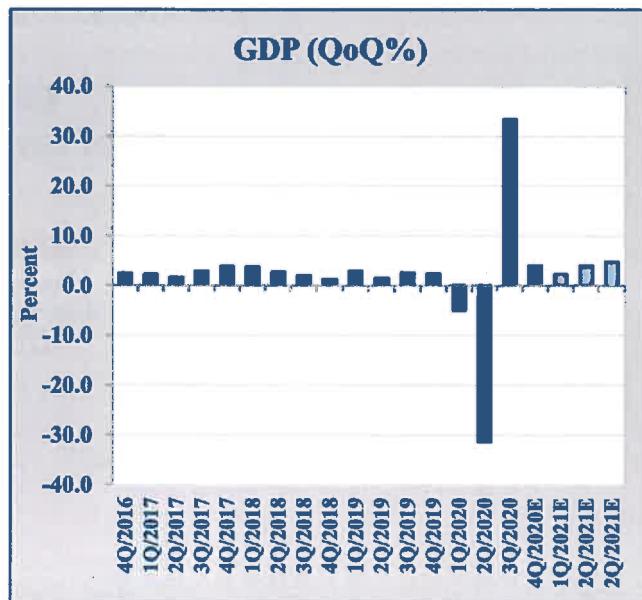
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending January 31, 2021. 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.

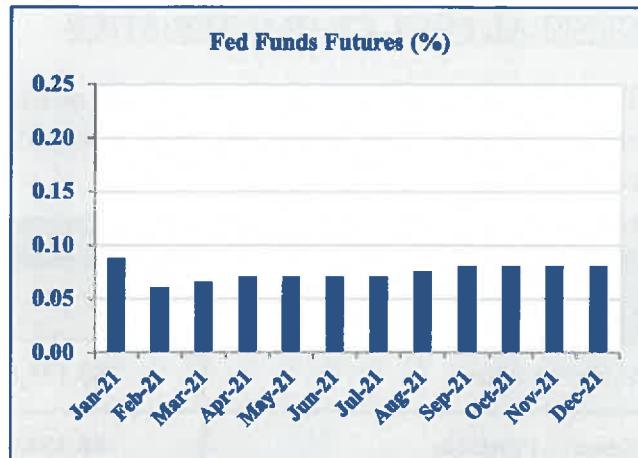
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 4% on an annualized basis for the fourth quarter of 2020. The current anticipated growth rate for all of 2020 is -3.9%, which is 0.1% lower than last month's 2020 full-year forecast. The U.S. unemployment rate for January 2021 was 6.3%. The Consumer Price Index (CPI) increased 1.4% for the twelve months ending January 2021. Prices were up in large part due to housing, and wages, with energy putting significant downward pressure on inflation. U.S. consumer spending, as measured by Retail Sales, increased 7.4% over the past twelve months.



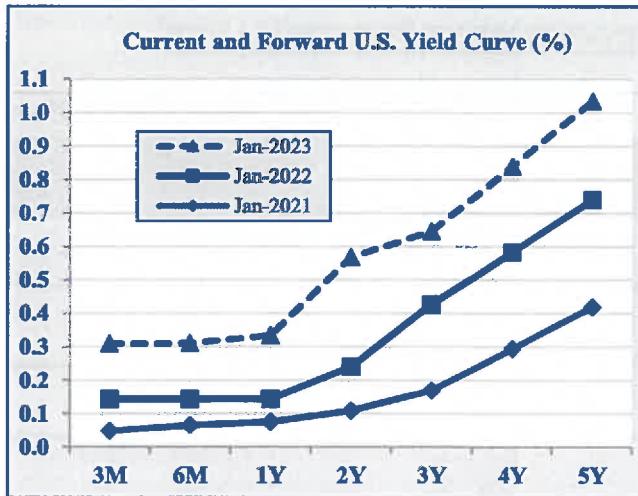
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the range of 0.0% and 0.25% at its January 27, 2021 meeting. The FOMC stated the “The COVID-19 pandemic is causing tremendous human and economic hardship across the United States and around the world. The pace of the recovery in economic activity and employment has moderated in recent months, with weakness concentrated in the sectors most adversely affected by the pandemic. Weaker demand and earlier declines in oil prices have been holding down consumer price inflation.”



CURRENT AND FORWARD INTEREST RATES

The current U.S. Treasury yield curve is a normal, upwardly sloping curve—giving longer term investors more yield as they realize more interest rate risk than shorter term investors. Forward yield curves, which are based upon the current rates, indicate higher short-term rates and lower long-term rates in the future.



COMPLIANCE

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

REVIEW AND MONITORING

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

GENERAL POOL CHARACTERISTICS

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of January 31, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,135,656,218	0.39%	91 Days	AA+
Reserve Portfolio	\$6,334,018,316	1.80%	2.8 Years	AA+
Extended Reserve Portfolio	\$1,829,848,671	0.82%	6.9 Years	AA+
General Pool	\$11,299,523,206	1.25%	2.7 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.39%	1.80%	0.82%	1.25%
Benchmark	0.11%	1.12%	0.63%	0.76%
Variance	0.28%	0.68%	0.19%	0.49%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.02%	-0.06%	-0.80%	-0.16%
Benchmark Total Rate of Return	0.01%	-0.05%	-0.81%	-0.16%
Variance	0.01%	-0.01%	0.01%	0.00%

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

March 9, 2021

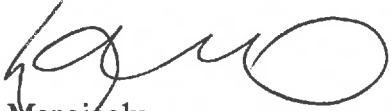
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The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is 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 January 31, 2021 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 35 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 Mangioglu
Director of Finance/City Treasurer

Attachments

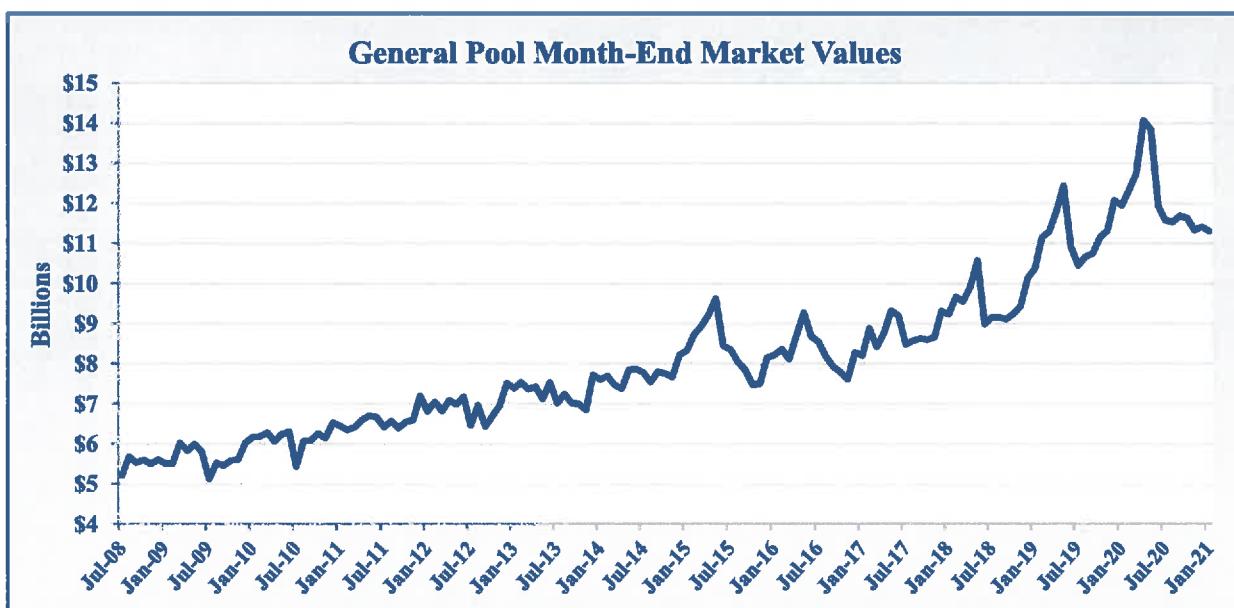
cc: The Honorable Ron Galperin, City Controller
Ana Guerrero, Mayor's Chief of Staff, Office of the Mayor
Miguel Sangalang, Deputy Mayor of Budget and Innovation, Office of the Mayor
Richard H. Llewellyn, Jr., City Administrative Officer
Sharon Tso, Chief Legislative Analyst
Investment Reports File
Chronofile

GENERAL POOL ASSET HOLDINGS
 January 31, 2021

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$10,000,000	\$10,000,000	0.09%	0	0.0
Money Market Funds	\$77,584,279	\$77,584,032	0.69%	0	0.0
L.A.I.F. (State of California)	\$299,998,319	\$299,998,319	2.65%	0	0.0
Subtotal: Cash and Overnight Invest.	\$387,582,597	\$387,582,350	3.43%	0	0.0
Commercial Paper	\$2,121,237,000	\$2,120,487,130	18.77%	88	0.2
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$100,000,000	\$101,738,000	0.90%	302	0.8
U.S. Agencies/Munis/Supras	\$145,000,000	\$144,996,250	1.28%	22	0.1
U.S. Treasuries	\$378,250,000	\$380,852,488	3.37%	171	0.5
Subtotal: Pooled Investments:	\$2,744,487,000	\$2,748,073,868	24.32%	104	0.3
Total Short-Term Core Portfolio:	\$3,132,069,597	\$3,135,656,218	27.75%	91	0.2
Money Market Funds	\$11,181,767	\$11,181,767	0.10%	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	\$884,000,000	\$915,413,330	8.10%	978	2.7
Asset-Backed Securities	\$77,415,159	\$78,815,915	0.70%	1,043	2.9
U.S. Agencies/Munis/Supras	\$730,950,000	\$744,709,295	6.59%	1,463	4.0
U.S. Treasuries	\$6,152,000,000	\$6,413,746,680	56.76%	1,394	3.8
Total Long-Term Reserve Portfolios:	\$7,855,546,926	\$8,163,866,987	72.25%	1,348	3.7
Total Cash and Pooled Investments:	\$10,987,616,523	\$11,299,523,206	100.00%	999	2.7

*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



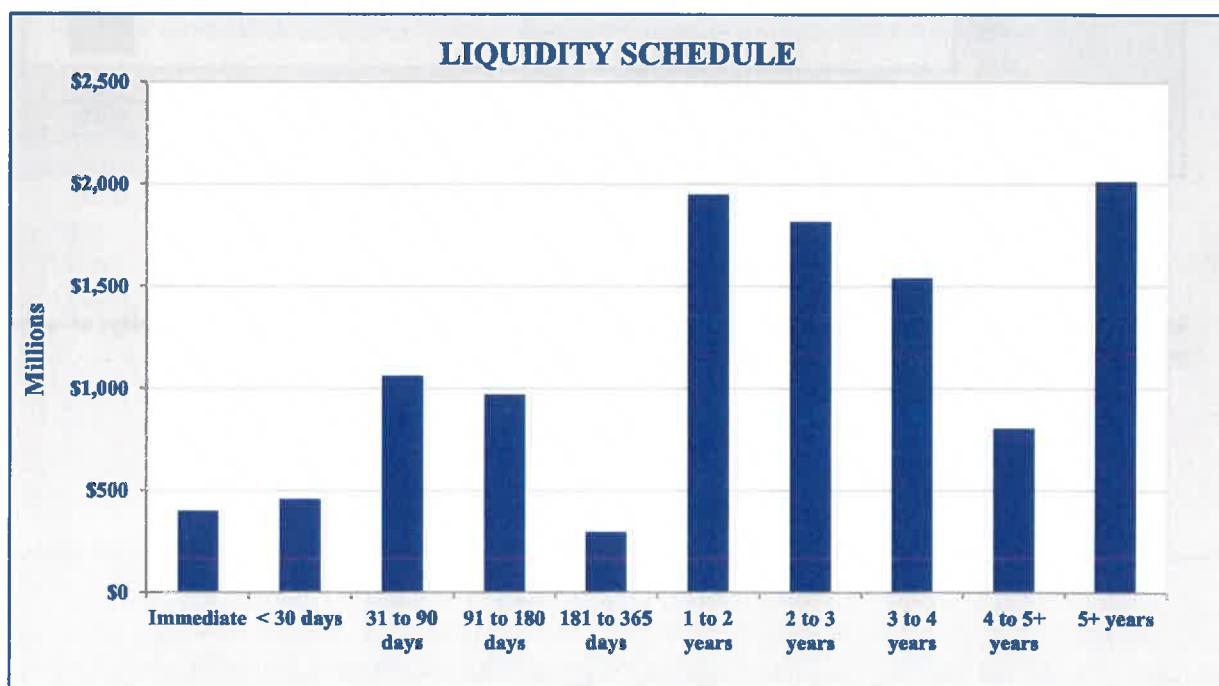
GENERAL POOL LIQUIDITY SCHEDULE
 January 31, 2021

Description	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
L.A.I.F. (State of California)	Immediate	\$299,998,319	\$299,998,319	2.65%
Money Market Funds	Immediate	\$88,765,799	\$388,764,117	3.44%
Bank Deposits*	Immediate	\$10,000,000	\$398,764,117	3.53%
Subtotal		\$398,764,117		
 Pooled Investments Maturing:				
	< 30 days**	\$455,445,083	\$854,209,201	7.56%
	31 to 90 days	\$1,060,004,725	\$1,914,213,926	16.94%
	91 to 180 days	\$968,452,759	\$2,882,666,685	25.51%
	181 to 365 days	\$295,429,495	\$3,178,096,181	28.13%
	1 to 2 years	\$1,949,379,925	\$5,127,476,105	45.38%
	2 to 3 years	\$1,815,746,350	\$6,943,222,455	61.45%
	3 to 4 years	\$1,539,322,375	\$8,482,544,830	75.07%
	4 to 5 years	\$801,937,704	\$9,284,482,534	82.17%
	5+ years	\$2,015,040,671	\$11,299,523,206	100.00%
Total Cash and Pooled Investments		\$11,299,523,206		

