

City of Los Angeles

Office of Finance



Investment Report

February 28, 2021

Diana Mangioglu
Director of Finance/City Treasurer

Tom Juarez
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Diana Mangioglu
DIRECTOR OF FINANCE
CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA



ERIC GARCETTI
MAYOR

OFFICE OF FINANCE
200 N. SPRING ST.
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—
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March 26, 2021

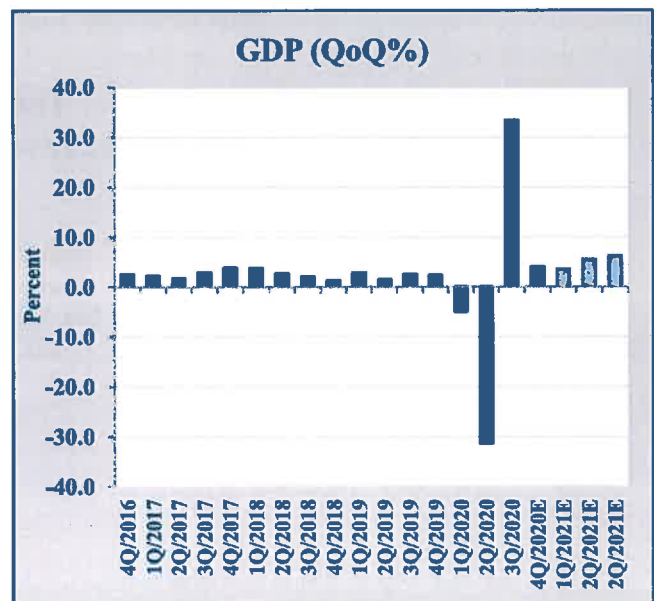
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending February 28, 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.

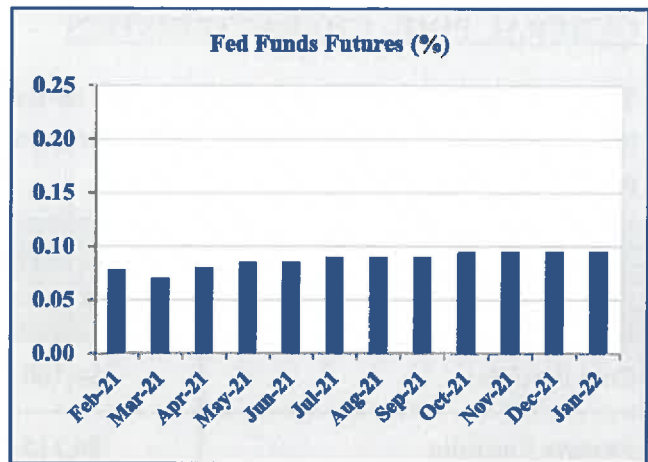
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 4.1% on an annualized basis for the fourth quarter of 2020. The current anticipated growth rate for all of 2021 is 5%, which is 0.1% higher than last month's 2021 full-year forecast. The U.S. unemployment rate for February 2021 was 6.2%. The Consumer Price Index (CPI) increased 1.7% for the twelve months ending February 2021. Prices were up in large part due to wages, food, and energy. U.S. consumer spending, as measured by Retail Sales, increased 6.3% over the past twelve months.



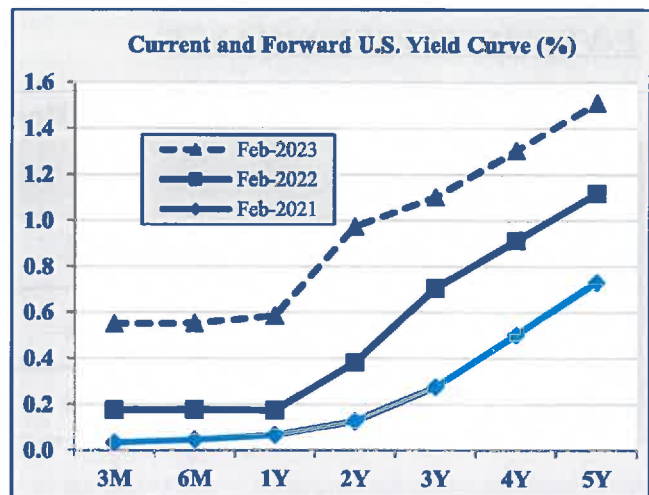
¹ Sources: Bloomberg Finance L.P.

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 February 28, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,160,177,525	0.34%	85 Days	AA+
Reserve Portfolio	\$6,115,856,476	1.79%	2.8 Years	AA+
Extended Reserve Portfolio	\$1,782,708,864	0.82%	7.0 Years	AA+
General Pool	\$12,058,742,865	1.15%	2.5 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.34%	1.79%	0.82%	1.15%
Benchmark	0.09%	1.03%	0.67%	0.65%
Variance	0.25%	0.76%	0.15%	0.50%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	-0.36%	-2.27%	-0.52%
Benchmark Total Rate of Return	0.01%	-0.37%	-2.31%	-0.53%
Variance	0.00%	0.01%	0.04%	0.01%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the February 28, 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 34 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