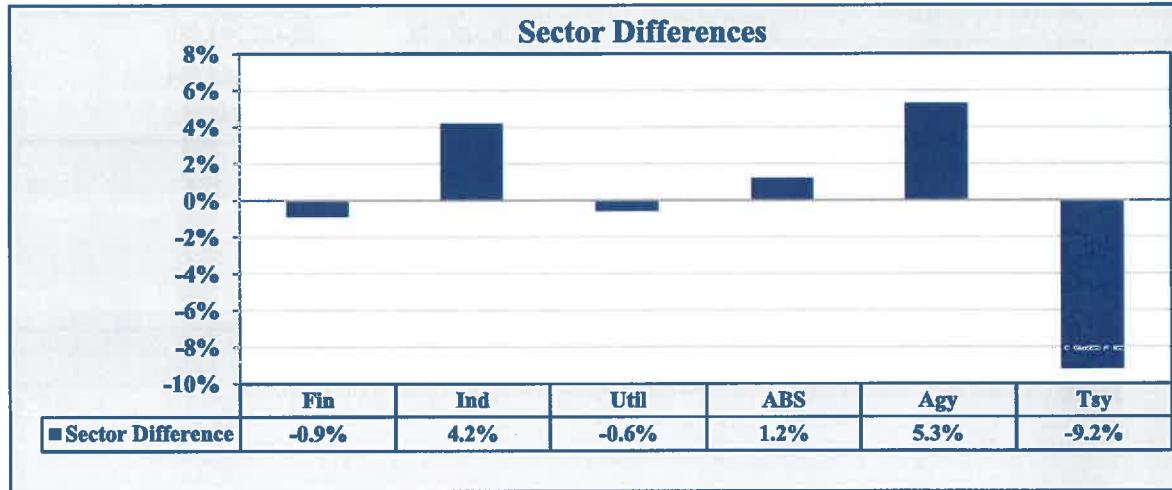
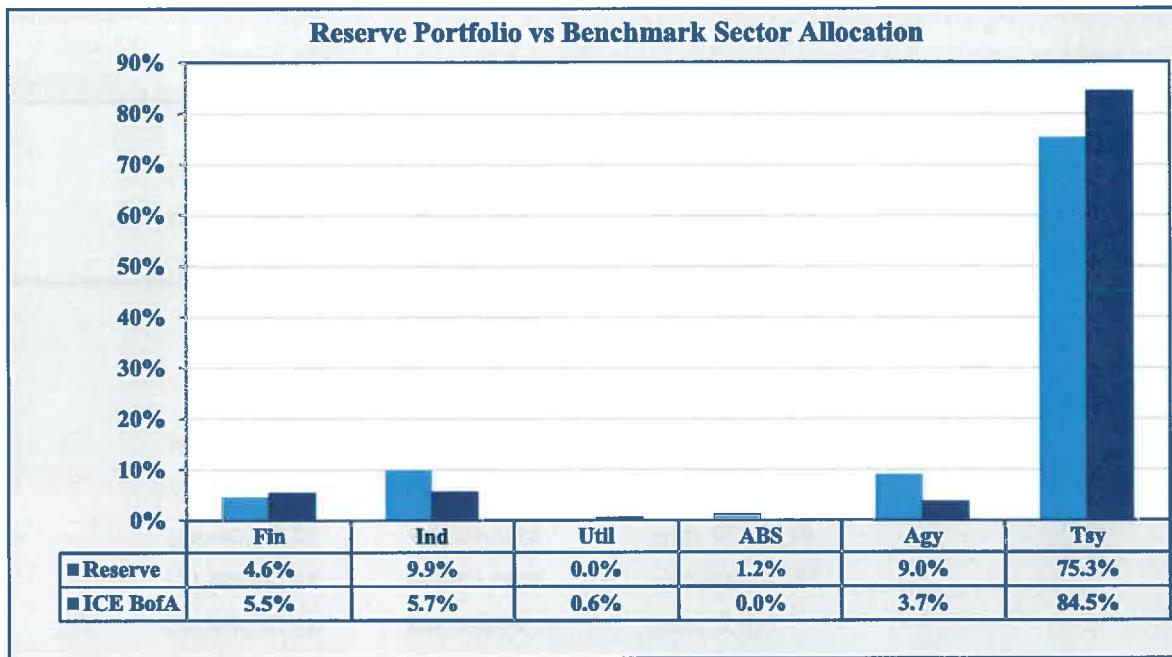
*Collected Balance for Wells Fargo Active Accounts.

**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION
January 31, 2021



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

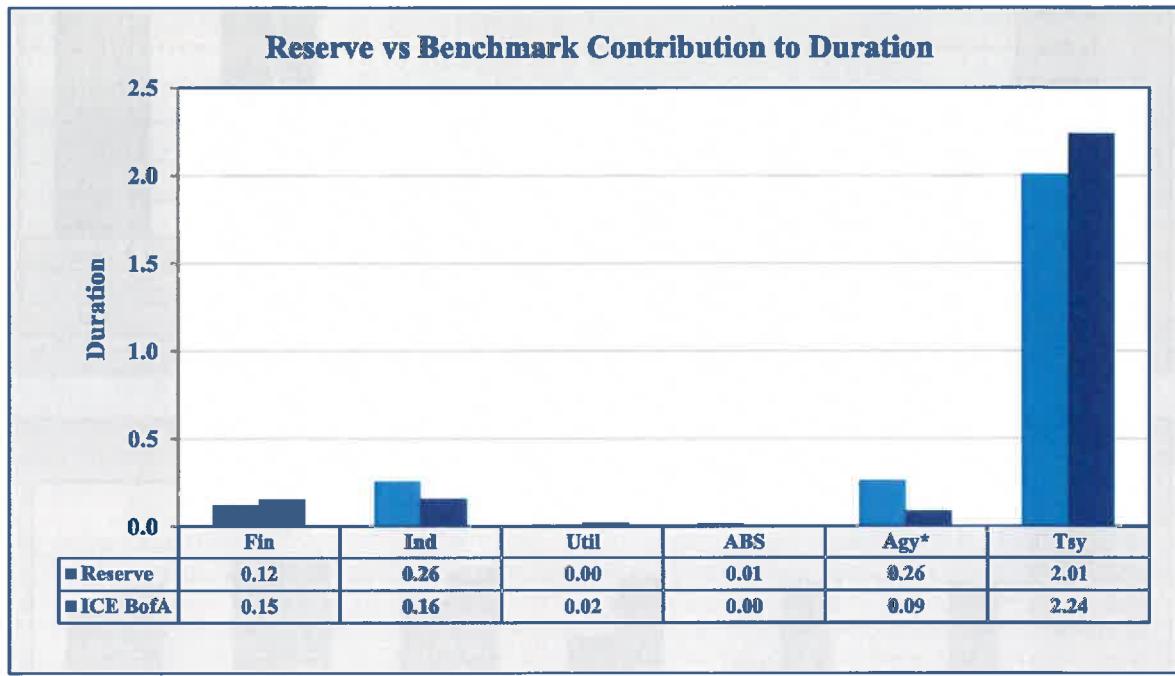
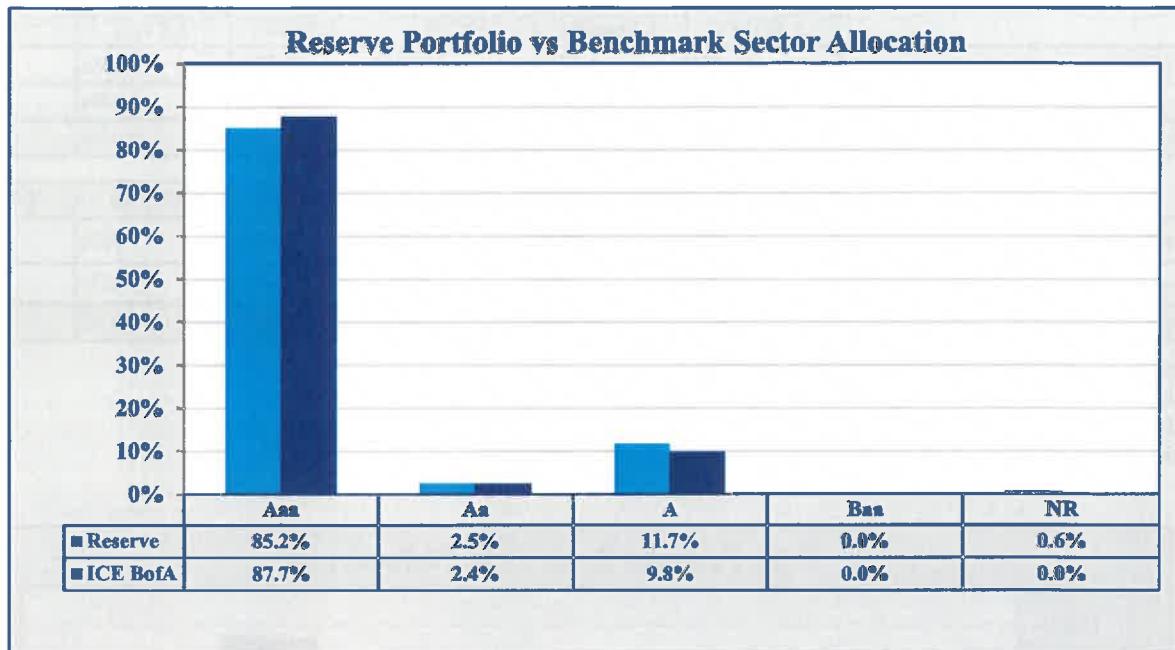
Agy – Government Agencies, Municipalities, and Supranationals

Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices

RESERVE CREDIT RATINGS and DURATION

January 31, 2021



*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

January 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.39%	0.40%	0.32%	0.67%	1.53%	1.28%
60 Day CP/30 Day Agy Benchmark*	0.11%	0.12%	0.12%	0.38%	1.54%	1.25%
Variance	0.27%	0.28%	0.20%	0.29%	-0.01%	0.02%

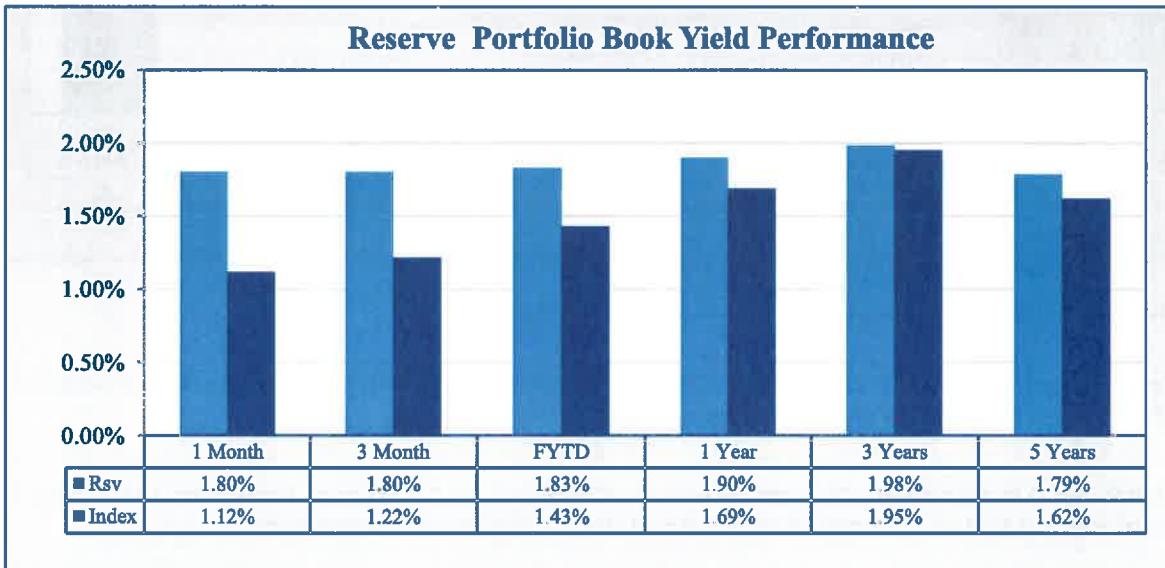
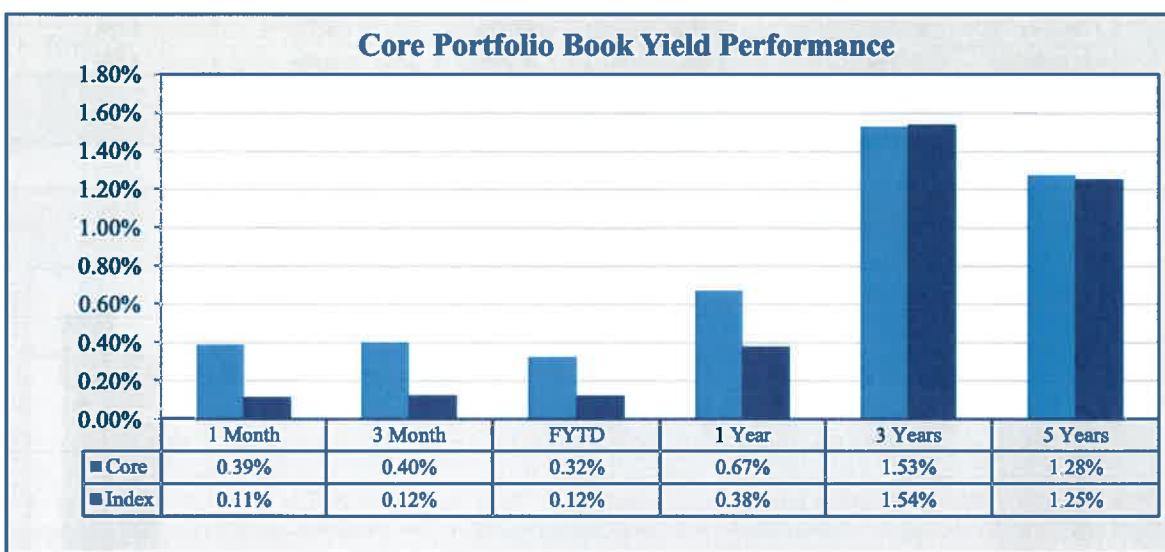
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.80%	1.80%	1.83%	1.90%	1.98%	1.79%
1-5 Year Govt/Corp Index**	1.12%	1.22%	1.43%	1.69%	1.95%	1.62%
Variance	0.69%	0.59%	0.40%	0.21%	0.03%	0.17%