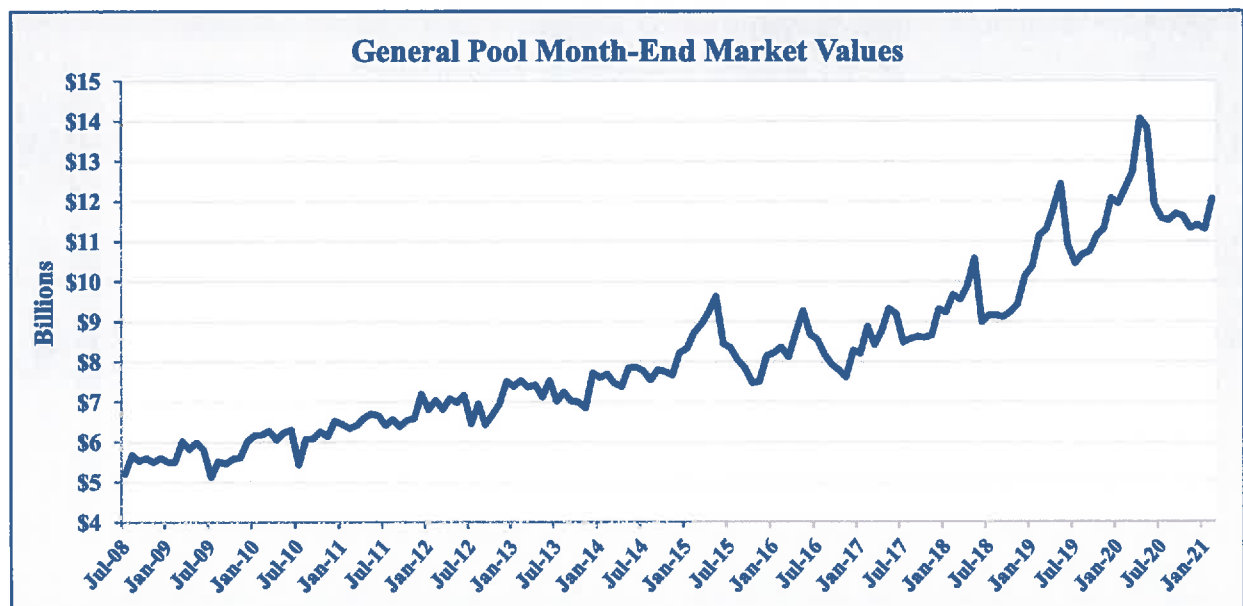
GENERAL POOL ASSET HOLDINGS

February 28, 2021

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$10,000,000	\$10,000,000	0.08%	0	0.0
Money Market Funds	\$112,820,799	\$112,820,552	0.94%	0	0.0
L.A.I.F. (State of California)	\$299,998,319	\$299,998,319	2.49%	0	0.0
Subtotal: Cash and Overnight Invest.	\$422,819,118	\$422,818,871	3.51%	0	0.0
Commercial Paper	\$2,902,885,000	\$2,902,127,578	24.07%	77	0.2
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$150,000,000	\$152,660,700	1.27%	299	0.8
U.S. Agencies/Munis/Supras	\$95,000,000	\$94,991,800	0.79%	65	0.2
U.S. Treasuries	\$585,275,000	\$587,578,575	4.87%	136	0.4
Subtotal: Pooled Investments:	\$3,733,160,000	\$3,737,358,654	30.99%	95	0.3
Total Short-Term Core Portfolio:	\$4,155,979,118	\$4,160,177,525	34.50%	85	0.2
Money Market Funds	\$100,000	\$100,000	0.00%	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	\$856,500,000	\$881,501,875	7.31%	1,057	2.9
Asset-Backed Securities	\$70,884,145	\$72,150,520	0.60%	1,065	2.9
U.S. Agencies/Munis/Supras	\$660,950,000	\$668,742,885	5.55%	1,437	3.9
U.S. Treasuries	\$6,083,000,000	\$6,276,070,060	52.05%	1,405	3.8
Total Long-Term Reserve Portfolios:	\$7,671,434,145	\$7,898,565,340	65.50%	1,366	3.7
Total Cash and Pooled Investments:	\$11,827,413,263	\$12,058,742,865	100.00%	924	2.5

*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

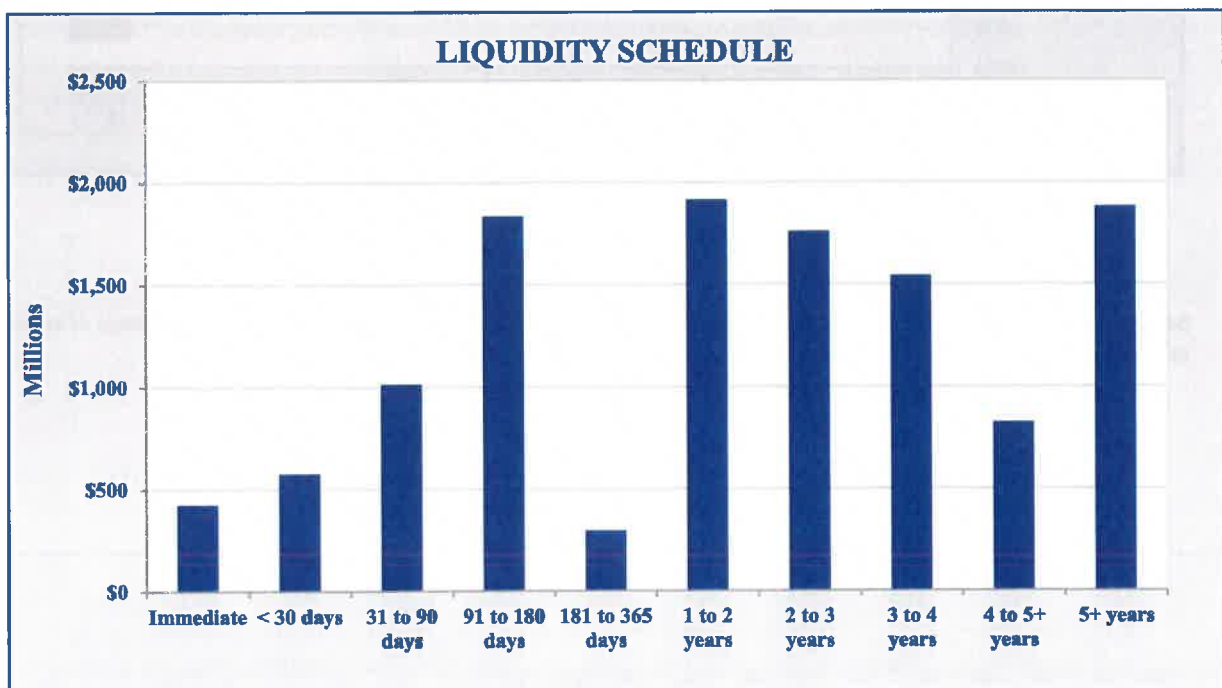
February 28, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
Description				
L.A.I.F. (State of California)	Immediate	\$299,998,319	\$299,998,319	2.49%
Money Market Funds	Immediate	\$112,920,552	\$412,918,871	3.42%
Bank Deposits*	Immediate	\$10,000,000	\$422,918,871	3.51%
Subtotal		\$422,918,871		
Pooled Investments Maturing:				
	< 30 days**	\$575,327,958	\$998,246,829	8.28%
	31 to 90 days	\$1,012,025,476	\$2,010,272,305	16.67%
	91 to 180 days	\$1,835,128,870	\$3,845,401,175	31.89%
	181 to 365 days	\$294,646,621	\$4,140,047,796	34.33%
	1 to 2 years	\$1,914,191,814	\$6,054,239,609	50.21%
	2 to 3 years	\$1,759,291,750	\$7,813,531,359	64.80%
	3 to 4 years	\$1,542,125,660	\$9,355,657,019	77.58%
	4 to 5 years	\$822,729,582	\$10,178,386,601	84.41%
	5+ years	\$1,880,356,264	\$12,058,742,865	100.00%
Total Cash and Pooled Investments		\$12,058,742,865		

*Collected Balance for Wells Fargo Active Accounts.