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

January 31, 2021

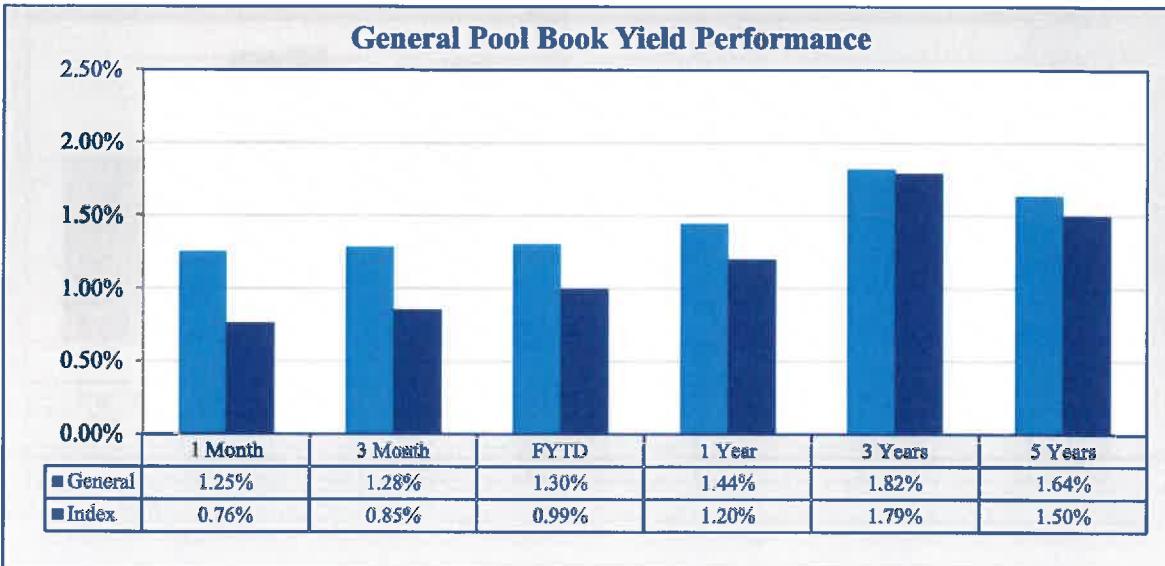
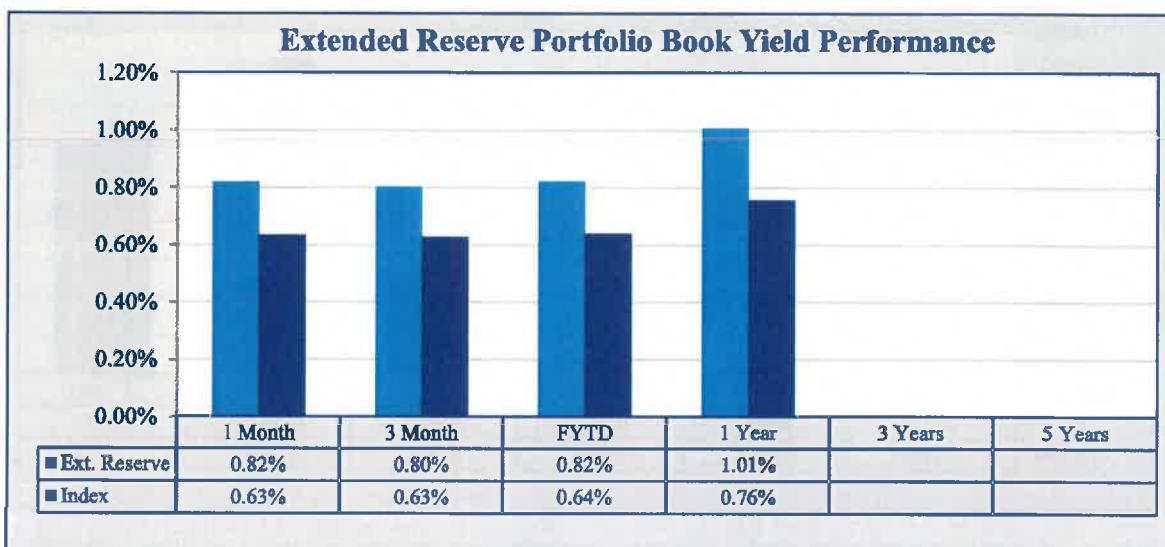
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.82%	0.80%	0.82%	1.01%	0.00%	0.00%
5-10 Year US Treasury Index*	0.63%	0.63%	0.64%	0.76%	0.00%	0.00%
Variance	0.19%	0.18%	0.18%	0.25%	N/A	N/A
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.25%	1.28%	1.30%	1.44%	1.82%	1.64%
Weighted Benchmark**	0.76%	0.85%	0.99%	1.20%	1.79%	1.50%
Variance	0.49%	0.43%	0.31%	0.25%	0.03%	0.14%

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

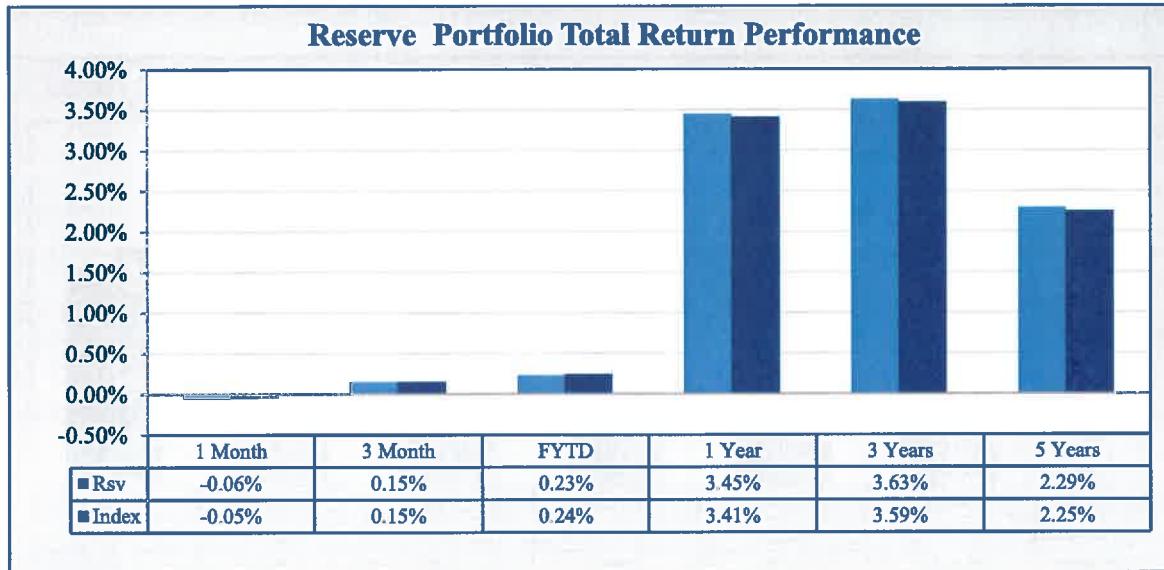
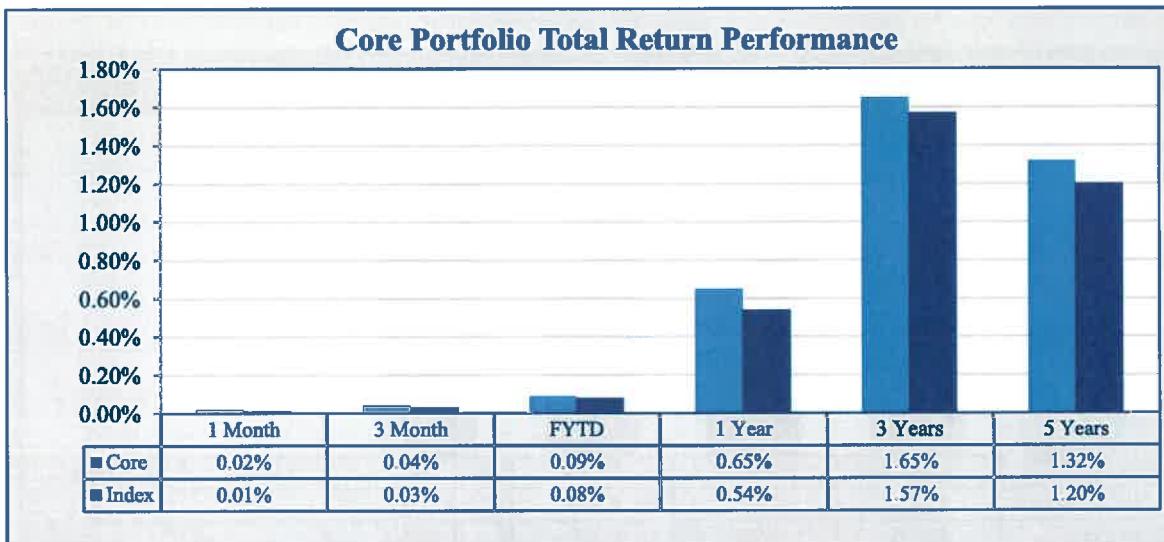
January 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.02%	0.04%	0.09%	0.65%	1.65%	1.32%
3 Month Treasury Bill Index*	0.01%	0.03%	0.08%	0.54%	1.57%	1.20%
Variance	0.01%	0.01%	0.01%	0.11%	0.08%	0.12%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.06%	0.15%	0.23%	3.45%	3.63%	2.29%
1-5 Year Govt/Corp Index*	-0.05%	0.15%	0.24%	3.41%	3.59%	2.25%
Variance	-0.01%	0.00%	-0.01%	0.04%	0.04%	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.



TOTAL RETURN PERFORMANCE

January 31, 2021

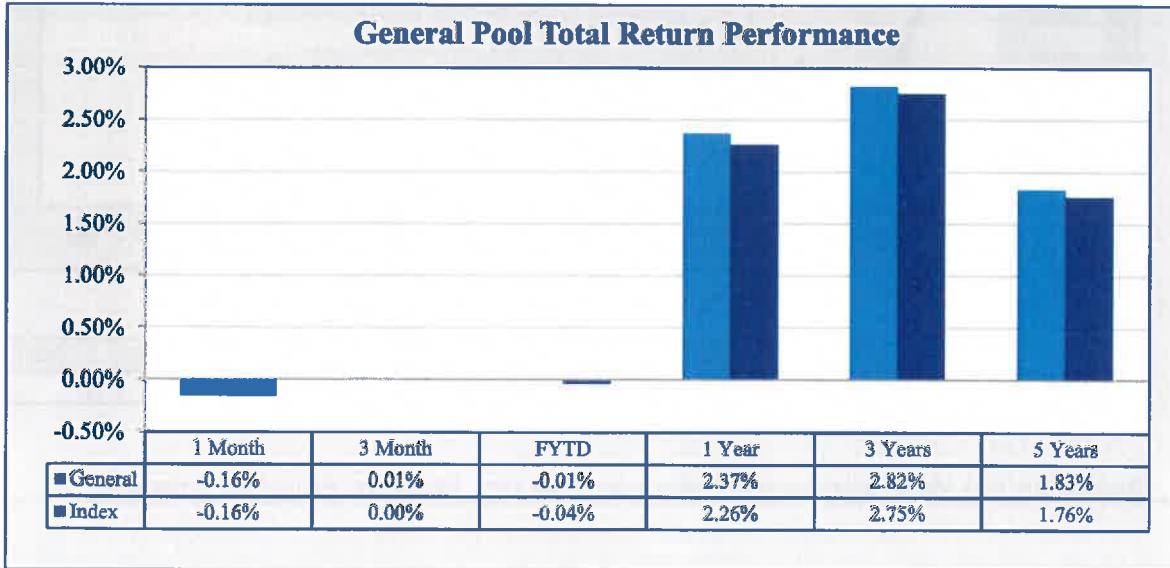
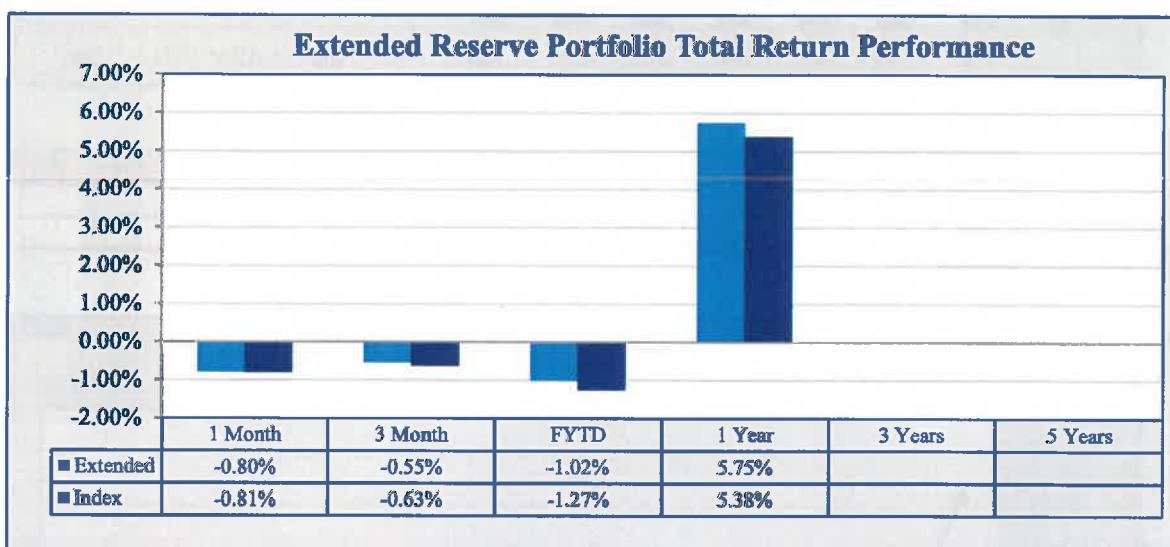
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-0.80%	-0.55%	-1.02%	5.75%	N/A	N/A
5-10 Year Treasury Index*	-0.81%	-0.63%	-1.27%	5.38%	N/A	N/A
Variance	0.01%	0.08%	0.25%	0.37%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.16%	0.01%	-0.01%	2.37%	2.82%	1.83%
General Portfolio Weighted Index**	-0.16%	0.00%	-0.04%	2.26%	2.75%	1.76%
Variance	0.00%	0.01%	0.03%	0.11%	0.07%	0.07%