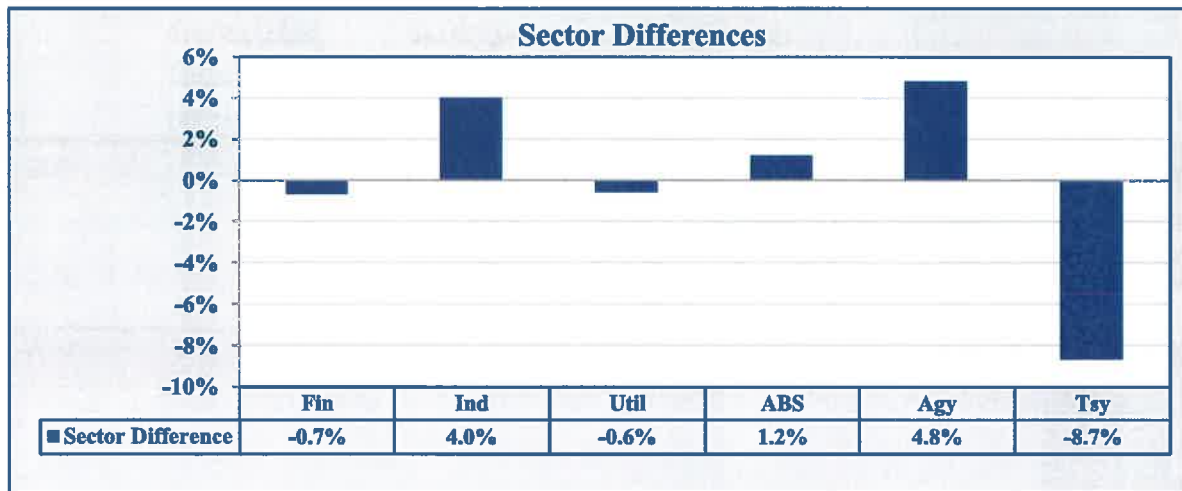
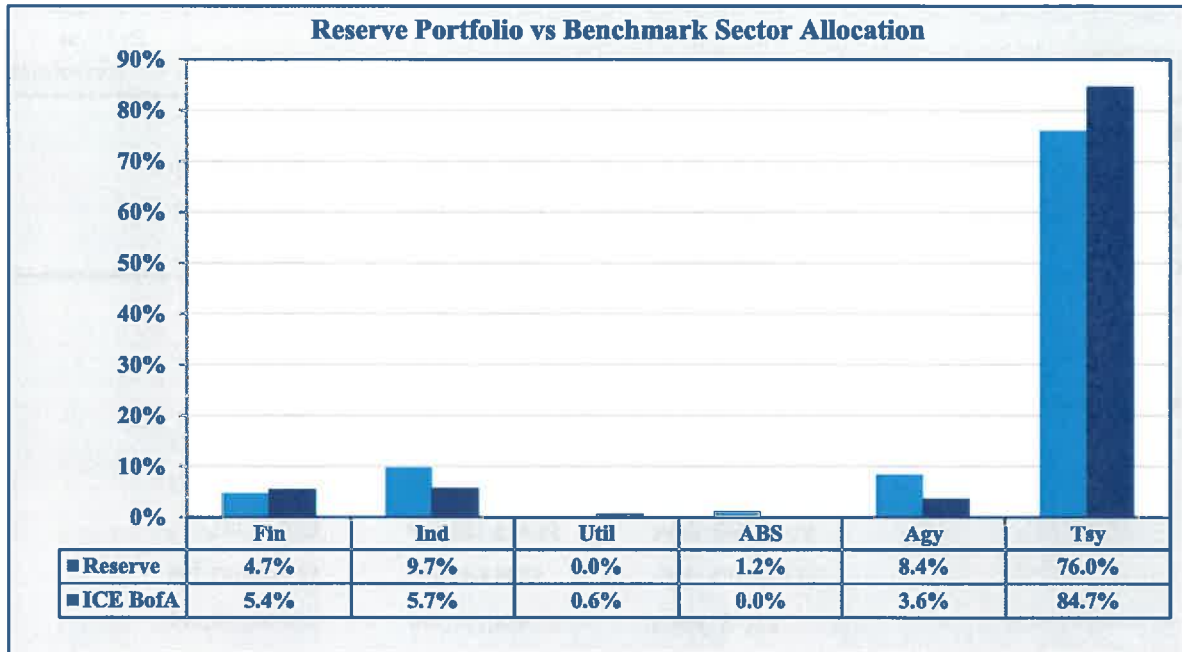
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

February 28, 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

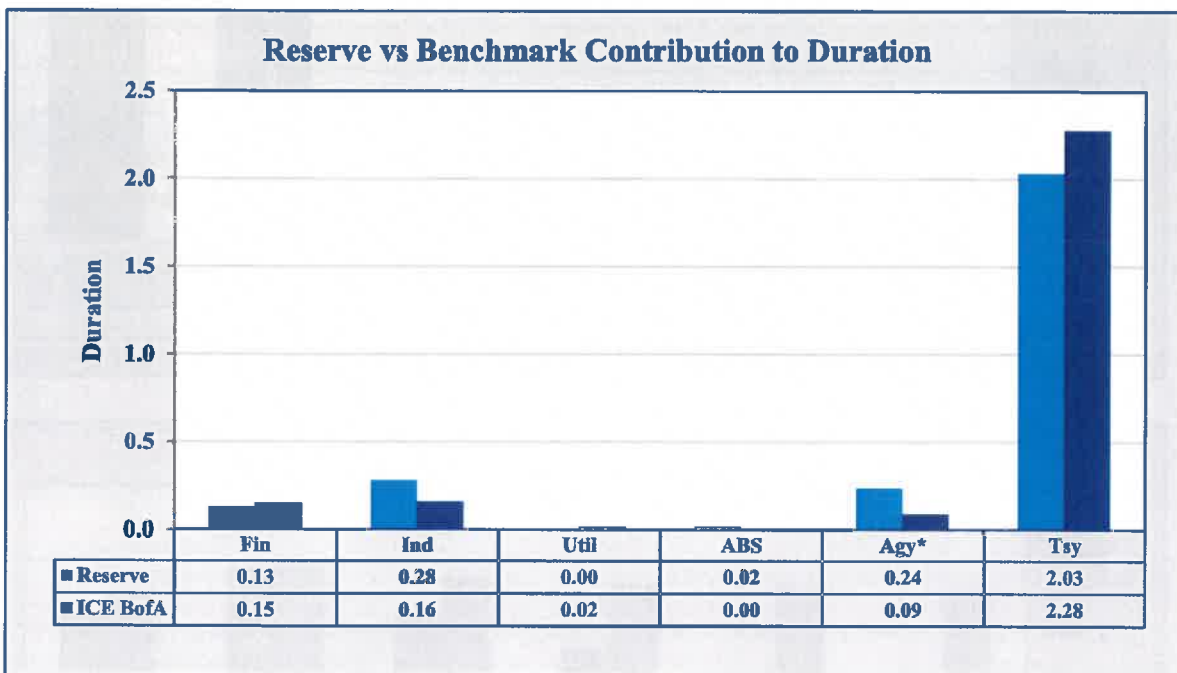
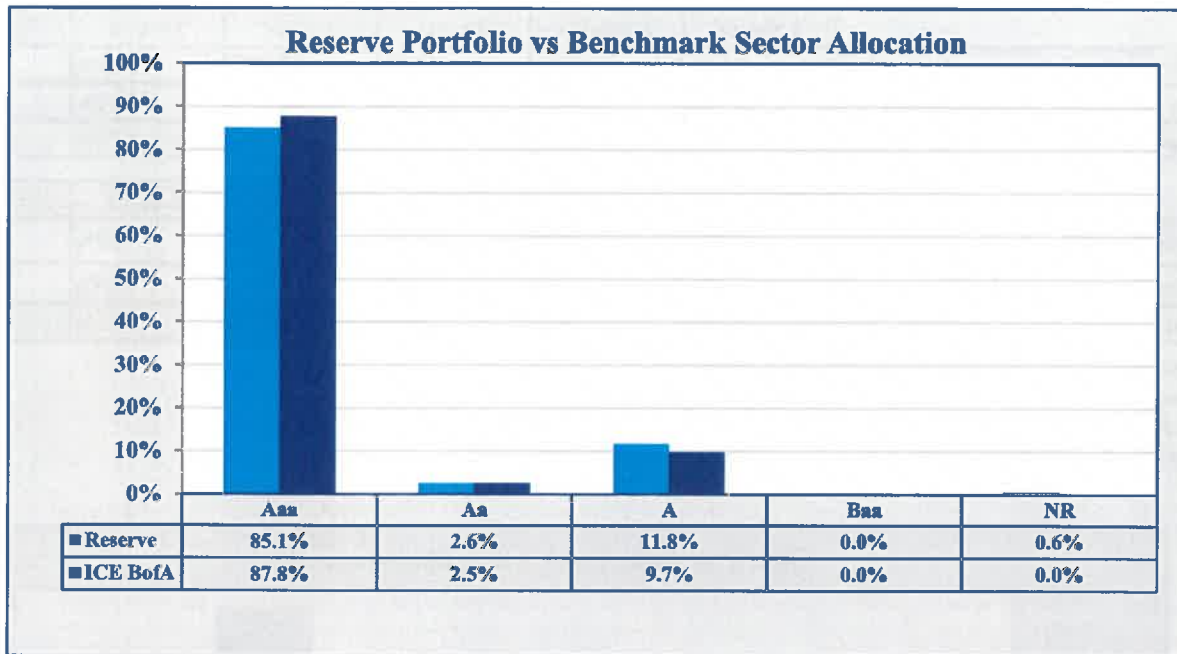
Agy – Government Agencies, Municipalities, and Supranationals

Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices

RESERVE CREDIT RATINGS and DURATION

February 28, 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

February 28, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.34%	0.37%	0.33%	0.55%	1.49%	1.27%
60 Day CP/30 Day Agy Benchmark*	0.09%	0.11%	0.12%	0.25%	1.50%	1.25%
Variance	0.25%	0.26%	0.21%	0.29%	0.00%	0.02%