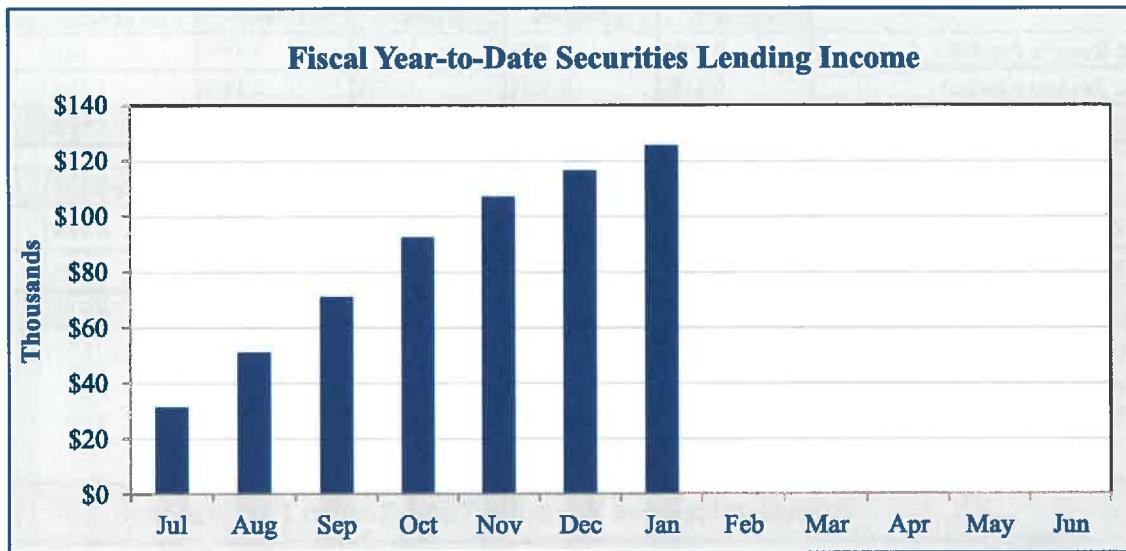
1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.

*Performance is measured using ice BofA Indices

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

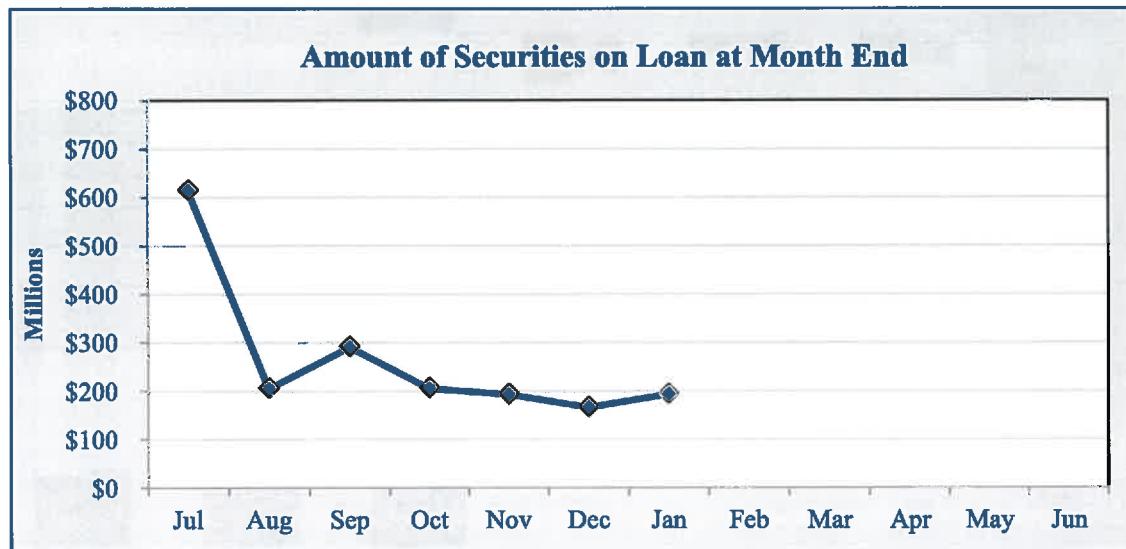


SECURITIES LENDING INFORMATION
January 31, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$31	\$20	\$20	\$21	\$15	\$10	\$9					
FYTD*	\$31	\$51	\$71	\$92	\$107	\$117	\$126					

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$614	\$206	\$291	\$206	\$193	\$167	\$194					

*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: 1/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank	2/1/21	Bank				10,000,000	10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	2/1/21	MMF	AAAM	Aaa-mf	26202K205	2,468,719	2,468,719	2,468,472	.21	0.010
Treasury Plus Money Market	0.010	2/1/21	MMF	AAAM	Aaa-mf	94975H312	74,708,880	74,708,880	74,708,880	.718	0.010
Bk of New York Mellon - Sweep	0.010	2/1/21	MMF	AAAM	Aaa-mf	406,680	406,680	406,680	406,680	.23	0.010
LAIFF	0.458	2/1/21	LAIFF	NR	NR	SY534208	74,999,379	74,999,379	74,999,379	26,789	0.458
LAIFF	0.458	2/1/21	LAIFF	NR	NR	SY550078	74,999,989	74,999,989	74,999,989	26,789	0.458
LAIFF	0.458	2/1/21	LAIFF	NR	NR	SY550080	74,999,714	74,999,714	74,999,714	26,790	0.458
LAIFF	0.458	2/1/21	LAIFF	NR	NR	SY550081	74,999,237	74,999,237	74,999,237	26,790	0.458
Sumitomo Mitsui	0.000	2/9/21	CP	A-1	P-1	86563GP97	23,925,000	23,922,368	23,924,305	0	0.113
Koch Industries	0.000	2/10/21	CP	A-1+	P-1	50000DPA8	32,471,000	32,461,033	32,469,983	0	0.175
Toronto Dominion	0.000	2/10/21	CP	A-1+	P-1	89116EPA5	52,190,000	52,172,458	52,188,365	0	0.226
Toronto Dominion	0.000	2/10/21	CP	A-1+	P-1	89116EPA5	23,889,000	23,882,172	23,888,252	0	0.216
Toronto Dominion	0.000	2/10/21	CP	A-1+	P-1	89116EPA5	40,000,000	39,989,333	39,988,747	0	0.206
U.S. Treasury Bill	0.000	2/11/21	Tsy	A-1+	P-1	9127964C0	52,150,000	52,143,825	52,149,479	0	0.080
FHLB DN	0.000	2/12/21	Agy	A-1+	P-1	313385BU9	100,000,000	99,987,244	99,999,000	0	0.084
MUFG Bank	0.000	2/23/21	CP	A-1	P-1	62479LPP4	25,000,000	24,996,792	24,998,403	0	0.113
Mizuno Bank	0.000	2/24/21	CP	A-1	P-1	60689FPQ5	29,270,000	29,266,601	29,267,675	0	0.098
MUFG Bank	0.000	2/24/21	CP	A-1	P-1	62479LPQ2	34,066,000	34,061,004	34,063,737	0	0.113
MUFG Bank	0.000	2/24/21	CP	A-1	P-1	62479LPQ2	12,500,000	12,498,205	12,499,170	0	0.113
Prudential Funding	0.000	2/26/21	CP	A-1+	P-1	74433GPS9	30,000,000	29,994,800	29,997,970	0	0.123
MUFG Bank	0.000	3/9/21	CP	A-1	P-1	62479LQ99	30,835,000	30,828,764	30,831,493	0	0.134
Apple	0.000	3/10/21	CP	A-1+	P-1	03785DQA7	20,200,000	20,196,353	20,198,047	0	0.103
Sumitomo Mitsui	0.000	3/10/21	CP	A-1	P-1	86563GQA3	50,000,000	49,988,264	49,993,334	0	0.134
Sumitomo Mitsui	0.000	3/10/21	CP	A-1	P-1	86563GQA3	43,108,000	43,099,953	43,102,252	0	0.123
Toyota	0.000	3/10/21	CP	A-1+	P-1	89233GQA7	25,000,000	24,995,486	24,997,139	0	0.103
FHLB DN	0.000	3/10/21	Agy	A-1+	P-1	313385CW4	20,000,000	19,997,917	19,999,000	0	0.077
MUFG Bank	0.000	3/11/21	CP	A-1	P-1	62479LQB4	40,000,000	39,993,767	39,995,080	0	0.113
MUFG Bank	0.000	3/12/21	CP	A-1	P-1	62479LQC2	30,000,000	29,995,233	29,996,150	0	0.113
FHLB DN	0.000	3/23/21	Agy	A-1+	P-1	313385DK9	25,000,000	24,996,719	24,998,250	0	0.077
MUFG Bank	0.000	3/24/21	CP	A-1	P-1	62479LQQ1	25,000,000	24,994,667	24,995,125	0	0.123
Sumitomo Mitsui	0.000	3/24/21	CP	A-1	P-1	86563GQQ8	106,283,000	106,256,902	106,263,869	0	0.134
MUFG Bank	0.000	3/25/21	CP	A-1	P-1	62479LQR9	41,884,000	41,874,925	41,875,553	0	0.123
Mizuho Bank	0.000	3/30/21	CP	A-1	P-1	60689FQW1	43,045,000	43,036,750	43,035,673	0	0.118
Mizuho Bank	0.000	4/7/21	CP	A-1	P-1	60689FR75	61,240,000	61,209,159	61,224,037	0	0.190
Toronto Dominion	0.000	4/7/21	CP	A-1+	P-1	89116ER70	88,431,000	88,410,194	88,411,457	0	0.113

*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*	Acer Income	Yld Mat
Koch Industries	0.000	4/8/21	CP	A-1+	P-1	500000DR81	50,000,000	49,985,917	49,986,584	0	0.134
Toronto Dominion	0.000	4/14/21	CP	A-1+	P-1	89116ERE5	80,000,000	79,979,467	79,980,834	0	0.113
MURG Bank	0.000	4/21/21	CP	A-1	P-1	624791LRM9	140,000,000	139,946,917	139,948,340	0	0.154
MURG Bank	0.000	4/22/21	CP	A-1	P-1	624791LRN7	50,000,000	49,980,833	49,981,210	0	0.154
Toyota	0.000	4/29/21	CP	A-1+	P-1	892333GRV0	50,000,000	49,982,125	49,982,500	0	0.134
U.S. Treasury Note	2.250	4/30/21	Tsy	AA+	Aaa	912828WG1	40,000,000	39,915,637	40,208,800	231,215	2.465
Exxon Mobil	0.000	6/24/21	CP	A-1+	P-1	30229ATQ2	150,000,000	149,859,000	149,921,525	0	0.185
Exxon Mobil	0.000	6/24/21	CP	A-1+	P-1	30229ATQ2	100,000,000	99,906,000	99,947,683	0	0.185
JPMorgan Securities	0.000	6/24/21	CP	A-1	P-1	46640PTQ6	100,000,000	99,863,333	99,932,272	0	0.247
Mizuho Bank	0.000	6/24/21	CP	A-1	P-1	60689FTQ1	117,900,000	117,721,218	117,813,933	0	0.273
Siemens Capital	0.000	6/24/21	CP	A-1+	P-1	82619TTQ0	75,000,000	74,949,083	74,969,888	0	0.134
Siemens Capital	0.000	6/24/21	CP	A-1+	P-1	82619TTQ0	100,000,000	99,932,111	99,959,850	0	0.134
Sumitomo Mitsui	0.000	6/24/21	CP	A-1	P-1	86653GTQ5	200,000,000	199,781,500	199,846,700	0	0.237
U.S. Treasury Bill	0.000	6/24/21	Tsy	A-1+	P-1	912796B32	100,000,000	99,952,983	99,969,000	0	0.096
U.S. Treasury Bill	0.000	6/24/21	Tsy	A-1+	P-1	912796B32	26,100,000	26,089,462	26,091,909	0	0.087
Pfizer	3.000	9/15/21	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,175,000	113,333	3.046
U.S. Treasury Note	2.750	9/15/21	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,410,250	263,985	2.878
U.S. Treasury Note	2.875	10/15/21	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,485,250	215,230	2.937
U.S. Treasury Note	2.000	10/31/21	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,349,500	128,453	1.907
U.S. Treasury Note	2.000	10/31/21	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	86,188,300	436,740	1.644
Honeywell	1.850	11/1/21	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,282,250	115,625	1.851
US Bank	3.450	11/16/21	Corp	AA-	A1	90331HNX7	15,000,000	14,993,368	15,349,350	107,813	3.496
Mastercard	2.000	11/21/21	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,196,650	58,333	2.116
Truist Bank	2.625	1/15/22	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,523,750	29,167	2.639
US Bancorp	2.625	1/24/22	Corp	A+	A1	91159HHP8	10,000,000	9,996,608	10,211,000	5,104	2.660
Total	0.249						3,132,069,597	3,130,919,810	3,135,656,218	1,812,919	0.388

*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
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf	11,181,767	11,181,767	11,181,767	11,181,767	.35	0.010
Honda ABS	2.570	12/21/21	ABS	NR	Aaa	43815MAB2	644,994	644,993	644,995	460	2.584
IBRD Note	2.000	1/26/22	Supra	AAA	Aaa	459058FY4	15,000,000	14,918,550	15,289,850	4,167	2.115
IBM	2.500	1/27/22	Corp	A	A2	459200JQ5	15,000,000	14,980,350	15,342,300	4,167	2.528
Bank of New York Mellon	2.600	2/7/22	Corp	A	A1	06406RAA5	15,000,000	14,967,900	15,340,750	188,500	2.646
Toyota ABS	2.590	2/15/22	ABS	AAA	Aaa	89239JAB0	940,608	940,598	942,414	1,083	2.605
U.S. Treasury Note	2.000	2/15/22	Tsy	AA+	Aaa	912828SF8	100,000,000	100,578,125	101,965,000	923,913	1.877
Philip Morris	2.625	2/18/22	Corp	A	A2	718172BZ1	10,000,000	9,941,600	10,214,300	118,854	2.751
U.S. Treasury Note	1.875	2/28/22	Tsy	AA+	Aaa	912828W55	40,000,000	39,690,625	40,759,200	319,061	2.066
Home Depot	3.250	3/1/22	Corp	A	A2	437076BV3	10,000,000	9,972,600	10,326,600	135,417	3.341
Chevron	2.498	3/3/22	Corp	AA	Aa2	166764BN9	20,000,000	20,287,938	20,445,800	205,391	1.890
Johnson & Johnson	2.250	3/3/22	Corp	AAA	Aaa	478160CD4	10,000,000	9,972,800	10,220,200	92,500	2.308
Walt Disney	2.450	3/4/22	Corp	BBB+	A2	25468PDQ6	5,000,000	4,991,600	5,114,700	50,021	2.486
Pfizer	2.800	3/11/22	Corp	A+	A2	717081ER0	10,000,000	9,999,400	10,281,700	108,889	2.802
Nissan ABS	2.560	3/15/22	ABS	NR	Aaa	65479HAB3	584,812	584,792	585,502	665	2.576
U.S. Treasury Note	1.875	3/31/22	Tsy	AA+	Aaa	912828W89	30,000,000	29,920,313	30,612,900	191,621	1.931
U.S. Treasury Note	1.875	3/31/22	Tsy	AA+	Aaa	912828W89	55,000,000	55,294,336	56,123,650	351,305	1.759
U.S. Treasury Note	0.375	3/31/22	Tsy	AA+	Aaa	912828ZG8	90,000,000	90,239,063	90,274,500	114,973	0.239
State of California	2.367	4/1/22	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,119,850	39,450	2.367
State of California	2.367	4/1/22	Muni	AA-	Aa2	13063DAD0	15,000,000	15,007,500	15,359,550	118,350	2.356
FNMA Note	1.875	4/5/22	AEY	AA+	Aaa	3135G0T45	10,000,000	9,955,100	10,209,500	60,417	1.970
FNMA Note	1.875	4/5/22	AEY	AA+	Aaa	3135G0T45	15,000,000	14,932,650	15,314,250	90,625	1.970
FFCB Note	0.375	4/8/22	AEY	AA+	Aaa	3133ELWD2	20,000,000	19,970,400	20,061,400	23,542	0.449
Honda ABS	1.900	4/15/22	ABS	AAA	Aaa	43815NAB0	3,069,964	3,069,749	3,079,451	2,592	1.913
Toyota ABS	2.000	4/15/22	ABS	AAA	Aaa	89238UAB6	2,192,117	2,192,015	2,197,728	1,393	2.012
U.S. Treasury Note	1.875	4/30/22	Tsy	AA+	Aaa	912828X47	25,000,000	25,047,852	25,547,750	120,425	1.835
U.S. Treasury Note	1.875	4/30/22	Tsy	AA+	Aaa	912828X47	75,000,000	74,352,539	76,643,250	361,274	2.081
PepsiCo	2.250	5/2/22	Corp	A+	A1	713448DT2	15,000,000	14,969,700	15,349,900	83,438	2.293
Apple	2.300	5/11/22	Corp	AA+	Aa1	037833CQ1	10,000,000	9,982,200	10,240,100	51,111	2.338
Intel	2.350	5/11/22	Corp	A+	A1	458140BB5	15,000,000	14,990,850	15,379,950	78,333	2.363
United Parcel	2.350	5/16/22	Corp	A-	A2	911312BC9	10,000,000	9,985,900	10,248,400	48,958	2.380
Costco	2.300	5/18/22	Corp	A+	Aa3	22160KAK1	10,000,000	9,962,500	10,243,600	46,639	2.380
US Bank	2.650	5/23/22	Corp	AA-	A1	90331HPC1	10,000,000	9,989,400	10,246,500	50,056	2.687
U.S. Treasury Note	1.750	5/31/22	Tsy	AA+	Aaa	912828XR6	80,000,000	79,962,500	81,731,200	242,308	1.760
FFCB Note	1.630	6/15/22	AEY	AA+	Aaa	3133ELDK7	25,000,000	24,998,676	25,510,000	52,070	1.632

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

Portfolio: 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
Truist Financial Corp	3.050	6/20/22	Corp	A-	A3	05531FBGJ7	12,000,000	11,999,640	12,436,800	41,683	3.052
U.S. Treasury Note	1.750	6/30/22	Tsy	AA+	Aaa	912828XW5	65,000,000	64,667,383	66,503,450	100,552	1.858
U.S. Treasury Note	1.750	6/30/22	Tsy	AA+	Aaa	912828XW5	65,000,000	65,632,227	66,503,450	100,552	1.338
John Deere	0.550	7/5/22	Corp	A	A2	24422EVYG1	10,000,000	9,997,900	10,045,900	3,972	0.538
Toyota ABS	1.920	7/15/22	ABS	AAA	Aaa	89233MAB9	7,902,887	7,902,303	7,940,584	6,744	1.933
PNC Bank	2.450	7/28/22	Corp	A	A2	69353RFFE3	20,000,000	19,998,200	20,599,000	4,083	2.452
U.S. Treasury Note	1.875	7/31/22	Tsy	AA+	Aaa	9128282B4	50,000,000	50,105,469	51,314,500	471,340	1.831
Procter & Gamble	2.150	8/11/22	Corp	AA-	A3	742718EU9	10,000,000	9,985,400	10,293,900	101,528	2.181
U.S. Treasury Note	1.500	8/15/22	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,495,900	485,054	1.442
Philip Morris	2.375	8/17/22	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,301,400	108,194	2.474
Bank of New York Mellon	1.950	8/23/22	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,269,400	85,583	1.961
U.S. Treasury Note	1.625	8/31/22	Tsy	AA+	Aaa	9128282B8	40,000,000	39,826,563	40,948,400	276,519	1.716
U.S. Treasury Note	1.875	8/31/22	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	51,383,000	398,826	1.606
FNMA Note	1.375	9/6/22	Agy	AA+	Aaa	3135GW33	25,000,000	24,913,000	25,513,000	138,455	1.494
IADB Note	1.750	9/14/22	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,510,800	133,194	1.824
Nissan ABS	1.970	9/15/22	ABS	AAA	Aaa	654791AB9	5,776,039	5,775,983	5,802,320	5,057	1.979
Public Storage	2.370	9/15/22	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,157,600	44,767	2.370
U.S. Treasury Note	1.500	9/15/22	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	61,336,200	345,580	1.564
FNMA Note	2.000	10/5/22	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,469,950	96,667	2.014
FNMA Note	2.000	10/5/22	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,313,300	64,444	2.014
Honda ABS	1.630	10/21/22	ABS	NR	Aaa	43813RAB3	7,803,738	7,802,948	7,849,546	3,533	1.643
U.S. Treasury Note	2.000	10/31/22	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,633,000	256,906	2.006
U.S. Treasury Note	2.000	10/31/22	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,939,400	462,431	1.533
Philip Morris	2.500	11/2/22	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,734,000	123,611	2.592
U.S. Treasury Note	1.625	11/15/22	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	77,010,000	262,604	1.600
Caterpillar	1.950	11/18/22	Corp	A	A3	14913Q3C1	10,000,000	9,995,400	10,262,800	39,542	1.967
Caterpillar	2.550	11/29/22	Corp	A	A3	14913Q2E8	15,000,000	14,987,400	15,601,050	65,875	2.568
U.S. Treasury Note	2.000	11/30/22	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	62,058,000	207,692	2.105
MUFG Union Bank	2.100	12/9/22	Corp	A	A3	90520HAK7	12,000,000	12,000,000	12,374,280	36,400	2.100
U.S. Treasury Note	1.625	12/15/22	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,402,500	107,143	1.606
U.S. Treasury Note	2.125	12/31/22	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,571,350	28,177	2.224
U.S. Treasury Note	2.125	12/31/22	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,714,050	84,530	2.222
U.S. Treasury Note	1.500	1/15/23	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	82,134,400	56,354	1.329
US Bank	2.850	1/23/23	Corp	AA-	A1	90331HNLL3	20,000,000	19,988,000	20,985,600	12,667	2.863
U.S. Treasury Note	2.375	1/31/23	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	52,236,500	597,030	2.535
Adobe	1.700	2/1/23	Corp	A	A2	00724PAA7	5,000,000	4,993,150	5,139,300	42,500	1.747

*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
PACCAR	1.900	2/7/23	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,442,750	137,750	2.066
U.S. Treasury Note	2.625	2/28/23	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	115,676,000	1,228,384	2.657
U.S. Treasury Note	2.625	2/28/23	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,598,000	335,014	2.853
Key Bank	1.250	3/10/23	Corp	A-	A3	49227M2Z6	10,000,000	9,995,300	10,195,300	48,958	1.266
Truist Financial Corp	2.200	3/16/23	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,750,000	165,000	2.222
U.S. Treasury Note	2.500	3/31/23	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	89,342,650	723,901	2.583
Bank of New York Mellon	3.500	4/28/23	Corp	A	A1	06406RAG2	15,000,000	14,983,650	16,044,150	135,625	3.524
U.S. Treasury Note	2.750	4/30/23	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,460,000	176,623	2.801
U.S. Treasury Note	2.750	4/30/23	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,460,000	176,623	2.923
U.S. Treasury Note	2.750	4/30/23	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	105,840,000	706,492	2.688
Philip Morris	1.125	5/1/23	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,168,300	28,125	1.239
Caterpillar	3.450	5/15/23	Corp	A	A3	14913Q2L2	10,000,000	9,993,200	10,679,200	72,833	3.465
FNMA Note	0.250	5/22/23	ASy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	25,054,500	11,979	0.351
U.S. Treasury Note	2.750	5/31/23	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	90,139,950	404,567	2.686
U.S. Treasury Note	2.750	5/31/23	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,511,750	118,990	2.783
Amazon	0.400	6/3/23	Corp	AA-	A2	023135BP0	10,000,000	9,986,000	10,040,800	6,444	0.447
UnitedHealth Group	3.500	6/15/23	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,735,400	44,722	3.511
U.S. Treasury Note	2.625	6/30/23	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,986,500	116,022	2.730
U.S. Treasury Note	2.625	6/30/23	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,882,450	150,829	2.525
John Deere	0.700	7/5/23	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,079,700	5,056	0.708
Caterpillar	0.650	7/7/23	Corp	A	A3	14913R2D8	10,000,000	9,994,400	10,073,800	4,333	0.669
FNMA Note	0.250	7/10/23	AEy	AA+	Aaa	3135G05G4	25,000,000	24,946,250	25,055,250	3,646	0.322
M & T Corp	3.550	7/26/23	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,771,400	4,931	3.567
U.S. Treasury Note	2.750	7/31/23	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,883,800	829,558	2.842
U.S. Treasury Note	2.750	7/31/23	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,941,900	414,779	2.822
Chevron	0.426	8/11/23	Corp	AA	Aa2	166756AJ5	10,000,000	10,000,000	10,021,200	19,998	0.426
U.S. Treasury Note	2.750	8/31/23	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	160,002,000	1,754,834	2.732
FNMA Note	2.875	9/12/23	ASy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,820,800	444,028	2.953
Unilever	0.375	9/14/23	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,028,750	7,135	0.418
Gilead Sciences	0.750	9/29/23	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,020,200	25,208	0.762
U.S. Treasury Note	2.875	9/30/23	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,519,650	342,788	2.943
U.S. Treasury Note	2.875	9/30/23	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,799,750	244,849	2.954
John Deere	3.650	10/12/23	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,888,800	110,514	3.654
U.S. Treasury Note	2.875	10/31/23	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	53,705,000	369,302	2.981
U.S. Treasury Note	1.625	10/31/23	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	156,018,000	626,209	0.943
FNMA Note	0.250	11/27/23	ASy	AA+	Aaa	3135G06H1	10,000,000	9,988,600	10,019,300	4,583	0.288