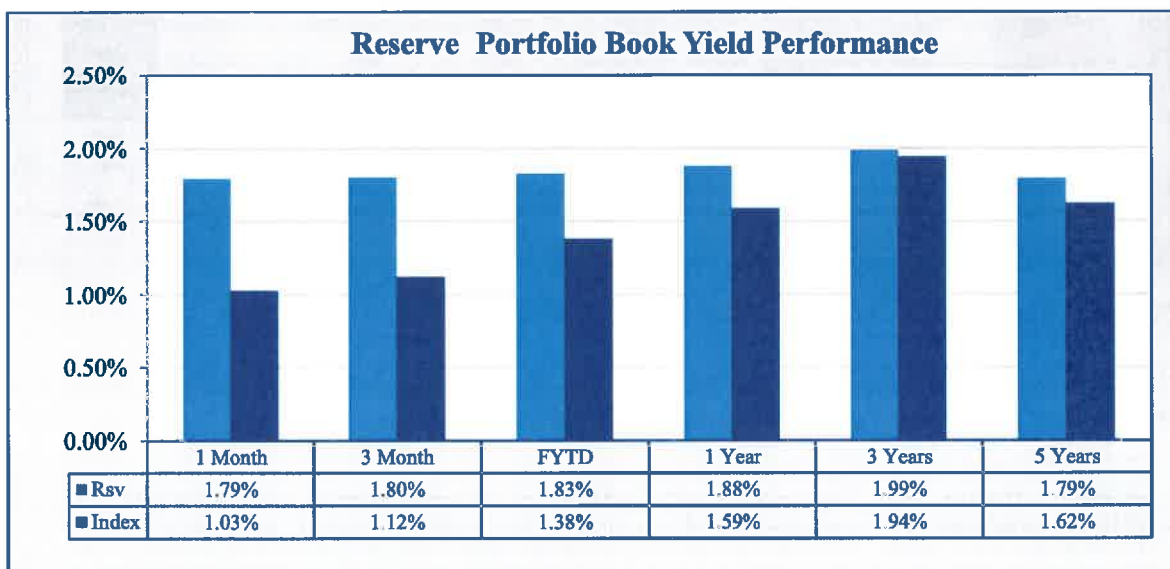
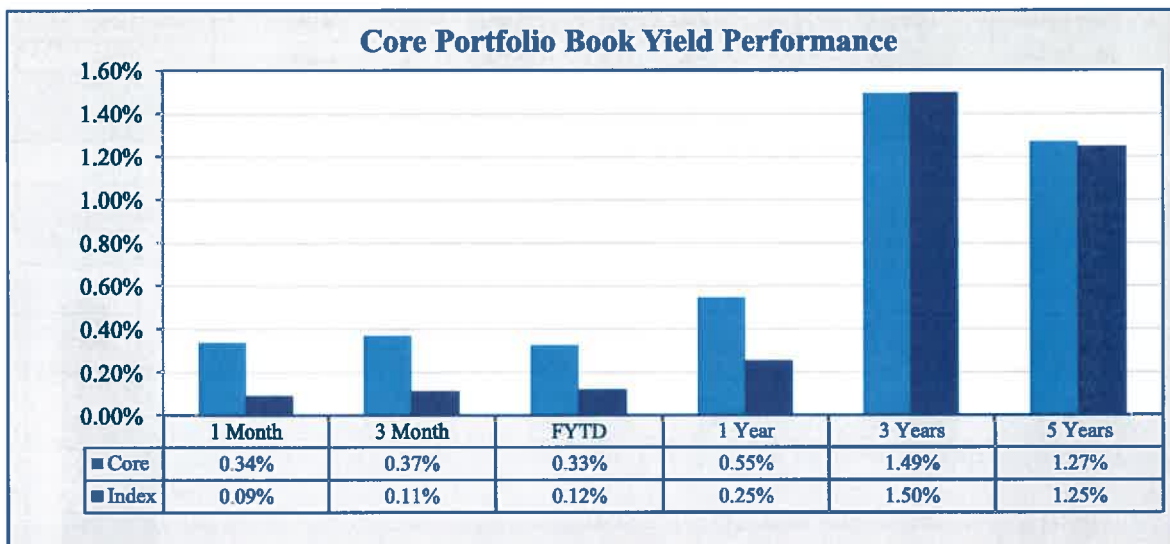
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.79%	1.80%	1.83%	1.88%	1.99%	1.79%
1-5 Year Govt/Corp Index**	1.03%	1.12%	1.38%	1.59%	1.94%	1.62%
Variance	0.77%	0.68%	0.45%	0.29%	0.05%	0.17%

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

February 28, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.82%	0.81%	0.82%	0.94%	0.00%	0.00%
5-10 Year US Treasury Index*	0.67%	0.64%	0.64%	0.71%	0.00%	0.00%
Variance	0.15%	0.17%	0.18%	0.23%	N/A	N/A

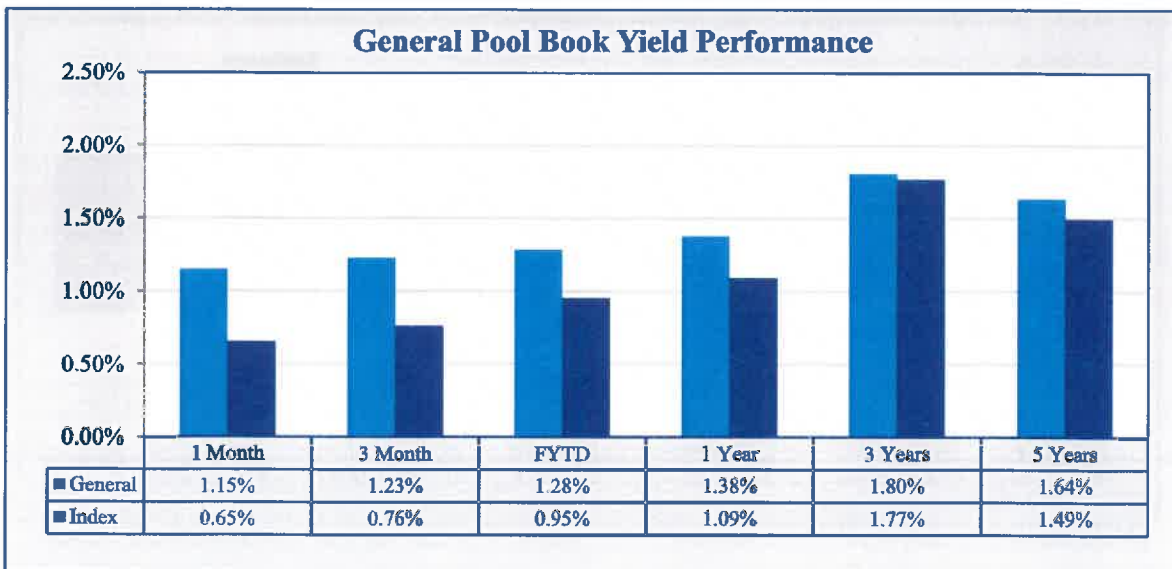
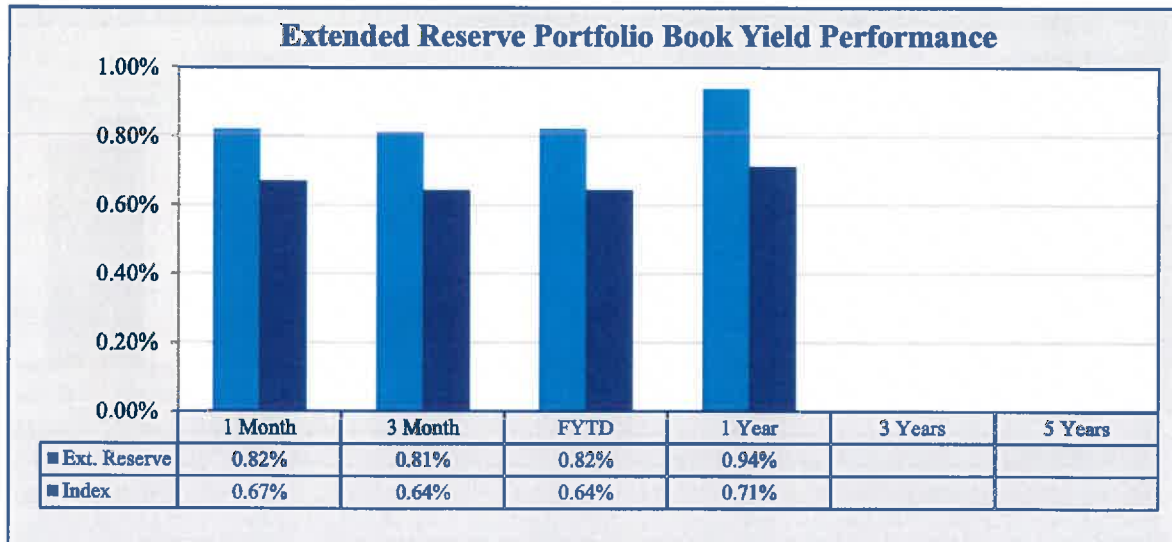
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.15%	1.23%	1.28%	1.38%	1.80%	1.64%
Weighted Benchmark**	0.65%	0.76%	0.95%	1.09%	1.77%	1.49%
Variance	0.50%	0.47%	0.33%	0.29%	0.04%	0.14%