*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	2.875	11/30/23	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	86,084,800	398,077	2.843
U.S. Treasury Note	2.125	11/30/23	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	84,431,200	294,231	1.978
Truist Financial Corp	3.750	12/6/23	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,393,350	85,938	3.784
Natl Securities Clearing	0.400	12/7/23	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,010,500	6,000	0.442
U.S. Treasury Note	2.625	12/31/23	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	58,897,300	127,624	2.564
Toyota	3.350	1/8/24	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,865,000	21,403	3.356
John Deere	3.450	1/10/24	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,899,300	20,125	3.452
Toyota	0.450	1/11/24	Corp	A+	A1	89236THU2	15,000,000	14,999,100	15,019,950	3,750	0.452
IADB Note	2.625	1/16/24	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,721,250	27,344	2.740
Citibank	3.650	1/23/24	Corp	A+	Aa3	17325FAST7	10,000,000	9,986,400	10,889,400	8,111	3.680
U.S. Treasury Note	2.500	1/31/24	Tsy	AA+	Aaa	912828579	40,000,000	40,101,563	42,758,000	502,762	2.446
3M Company	3.250	2/14/24	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,875,200	150,764	2.995
U.S. Treasury Note	2.375	2/29/24	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	106,656,000	1,010,359	2.520
John Deere	2.600	3/7/24	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,676,200	104,000	2.795
U.S. Treasury Note	2.125	3/31/24	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	79,517,250	542,926	2.241
U.S. Treasury Note	2.125	3/31/24	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	21,204,600	144,780	2.314
Honda ABS	1.610	4/22/24	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,261,820	5,814	1.625
U.S. Treasury Note	2.250	4/30/24	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	42,625,200	231,215	2.295
U.S. Treasury Note	2.000	4/30/24	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,440,500	128,453	1.997
IBM	3.000	5/15/24	Corp	A	A2	4592001Y8	15,000,000	14,942,700	16,205,700	95,000	3.083
Caterpillar	2.850	5/17/24	Corp	A	A3	14913Q2Y0	10,000,000	9,978,700	10,776,800	58,583	2.896
U.S. Treasury Note	2.000	5/31/24	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	84,700,000	276,923	1.978
U.S. Treasury Note	2.000	5/31/24	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	21,175,000	69,231	1.884
U.S. Treasury Note	2.000	6/30/24	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	84,790,400	141,436	1.825
ComERICA Inc	2.500	7/23/24	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,649,700	5,556	2.520
U.S. Treasury Note	1.750	7/31/24	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	73,661,700	615,884	1.410
Truist Financial Corp	2.500	8/1/24	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,653,900	125,000	2.282
PACCAR	2.150	8/15/24	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,874,950	148,708	2.197
Exxon Mobil	2.019	8/16/24	Corp	AA	Aa1	30231GBCS	10,000,000	10,000,000	10,496,600	92,538	2.019
U.S. Treasury Note	1.875	8/31/24	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	74,027,800	558,356	1.423
U.S. Treasury Note	1.875	8/31/24	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	42,301,600	319,061	1.557
Coca Cola	1.750	9/6/24	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,492,400	70,486	1.788
Apple	1.800	9/11/24	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,488,800	70,000	1.848
Chase Credit Card ABS	2.160	9/15/24	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,477,300	14,400	1.868
U.S. Treasury Note	2.125	9/30/24	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	80,062,500	542,926	1.571
U.S. Treasury Note	1.500	9/30/24	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	26,118,250	127,747	1.551

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	9/30/24	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	53,375,000	361,951	1.581
Toyota	2.000	10/7/24	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,560,600	63,333	2.019
FNMA Note	1.625	10/15/24	Agv	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,492,300	47,947	1.661
FNMA Note	1.625	10/15/24	Agv	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,984,600	95,694	1.661
IFC Note	1.375	10/16/24	Supra	AAA	Aaa	45505KCR9	10,000,000	9,970,700	10,399,300	40,104	1.436
U.S. Treasury Note	1.500	10/31/24	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	78,401,250	289,019	1.630
Caterpillar	2.150	11/8/24	Corp	A	A3	14913Q3B3	10,000,000	9,990,600	10,553,500	49,569	2.170
U.S. Treasury Note	1.500	11/30/24	Tsy	AA+	Aaa	912828YY6	100,000,000	99,414,063	104,590,000	259,615	1.623
Truist Bank	2.150	12/6/24	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,594,800	32,847	2.186
U.S. Treasury Note	1.750	12/31/24	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	126,754,800	185,635	1.690
FNMA Note	1.625	1/7/25	Agv	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,749,650	37,917	1.692
Chase Credit Card ABS	1.530	1/15/25	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	21,033,205	13,940	1.545
US Bank	2.050	1/21/25	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,775,950	8,542	2.095
U.S. Treasury Note	1.375	1/31/25	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	26,033,750	172,825	1.425
U.S. Treasury Note	1.375	1/31/25	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	52,107,500	345,649	0.964
U.S. Treasury Note	1.375	1/31/25	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,686,000	276,519	0.329
Adobe	1.900	2/1/25	Corp	A	A2	00724PAB5	5,000,000	4,989,350	5,256,750	47,500	1.945
FHLMC Note	1.500	2/12/25	Agv	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	15,689,100	105,625	1.516
Toyota	1.800	2/13/25	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,431,700	84,000	1.814
WW Grainger	1.850	2/15/25	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,225,900	42,653	1.909
U.S. Treasury Note	1.125	2/28/25	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	82,593,600	382,873	0.356
IBRD Note	0.750	3/1/25	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,234,800	58,333	0.867
Texas Instrument	1.375	3/12/25	Corp	A+	A1	882308BH6	10,000,000	9,985,100	10,301,700	53,090	1.406
Coca Cola	2.950	3/25/25	Corp	A+	A1	191216CN8	10,000,000	9,991,700	10,944,200	103,250	2.968
U.S. Treasury Note	0.500	3/31/25	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	40,279,600	68,132	0.316
U.S. Treasury Note	0.500	3/31/25	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	110,788,900	187,363	0.236
FNMA Note	0.625	4/22/25	Agv	AA+	Aaa	3135G03U5	20,000,000	19,958,800	20,201,054	34,375	0.667
Philip Morris	1.500	5/1/25	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,157,350	18,750	1.602
Apple	1.125	5/11/25	Corp	AA+	Aa1	037933DT4	5,000,000	4,991,050	5,112,300	12,500	1.162
TVA Note	0.750	5/15/25	Agv	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,199,800	15,833	0.810
U.S. Treasury Note	2.125	5/15/25	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	32,299,800	137,362	1.605
U.S. Treasury Note	2.125	5/15/25	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	48,404,700	206,043	1.606
Amazon	0.800	6/3/25	Corp	AA-	A2	023135BQ8	10,000,000	9,996,100	10,023,800	12,889	0.808
FNMA Note	0.500	6/17/25	Agv	AA+	Aaa	3135G04Z3	20,000,000	19,958,600	20,055,600	12,222	0.542
FHLMC Note	0.375	7/21/25	Agv	AA+	Aaa	3137EAU9	20,000,000	19,900,400	19,951,600	2,083	0.476
Chevron	0.687	8/12/25	Corp	AA	Aa2	166756AE6	10,000,000	10,000,000	9,957,500	32,251	0.687

*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*	Acer Income	Yld Mat
U.S. Treasury Note	2.000	8/15/25	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	64,292,000	554,348	1.620
U.S. Treasury Note	2.000	8/15/25	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	32,196,000	277,174	1.621
U.S. Treasury Note	2.000	8/15/25	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,366,000	46,196	1.382
U.S. Treasury Note	2.000	8/15/25	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	32,196,000	277,174	0.451
Apple	0.550	8/20/25	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,961,000	36,896	0.598
FNMA Note	0.375	8/25/25	Agy	AA+	Aaa	3135G05X7	10,000,000	9,953,200	9,970,400	16,042	0.470
FNMA Note	0.375	8/25/25	Agy	AA+	Aaa	3135G05X7	15,000,000	14,929,800	14,955,600	24,063	0.470
FHLMC Note	0.375	9/23/25	Agy	AA+	Aaa	3137EAEX3	25,000,000	24,924,750	24,891,500	32,813	0.436
Morgan Stanley	0.864	10/21/25	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	10,038,500	24,000	0.864
IBRD Note	0.500	10/28/25	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,971,500	32,292	0.523
Procter & Gamble	0.550	10/29/25	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	15,012,150	21,083	0.583
Bristol-Myers Squibb	0.750	11/13/25	Corp	A+	A2	110122DN5	10,000,000	9,983,800	10,020,900	16,250	0.783
Natl Securities Clearing	0.750	12/7/25	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,967,600	16,875	0.816
Toyota	0.800	1/9/26	Corp	A+	A1	89236THW8	15,000,000	14,982,450	14,997,600	6,667	0.824
Bank of New York Mellon	0.750	1/28/26	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,951,200	1,250	0.794
U.S. Treasury Note	1.625	2/15/26	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	74,076,800	525,476	0.414
U.S. Treasury Note	1.625	2/15/26	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,747,200	225,204	0.414
U.S. Treasury Note	1.625	2/15/26	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	26,456,000	187,670	0.485
U.S. Treasury Note	1.625	2/15/26	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	26,456,000	187,670	0.447
U.S. Treasury Note	1.625	2/15/26	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	26,456,000	187,670	0.446
Total	2.756						6,077,596,926	6,109,577,679	6,334,018,316	33,422,882	1.804

Portfolio: Extended Reserve 9218-5

Date: 1/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Acer Income	Yld Mat
U.S. Treasury Note	2.125	5/31/26	Tsy	AA+	Aaa	9128286X3	90,000,000	92,492,578	97,681,500	331,010	1.664
U.S. Treasury Note	2.125	5/31/26	Tsy	AA+	Aaa	9128286X3	31,000,000	34,137,539	33,645,850	114,014	0.447
FRCB Note	0.600	8/18/26	Agy	AA+	Aaa	3133EL4F8	20,000,000	20,016,000	20,047,600	54,333	0.586
U.S. Treasury Note	1.375	8/31/26	Tsy	AA+	Aaa	912828YD6	20,000,000	20,943,750	20,913,200	116,989	0.602
U.S. Treasury Note	1.375	8/31/26	Tsy	AA+	Aaa	912828YD6	35,000,000	37,050,781	36,598,100	204,731	0.412
U.S. Treasury Note	1.375	8/31/26	Tsy	AA+	Aaa	912828YD6	20,000,000	21,178,125	20,913,200	116,989	0.399
U.S. Treasury Note	1.375	8/31/26	Tsy	AA+	Aaa	912828YD6	60,000,000	63,782,813	62,739,600	350,967	0.326
FNMA Note	1.875	9/24/26	Agy	AA+	Aaa	3135G0Q22	30,000,000	32,183,177	32,203,200	198,438	0.703
U.S. Treasury Note	1.625	11/30/26	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	26,491,250	70,313	0.626

*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	11/30/26	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	52,982,500	140,625	0.351
U.S. Treasury Note	1.625	11/30/26	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	47,684,250	126,563	0.527
U.S. Treasury Note	1.750	12/31/26	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	80,042,250	116,022	1.692
U.S. Treasury Note	1.750	12/31/26	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	16,008,450	23,204	1.445
U.S. Treasury Note	1.500	1/31/27	Tsy	AA+	Aaa	912828ZZ78	15,000,000	15,925,195	15,786,900	113,122	0.565
U.S. Treasury Note	1.500	1/31/27	Tsy	AA+	Aaa	912828ZZ78	75,000,000	80,121,094	78,924,500	565,608	0.420
U.S. Treasury Note	2.250	2/15/27	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	82,271,250	779,552	1.690
U.S. Treasury Note	1.125	2/28/27	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	102,906,000	478,591	0.533
U.S. Treasury Note	1.125	2/28/27	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,299,600	47,859	0.590
U.S. Treasury Note	1.125	2/28/27	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,299,600	47,859	0.490
U.S. Treasury Note	0.625	3/31/27	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	49,951,000	106,456	0.481
U.S. Treasury Note	0.500	5/31/27	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	39,578,000	34,615	0.507
FFCB Note	0.760	6/24/27	AEY	AA+	Aaa	31133ELN91	31,750,000	31,836,360	31,689,675	24,800	0.720
U.S. Treasury Note	0.500	6/30/27	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,713,000	11,050	0.483
U.S. Treasury Note	0.500	6/30/27	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,872,800	6,630	0.517
U.S. Treasury Note	0.500	6/30/27	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	49,426,000	22,099	0.392
U.S. Treasury Note	0.500	6/30/27	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	34,598,200	15,470	0.441
U.S. Treasury Note	0.500	8/31/27	Tsy	AA+	Aaa	912828CAH4	25,000,000	25,061,523	24,657,250	53,177	0.464
U.S. Treasury Note	0.500	8/31/27	Tsy	AA+	Aaa	912828ZV5	55,000,000	55,103,125	54,245,950	116,989	0.472
U.S. Treasury Note	0.500	8/31/27	Tsy	AA+	Aaa	912828CAH4	35,000,000	35,098,438	34,570,150	74,448	0.459
U.S. Treasury Note	0.750	1/31/28	Tsy	AA+	Aaa	912828CBI9	65,000,000	64,954,297	64,868,050	1,347	0.760
FFCB Note	1.000	5/22/28	AEY	AA+	Aaa	31133ELZX5	17,200,000	17,212,040	17,197,764	32,967	0.991
FFCB Note	0.820	7/14/28	AEY	AA+	Aaa	31133ELU44	12,000,000	12,013,272	11,831,640	4,647	0.806
FFCB Note	1.000	7/9/29	AEY	AA+	Aaa	31133ELS96	10,000,000	9,990,550	9,894,500	6,111	1.011
U.S. Treasury Note	1.625	8/15/29	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	79,140,000	563,010	0.775
U.S. Treasury Note	1.625	8/15/29	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,552,000	75,068	0.738
U.S. Treasury Note	1.750	11/15/29	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	93,778,080	331,823	1.773
U.S. Treasury Note	1.750	11/15/29	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	33,035,460	116,892	0.790
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	1,000,000	1,048,203	1,041,990	6,929	0.990
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	5,000,000	5,388,672	5,209,950	34,647	0.684
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	4,000,000	4,343,438	4,167,960	27,717	0.602
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	15,000,000	16,081,641	15,629,850	103,940	0.738
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	9,000,000	9,738,281	9,377,910	62,364	0.638
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	11,000,000	11,959,922	11,461,890	76,223	0.582
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	10,000,000	10,734,766	10,419,900	69,293	0.720
U.S. Treasury Note	1.500	2/15/30	Tsy	AA+	Aaa	912828ZZ94	10,000,000	10,442,969	10,419,900	69,293	0.987

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FFCB Note	1.300	5/13/30	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	15,083,250	42,250	1.291
U.S. Treasury Note	0.625	5/15/30	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	19,246,800	26,934	0.658
U.S. Treasury Note	0.625	5/15/30	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,811,700	6,733	0.871
U.S. Treasury Note	0.625	5/15/30	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,623,400	13,467	0.649
U.S. Treasury Note	0.625	5/15/30	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,548,080	16,160	0.682
FNMA Note	0.875	8/5/30	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,698,078	42,778	0.954
FNMA Note	0.875	8/5/30	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,698,078	42,778	0.954
FNMA Note	0.875	8/5/30	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,782,800	19,396,156	85,556	0.989
U.S. Treasury Note	0.625	8/15/30	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	17,268,840	51,970	0.697
U.S. Treasury Note	0.625	8/15/30	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,796,900	14,436	0.691
U.S. Treasury Note	0.625	8/15/30	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	15,350,080	46,196	0.677
U.S. Treasury Note	0.625	8/15/30	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	19,187,600	57,745	0.683
U.S. Treasury Note	0.875	11/15/30	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	58,790,400	113,122	0.846
U.S. Treasury Note	0.875	11/15/30	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	20,576,640	39,593	0.914
Total	6.942					1,777,956,000	1,830,177,039	1,829,848,671	6,644,508	0.820	

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

Portfolio: Wastewater 208
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf	9128283X6	2,993	2,993	2,993	0	0.010
U.S. Treasury Note	2.250	2/15/21	Tsy	AA+	Aaa	912828B90	10,218,000	10,170,502	10,226,481	106,206	2.414
U.S. Treasury Note	2.000	2/28/21	Tsy	AA+	Aaa	912828DQN9	6,100,000	5,989,199	6,108,723	51,901	2.285
Koch Industries	0.000	3/22/21	CP	A-1+	P-1	500000DQN9	7,265,000	7,260,968	7,253,562	0	0.185
U.S. Treasury Note	2.625	5/15/21	Tsy	AA+	Aaa	9128284P2	5,528,000	5,657,131	5,567,746	31,267	0.173
U.S. Treasury Note	1.500	9/30/21	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,599,240	68,856	1.494
U.S. Treasury Note	2.000	2/15/22	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,380,970	57,818	2.459
FHLB Note	0.250	6/3/22	AEY	AA+	Aaa	3120AJPU7	16,555,000	16,557,367	16,592,745	6,668	0.243
U.S. Treasury Note	1.500	9/15/22	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,138,214	74,023	0.146
U.S. Treasury Note	2.000	2/15/23	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,720,629	50,926	2.549
U.S. Treasury Note	1.500	3/31/23	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	5,003,816	24,839	0.785
U.S. Treasury Note	0.125	10/15/23	Tsy	AA+	Aaa	912828CAP6	5,119,000	5,108,402	5,113,625	1,916	0.195
FNMA Note	2.625	9/6/24	AEY	AA+	Aaa	3125G0ZR7	8,768,000	8,900,844	9,511,965	92,703	2.441
FNMA Note	2.625	9/6/24	AEY	AA+	Aaa	3125G0ZR7	8,654,000	8,662,299	9,388,292	91,498	2.613
U.S. Treasury Note	2.000	2/15/25	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,703,734	135,815	1.792
Total	1.782						125,867,993	126,243,910	129,322,736	794,437	1.379

Portfolio: MICLA SER 2010A-D 26J
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf	141,374	141,374	141,374	141,374	1	0.010
Total	0.003					141,374	141,374	141,374	141,374	1	0.010

Portfolio: LA MICLA 2016 STLIG 26U
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf	287,882	287,882	287,882	287,882	2	0.010
Total	0.003					287,882	287,882	287,882	287,882	2	0.010

*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 MCLIA 2017 ST1 JIG 26Y
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf		5,259,366	5,259,366	5,259,366	49	0.010
Total							5,259,366	5,259,366	5,259,366	49	0.010

Portfolio: Batiquitos LT 72W
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf		214,627	214,627	214,627	2	0.010
FNMA Note	2.125	4/24/26	AgY	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,875,743	36,312	2.732
FNMA Note	2.125	4/24/26	AgY	AA+	Aaa	3135G0K36	70,000	67,642	75,891	401	2.546
FNMA Note	2.125	4/24/26	AgY	AA+	Aaa	3135G0K36	71,000	68,672	76,975	407	2.557
FNMA Note	2.125	4/24/26	AgY	AA+	Aaa	3135G0K36	74,000	68,751	80,228	424	3.135
FNMA Note	2.125	4/24/26	AgY	AA+	Aaa	3135G0K36	75,000	69,725	81,312	429	3.187
FNMA Note	2.125	4/24/26	AgY	AA+	Aaa	3135G0K36	72,000	70,128	78,060	412	2.533
Total							6,918,627	6,584,915	7,482,836	38,387	2.657

Portfolio: Harbor Emergency FD 751
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf		587	587	587	0	0.010
U.S. Treasury Bill	0.000	3/18/21	Tsy	A-1+	P-1	912796AN6	3,160,000	3,158,495	3,159,747	0	0.101
U.S. Treasury Bill	0.000	6/3/21	Tsy	A-1+	P-1	912796A41	39,927,000	39,909,641	39,916,220	0	0.088
U.S. Treasury Bill	0.000	6/10/21	Tsy	A-1+	P-1	912796B24	7,548,000	7,545,291	7,545,887	0	0.075
Total							50,635,587	50,614,013	50,622,440	0	0.087

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

Portfolio: Harbor Foods Restoration 70L
Date: 1/31/21

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	0.010	2/1/21	MMF	AaAam	Aaa-mf		787	787	787	0	0.010
U.S. Treasury Bill	0.000	6/10/21	Tsy	A-1+	P-1	912796B24	596,000	595,786	595,833	0	0.075
Total	0.356						596,787	596,573	596,621	0	0.075

Portfolio: City of LA DWP PRB 2010C J7D
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf		1,941	1,941	1,941	0	0.010
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,622,195	61,379	2.978
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	118,000	113,965	127,931	676	2.553
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,446,820	28,766	2.279
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	174,000	168,921	188,644	996	2.509
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,557,404	29,350	2.496
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	242,000	224,979	262,367	1,386	3.126
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,762,310	30,432	3.041
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	7,000	6,555	7,589	40	3.041
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	305,000	283,549	350,669	1,746	3.187
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,733,038	30,277	3.002
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	354,000	344,796	383,793	2,027	2.533
FNMA Note	2.125	4/24/26	AEY	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,379,602	28,411	2.055
FNMA Note	1.875	9/24/26	AEY	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,689,232	35,057	1.872
FNMA Note	1.875	9/24/26	AEY	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,934,372	36,691	0.574
U.S. Treasury Note	0.500	5/31/27	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,971,986	4,349	0.575
Total	5.410						53,508,941	52,282,943	57,419,892	291,584	2.217

Portfolio: City of LA DWP WRB 2019A M2L
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf		597	597	597	0	0.010
Total	0.003						597	597	597	0	0.010

*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: 1/31/21

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	0.010	2/1/21	MMF	AAAam	Aaa-mf		14,220,464	14,220,464	14,220,464	0	0.010
Total							14,220,464	14,220,464	14,220,464	0	0.010

Portfolio: City of LA DWP WRB 2020A M2N
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAam	Aaa-mf		955	955	955	0	0.010
Total							955	955	955	0	0.010

Portfolio: City of LA DWP PRB 2020B JRF
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAam	Aaa-mf		33	33	33	0	0.010
Total							33	33	33	0	0.010

Portfolio: LA City MICLA20 STLGTS FIN 27J
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAam	Aaa-mf		250,430	250,430	250,430	0	0.010
U.S. Treasury Bill	0.000	2/16/21	Tsy	A-1+	P-1	912796B81	2,170,000	2,169,657	2,169,657	0	0.076
U.S. Treasury Bill	0.000	6/17/21	Tsy	A-1+	P-1	9127963H0	1,760,000	1,759,298	1,759,298	0	0.075
U.S. Treasury Bill	0.000	9/9/21	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,218,266	0	0.103
U.S. Treasury Bill	0.000	11/4/21	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,602,378	0	0.110
Total							9,005,430	9,000,029	9,002,113	2	0.090

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

Portfolio: City of LA DWP WRB 2021A M2S
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf	912796XE4	827	827	827	0	0.010
U.S. Treasury Bill	0.000	2/25/21	Tsy	A-1+	P-1	30229AQR3	160,000,000	159,993,353	159,995,200	0	0.051
Exxon Mobil	0.000	3/25/21	CP	A-1+	P-1	9127962F5	19,000,000	18,997,857	18,997,446	0	0.072
U.S. Treasury Bill	0.000	3/25/21	Tsy	A-1+	P-1	9127964Z9	16,000,000	15,998,402	15,998,560	0	0.064
U.S. Treasury Bill	0.000	4/29/21	Tsy	A-1+	P-1		4,824,000	4,823,153	4,823,276	0	0.070
Total	0.086						199,824,827	199,813,592	199,815,309	0	0.055

Portfolio: City of LA DWP PRB 2021A J3G
Date: 1/31/21

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	0.010	2/1/21	MMF	AAAm	Aaa-mf	912796B99	1,744	1,744	1,744	0	0.010
U.S. Treasury Bill	0.000	2/23/21	Tsy	A-1+	P-1		249,788,000	249,778,286	249,780,506	0	0.051
Total	0.063						249,789,744	249,780,030	249,782,250	0	0.051

*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: Core 9218-1

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsubishi	Buy	CP	86563GQA3	1/4/21	1/4/21	3/10/21	50,000,000
Toyota	Buy	CP	86563GTQ5	1/4/21	1/4/21	6/24/21	200,000,000
Apple	Buy	CP	89233GQA7	1/4/21	1/4/21	3/10/21	25,000,000
United Parcel	Buy	CP	03785DQA7	1/4/21	1/4/21	3/10/21	20,200,000
United Parcel	Buy	CP	9113A2NK8	1/4/21	1/4/21	1/19/21	40,000,000
U.S. Treasury Bill	Buy	CP	9113A2NB8	1/4/21	1/4/21	1/11/21	40,000,000
Prudential Funding	Buy	Tsy	912796B32	1/4/21	1/4/21	6/24/21	26,100,000
U.S. Treasury Bill	Buy	CP	74433GPS9	1/5/21	1/5/21	2/26/21	30,000,000
MUFG Bank	Buy	Tsy	9127963U1	1/5/21	1/5/21	1/14/21	30,500,000
MUFG Bank	Buy	CP	62479LNV3	1/6/21	1/6/21	1/29/21	40,000,000
MUFG Bank	Buy	CP	62479LNUS	1/6/21	1/6/21	1/28/21	10,605,000
Mizuho Bank	Buy	CP	9127963U1	1/6/21	1/6/21	1/14/21	55,000,000
MUFG Bank	Buy	CP	62479LPQ2	1/7/21	1/7/21	2/24/21	34,066,000
MUFG Bank	Buy	CP	62479LPQ2	1/8/21	1/8/21	2/24/21	12,500,000
Mizuho Bank	Buy	CP	60689FPQ5	1/11/21	1/11/21	2/24/21	29,270,000
MUFG Bank	Buy	CP	62479LQ99	1/12/21	1/12/21	3/9/21	30,835,000
MUFG Bank	Buy	CP	62479LPP4	1/12/21	1/12/21	2/23/21	25,000,000
Prudential Funding	Buy	CP	74433GNDA4	1/12/21	1/12/21	1/13/21	10,000,000
Sumitomo Mitsubishi	Buy	CP	86563GQA3	1/13/21	1/13/21	3/10/21	43,108,000
BNP Paribas	Buy	CP	09659BNF3	1/14/21	1/14/21	1/15/21	6,356,000
Sumitomo Mitsubishi	Buy	CP	86563GQQ8	1/15/21	1/15/21	3/24/21	106,283,000
MUFG Bank	Buy	CP	62479LQR9	1/19/21	1/19/21	3/25/21	41,884,000
FHLB DN	Buy	CP	62479LQJ1	1/19/21	1/19/21	3/24/21	25,000,000
MUFG Bank	Buy	CP	62479LQC2	1/19/21	1/19/21	3/12/21	30,000,000
MUFG Bank	Buy	CP	62479LQB4	1/19/21	1/19/21	3/11/21	40,000,000
FHLB DN	Buy	Agy	313385DK9	1/19/21	1/19/21	3/23/21	25,000,000
FHLB DN	Buy	Agy	313385CW4	1/19/21	1/19/21	3/10/21	20,000,000
Koch Industries	Buy	CP	500000DR81	1/20/21	1/20/21	4/8/21	50,000,000
MUFG Bank	Buy	CP	62479LRN7	1/20/21	1/20/21	4/22/21	50,000,000
MUFG Bank	Buy	CP	62479LRM9	1/20/21	1/20/21	4/21/21	140,000,000
Toronto Dominion	Buy	CP	89116ER70	1/20/21	1/20/21	4/7/21	88,431,000
Toronto Dominion	Buy	CP	89116ERES5	1/20/21	1/20/21	4/14/21	80,000,000
Toyota	Buy	CP	89233GRV0	1/20/21	1/20/21	4/29/21	50,000,000
Prudential Funding	Buy	CP	74433GNV4	1/21/21	1/21/21	1/29/21	28,000,000
United Parcel	Buy	CP	9113A2NR3	1/22/21	1/22/21	1/25/21	20,692,000

Portfolio: Core 9218-1 (Cont.)