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

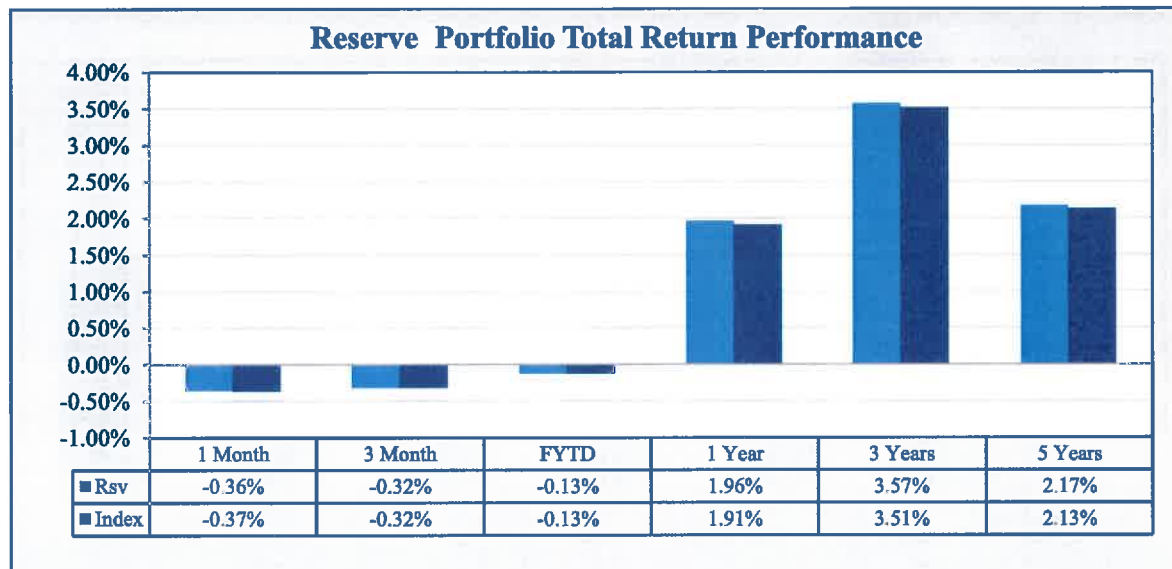
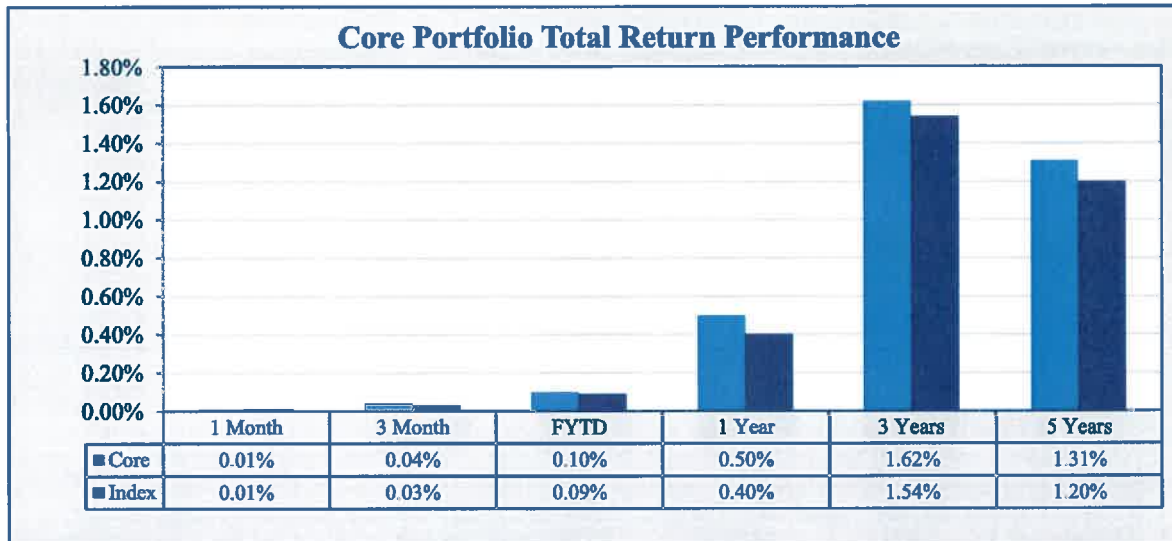
February 28, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.01%	0.04%	0.10%	0.50%	1.62%	1.31%
3 Month Treasury Bill Index*	0.01%	0.03%	0.09%	0.40%	1.54%	1.20%
Variance	0.00%	0.01%	0.01%	0.10%	0.08%	0.11%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.36%	-0.32%	-0.13%	1.96%	3.57%	2.17%
1-5 Year Govt/Corp Index*	-0.37%	-0.32%	-0.13%	1.91%	3.51%	2.13%
Variance	0.01%	0.00%	0.00%	0.05%	0.06%	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

February 28, 2021

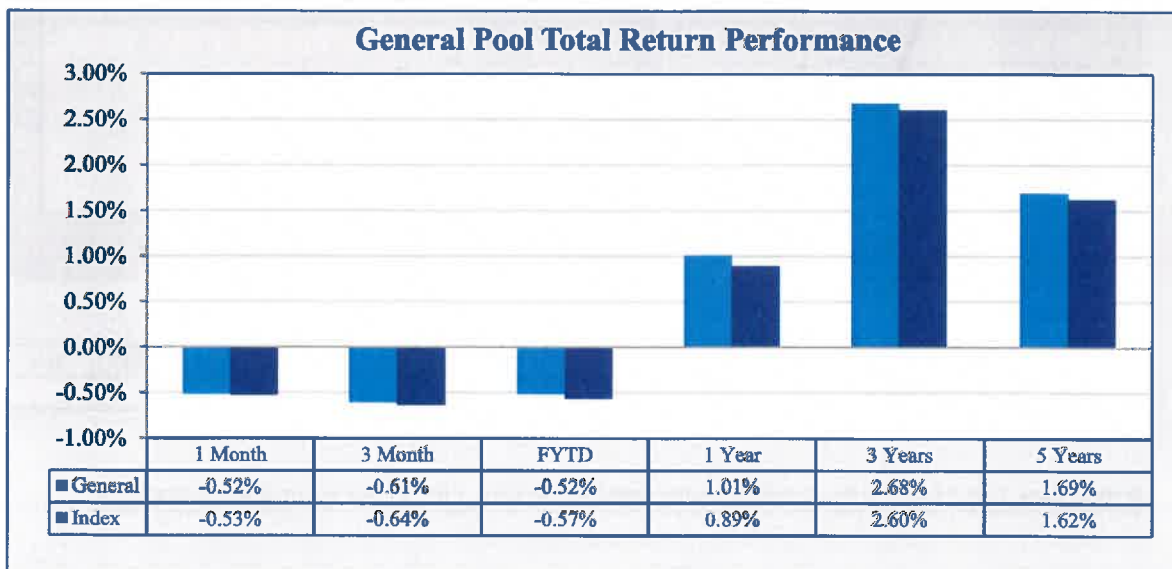
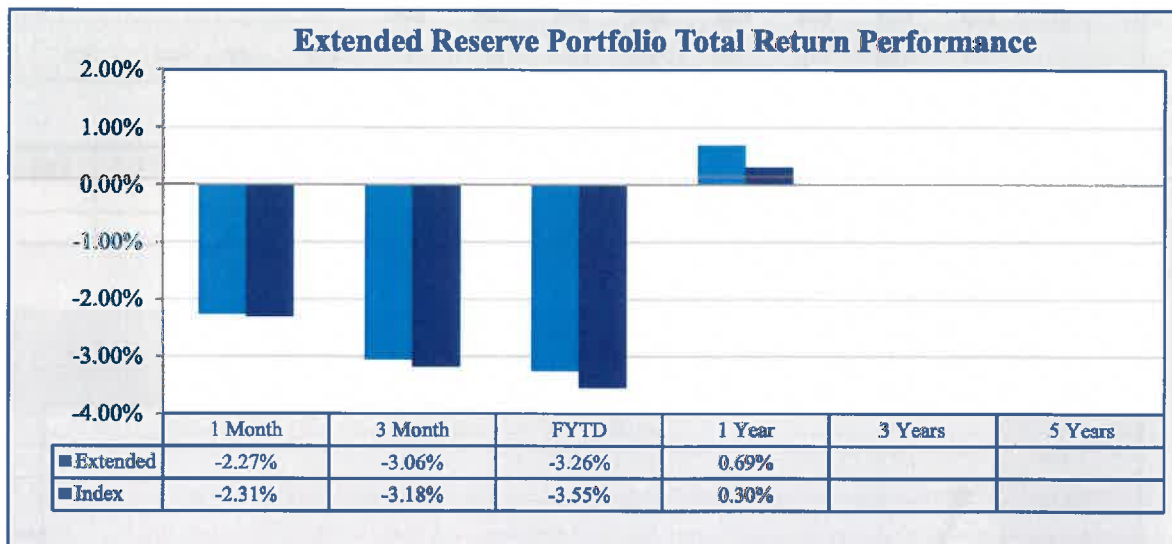
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-2.27%	-3.06%	-3.26%	0.69%	N/A	N/A
5-10 Year Treasury Index*	-2.31%	-3.18%	-3.55%	0.30%	N/A	N/A
Variance	0.04%	0.12%	0.29%	0.39%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.52%	-0.61%	-0.52%	1.01%	2.68%	1.69%
General Portfolio Weighted Index**	-0.53%	-0.64%	-0.57%	0.89%	2.60%	1.62%
Variance	0.01%	0.03%	0.05%	0.12%	0.08%	0.07%