<u>Issuer</u>	<u>Side</u>	<u>Type</u>	<u>Cusip</u>	<u>Trade Date</u>	<u>Settlement Date</u>	<u>Maturity Date</u>	<u>Par Value</u>
U.S. Treasury Bill	Buy	Tsy	912796UC1	1/22/21	1/22/21	1/28/21	24,000,000
Prudential Funding	Buy	CP	74433GNV4	1/25/21	1/29/21	1/29/21	15,429,000
BNP Paribas	Buy	CP	09659BNT3	1/26/21	1/26/21	1/27/21	47,605,000
BNP Paribas	Buy	CP	09659BNV8	1/27/21	1/27/21	1/29/21	104,594,000
Mizuho Bank	Buy	CP	60689FQW1	1/29/21	1/29/21	3/30/21	43,045,000
Truist Bank	Transfer In	Corp	07330NAQ8	1/29/21	1/29/21	1/15/22	25,000,000
US Bank	Transfer In	Corp	91159HHP8	1/29/21	1/29/21	1/24/22	10,000,000

Portfolio: Reserve 9218-2

<u>Issuer</u>	<u>Side</u>	<u>Type</u>	<u>Cusip</u>	<u>Trade Date</u>	<u>Settlement Date</u>	<u>Maturity Date</u>	<u>Par Value</u>
U.S. Treasury Note	Sell	Tsy	912828ZG8	1/6/21	1/7/21	3/31/22	15,000,000
U.S. Treasury Note	Sell	Tsy	912828ZF0	1/6/21	1/7/21	3/31/25	20,000,000
Toyota	Buy	Corp	89236THW8	1/6/21	1/11/21	1/9/26	15,000,000
Toyota	Buy	Corp	89236THU2	1/6/21	1/11/21	1/11/24	15,000,000
U.S. Treasury Note	Sell	Tsy	91282CAZ4	1/21/21	1/22/21	11/30/25	20,000,000
Bank of New York Mellon	Buy	Corp	06406RAQ0	1/21/21	1/28/21	1/28/26	20,000,000
U.S. Treasury Note	Sell	Tsy	912828V72	1/29/21	2/1/21	1/31/22	100,000,000
FNMA Note	Sell	Agy	3135G05X7	1/29/21	2/1/21	8/25/25	25,000,000
U.S. Treasury Note	Sell	Tsy	912828ZL7	1/29/21	2/1/21	4/30/25	70,000,000
U.S. Treasury Note	Sell	Tsy	91282CAZA	1/29/21	2/1/21	11/30/25	30,000,000
FNMA Note	Sell	Agy	3135G0U92	1/29/21	2/1/21	1/11/22	25,000,000
FNMA Note	Sell	Agy	3135G0S38	1/29/21	2/1/21	1/5/22	20,000,000
John Deere	Sell	Corp	24422ETL3	1/29/21	2/2/21	1/6/22	7,000,000
US Bank	Transfer In	Corp	90331HPJ6	1/29/21	2/2/21	1/21/22	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828P46	1/29/21	1/29/21	2/15/26	75,000,000
Truist Bank	Transfer Out	Corp	07330NAQ8	1/29/21	1/29/21	1/15/22	25,000,000
US Bank	Transfer Out	Corp	91159HHP8	1/29/21	1/29/21	1/24/22	10,000,000

Portfolio: Extended Reserve 9218-5

<u>Issuer</u>	<u>Side</u>	<u>Type</u>	<u>Cusip</u>	<u>Trade Date</u>	<u>Settlement Date</u>	<u>Maturity Date</u>	<u>Par Value</u>
U.S. Treasury Note	Buy	Tsy	912828Z94	1/29/21	2/1/21	2/15/30	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CBJ9	1/29/21	2/1/21	1/31/28	65,000,000
U.S. Treasury Note	Sell	Tsy	91282CAL5	1/29/21	2/1/21	9/30/27	75,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828P46	1/29/21	2/15/26	2/15/26	75,000,000

Portfolio: DWP WRB 2021A M2S

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Exxon Mobil	Buy	CP	30229AQR3	1/26/21	1/26/21	3/25/21	19,000,000
U.S. Treasury Bill	Buy	Tsy	9127964Z9	1/26/21	1/26/21	4/29/21	4,824,000
U.S. Treasury Bill	Buy	Tsy	9127962F5	1/26/21	1/26/21	3/25/21	16,000,000
U.S. Treasury Bill	Buy	Tsy	912796XE4	1/26/21	1/26/21	2/25/21	160,000,000

Portfolio: DWP PRB 2021A J8G

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796B99	1/26/21	1/26/21	2/23/21	249,788,000

CITY OF LOS ANGELES
OFFICE OF FINANCE
AUTHORIZED DEALERS AND ISSUERS

PRIMARY DEALERS

1. AMHERST PIERPOINT SECURITIES LLC
2. BANK OF NOVA SCOTIA, NEW YORK AGENCY
3. BARCLAYS CAPITAL, INC.
4. BMO CAPITAL MARKETS CORP
5. BNP PARIBAS SECURITIES CORP
6. BofA SECURITIES, INC.
7. CANTOR FITZGERALD & CO
8. CITIGROUP GLOBAL MARKETS INC
9. CREDIT SUISSE SECURITIES (USA) LLC
10. DAIWA CAPITAL MARKETS AMERICA INC
11. DEUTSCHE BANK SECURITIES INC
12. HSBC SECURITIES (USA) INC
13. JEFFERIES LLC
14. JP MORGAN SECURITIES, INC
15. MIZUHO SECURITIES USA, INC
16. MORGAN STANLEY & CO LLC
17. NATWEST MARKETS SECURITIES INC
18. NOMURA AMERICA FINANCE LLC
19. RBC CAPITAL MARKETS, LLC
20. SOCIETE GENERALE, NEW YORK BRANCH
21. TD SECURITIES (USA) LLC
22. UBS SECURITIES LLC

SECONDARY DEALERS

1. BNY MELLON CAPITAL MARKETS LLC
2. LLOYDS SECURITIES, INC
3. LOOP CAPITAL
4. MARKETAXXES CORP
5. MESIROW FINANCIAL INC
6. MITSUBISHI UFJ SECURITIES (USA), INC
7. RAMIREZ AND CO
8. PAPER JAFFRAY CO
9. STIFEL, NICOLAUS & COMPANY, INC
10. SIEBERT WILLIAMS SHANK & CO
11. US BANCORP
57. PHILIP MORRIS INTL INC
58. PNC BANK NA
59. PRAXAIR INC
60. PROCTER & GAMBLE CO
61. PRUDENTIAL FUNDING LLC
62. QUALCOM INC
63. RABOBANK USA FIN CORP
64. ROCHE HOLDINGS INC
65. ROYAL BANK OF CANADA NY
66. SIEMENS CAPITAL CO LLC
67. SOCIETE GENERALE N AMERICA INC
68. SOUTHERN CALIFORNIA GAS CO
69. STATE STREET CORP
70. SUMITOMO MITSUI TRUST NEW YORK
71. TARGET CORP
72. TEXAS INSTRUMENT
73. TORONTO DOMINION HOLDINGS U.S.A., INC
74. TOYOTA MOTOR CREDIT CORP
75. UBS AMERICAS INC
76. UBS FINANCE (DE) INC
77. UNILEVER CAPITAL CORP
78. UNION BANK NORTH AMERICA
79. UNITED PARCEL SERV INC
80. US BANCORP
81. USAA CAPITAL CORP
82. WALT DISNEY CO

COMMERCIAL PAPER ISSUERS*

1. 3M CO
2. AIR PRODUCTS & CHEMICALS INC
3. ALPHABET INC
4. AMAZON.COM INC
5. APPLE INC
6. ARCHER-DANIELS-MIDLAND CO
7. BANK OF NEW YORK CO INC
8. BANK OF NOVA SCOTIA NY
9. BANK OF TOKYO-MITSUI UFJ NY
10. BMW US CAPITAL LLC
11. BNP PARIBAS NEW YORK
12. BRISTOL-MYERS SQUIBB
13. CANADIAN IMPERIAL HOLDING
14. CARGILL, INC
15. CBA (DE) FINANCE
16. CHEVRON CORP
17. CHEVRON FUNDING CORP
18. CISCO SYSTEMS
19. COCA-COLA CO
20. COLGATE-PALMOLIVE CO
21. CUMMINS INC
22. DEERE & CO
23. ELLIOTT & CO
24. EMBERTON ELECTRIC CO
25. ESTEE LAUDER
26. EXXON MOBIL CORP
27. FLORIDA POWER & LIGHT CO
28. GENERAL DYNAMICS CORP
29. GOOGLE INC
30. HARVARD UNIVERSITY
31. HERSHEY CO
32. HOME DEPOT INC
33. HONEYWELL INTERNATIONAL
34. HSBC USA INC
35. IBM
36. ING (US) FUNDING LLC
37. INTEL CORP
38. JOHNSON & JOHNSON
39. JP MORGAN SECURITIES, LLC
40. KOCH INDUSTRIES INC
41. KOMATSU FINANCE AMERICA
42. L'OREAL USA INC
43. MASS MUTUAL LIFE INSURANCE CO
44. MERCK & CO INC
45. METLIFE FUNDING INC
46. MICROSOFT CORP
47. MIZUHO BANK LTD/NY
48. NATL AUSTRALIA FDG (DE)
49. NATL SECURITIES CLEARING CORP
50. NESTLE CAPITAL CORP
51. NETFLIX INC
52. NIKE INC
53. ORACLE CORP
54. PACCAR FINANCIAL CORP
55. PEPSICO INC
56. PFIZER INC

*Based on short-term credit rating information provided by Bloomberg Professional, as of 2/10/21

CORPORATE BOND ISSUERS**

1. 3M CO	38. EATON VANCE CORP	75. ORACLE CORP
2. ABBOTT LABORATORIES	39. ELLILILY & CO	76. PACCAR INC
3. ADOBE INC	40. EMERSON ELECTRIC CO	77. PEPSICO INC
4. AFLAC INC	41. ESTEE LAUDER COMPANIES	78. PFIZER INC
5. AIR PRODUCTS & CHEMICALS INC	42. EXXON MOBIL CORP	79. PHILIP MORRIS INTERNATIONAL
6. ALLSTATE CORP	43. FIRST REPUBLIC BANK/CA	80. PNC FINANCIAL SERVICES GROUP
7. ALPHABET INC-CL A	44. FLORIDA POWER & LIGHT	81. PROCTER & GAMBLE CO/THE
8. AMAZON.COM INC	45. FRANKLIN RESOURCES INC	82. PROGRESSIVE CORP
9. AMERICAN EXPRESS CO	46. GENERAL DYNAMICS CORP	83. PUBLIC SERVICE ELECTRIC & GAS CO
10. AMERICAN HONDA FINANCE CORP	47. GILEAD SCIENCES INC	84. PUBLIC STORAGE
11. APPLE INC.	48. GOLDMAN SACHS GROUP INC	85. QUALCOMM INC
12. APPLIED MATERIALS INC	49. HERSHEY CO	86. RAYTHEON COMPANY
13. ARCHER-DANIELS-MIDLAND CO	50. HOME DEPOT INC	87. REGENTS OF THE UNIVERSITY OF CALIFORNIA
14. ARIZONA PUBLIC SERVICE CO	51. HONEYWELL INTERNATIONAL INC	88. ROCKWELL AUTOMATION INC
15. AUTOMATIC DATA PROCESSING	52. HORMEL FOODS CORP	89. SALESFORCE.COM INC
16. BANK OF AMERICA CORP	53. ILLINOIS TOOL WORKS	90. SCHLUMBERGER LTD
17. BANK OF AMERICA NATIONAL ASSOCIATION	54. INTEL CORP	91. SCHWAB (CHARLES) CORP
18. BANK OF NEW YORK MELLON CORP	55. INTERCONTINENTAL EXCHANGE INC	92. SNAP-ON INC
19. BAXTER INTERNATIONAL INC	56. INT'L BUSINESS MACHINES CORP	93. SOUTHERN CALIFORNIA GAS CO
20. BERKSHIRE HATHAWAY INC	57. INTUIT INC	94. STATE STREET CORP
21. BLACKROCK INC	58. JOHNSON & JOHNSON	95. STRYKER CORP
22. BRISTOL-MYERS SQUIBB CO	59. JPMORGAN CHASE & CO	96. TARGET CORP
23. BROWN-FORMAN CORP	60. KEYBANK NATIONAL ASSOCIATION	97. TEXAS INSTRUMENTS INC
24. CATERPILLAR INC	61. KIMBERLY-CLARK CORP	98. TJX COMPANIES INC
25. CHEVRON CORP	62. M & T BANK CORP	99. TOYOTA MOTOR CORP
26. CISCO SYSTEMS INC	63. MASTERCARD	100. TRAVELERS COS INC
27. CITIBANK NATIONAL ASSOCIATION	64. MERCK & CO., INC.	101. TRUST FINANCIAL CORP
28. CITIGROUP INC	65. METLIFE INC	102. UNILEVER CAPITAL CORP
29. CME GROUP INC	66. MICROSOFT CORP	103. UNION PACIFIC CORP
30. COCA-COLA CO/THE	67. MORGAN STANLEY	104. UNITED PARCEL SERVICE
31. COLGATE-PALMOLIVE CO	68. MUFG UNION BANK NA	105. UNITEDHEALTH GROUP INC
32. COMCAST CORP	69. NEXTERA ENERGY INC	106. US BANCORP
33. COMERICA INC	70. NIKE INC.	107. VF CORP
34. CONOCOPHILLIPS	71. NORTHERN STATES POWER/MN	108. VISA INC-CLASS A SHARES
35. COSTCO WHOLESALe CORP	72. NORTHERN TRUST CORP	109. WALT DISNEY CO
36. CUMMINS INC	73. NVIDIA CORP	110. WW GRAINGER INC
37. DEERE & CO	74. ONE GAS INC	

**Based on credit rating information as of 2/09/2021 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. HONDA AUTO RECEIVABLES OWNER TRUST
8. MASTER CREDIT CARD TRUST
9. MERCEDES-BENZ AUTO RECEIVABLES TRUST
10. NISSAN AUTO RECEIVABLES OWNER TRUST
11. TOYOTA AUTO RECEIVABLES OWNER TRUST
12. VISA CARD MASTER TRUST
13. GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST

* Five year legal final maximum maturity