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

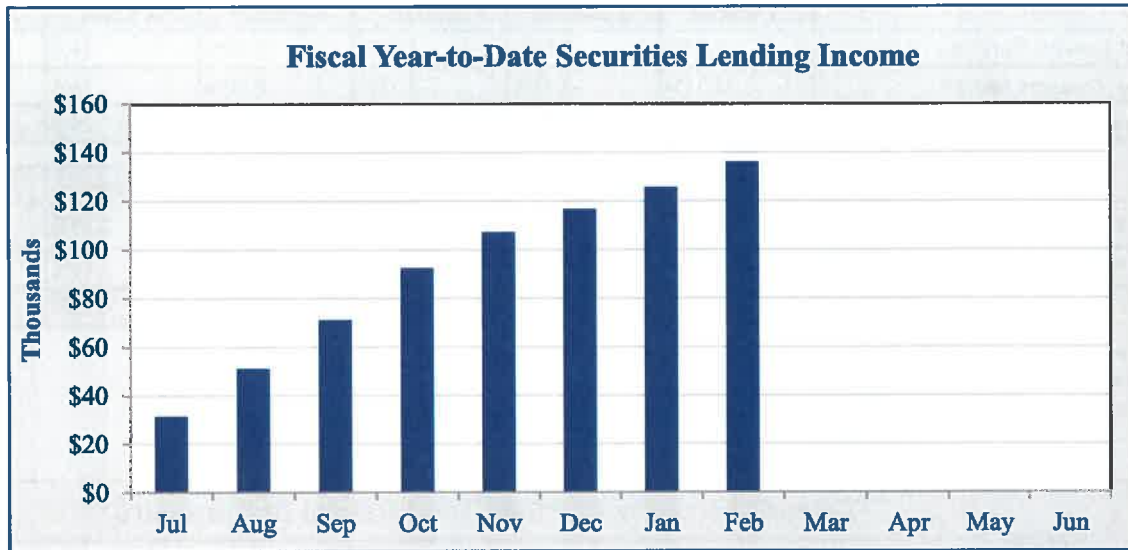
*Performance is measured using ice BofA Indices

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



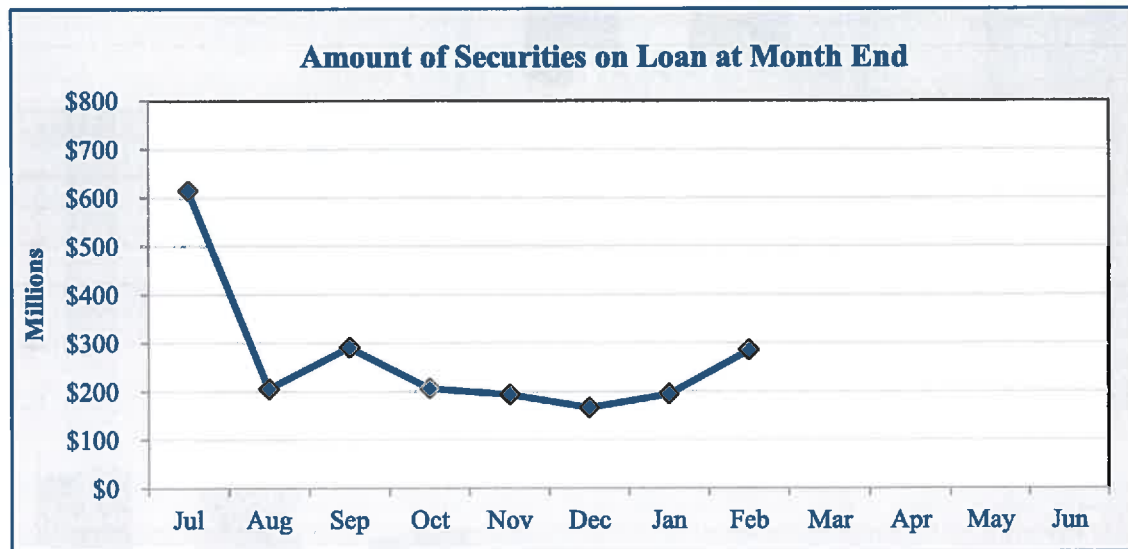
SECURITIES LENDING INFORMATION

February 28, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$31	\$20	\$20	\$21	\$15	\$10	\$9	\$10				
FYTD*	\$31	\$51	\$71	\$92	\$107	\$117	\$126	\$136				

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$614	\$206	\$291	\$206	\$193	\$167	\$194	\$284				

*Amounts in Millions

Bank of New York Mellon is the securities lending agent for the City. Figures may not total due to rounding.

Portfolio: Core 9218-1

Date: 2/28/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		3/1/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	3/1/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,740	2,468,740	2,468,493	19	0.010
Treasury Plus Money Market	0.010	3/1/2021	MMF	AAAm	Aaa-mf	94975H312	109,945,379	109,945,379	109,945,379	626	0.010
Bk of New York Mellon - Sweep	0.010	3/1/2021	MMF	AAAm	Aaa-mf		406,680	406,680	406,680	102	0.010
LAIF	0.407	3/1/2021	LAIF	NR	NR	SYS34208	74,999,379	74,999,379	74,999,379	50,206	0.407
LAIF	0.407	3/1/2021	LAIF	NR	NR	SYS50078	74,999,989	74,999,989	74,999,989	50,206	0.407
LAIF	0.407	3/1/2021	LAIF	NR	NR	SYS50080	74,999,714	74,999,714	74,999,714	50,206	0.407
LAIF	0.407	3/1/2021	LAIF	NR	NR	SYS50081	74,999,237	74,999,237	74,999,237	50,206	0.407
Exxon Mobil	0.000	3/8/2021	CP	A-1+	P-1	30229AQ85	25,000,000	24,999,503	24,999,583	0	0.057
MJFG Bank	0.000	3/9/2021	CP	A-1	P-1	62479LQ99	30,835,000	30,828,764	30,834,077	0	0.134
Apple	0.000	3/10/2021	CP	A-1+	P-1	03785DQA7	20,200,000	20,196,353	20,199,488	0	0.103
Sumitomo Mitsui	0.000	3/10/2021	CP	A-1	P-1	86563GQA3	50,000,000	49,988,264	49,998,634	0	0.134
Sumitomo Mitsui	0.000	3/10/2021	CP	A-1	P-1	86563GQA3	43,108,000	43,099,953	43,106,822	0	0.123
Toyota	0.000	3/10/2021	CP	A-1+	P-1	89233GQA7	25,000,000	24,995,486	24,999,200	0	0.103
FHLB DN	0.000	3/10/2021	Agy	A-1+	P-1	313385CW4	20,000,000	19,997,917	19,999,800	0	0.077
MJFG Bank	0.000	3/11/2021	CP	A-1	P-1	62479LQB4	40,000,000	39,993,767	39,998,584	0	0.113
MJFG Bank	0.000	3/12/2021	CP	A-1	P-1	62479LQC2	30,000,000	29,995,233	29,998,868	0	0.113
United Parcel	0.000	3/15/2021	CP	A-2	P-1	9113A2QF6	25,000,000	24,999,722	24,999,292	0	0.021
FHLB DN	0.000	3/23/2021	Agy	A-1+	P-1	313385DK9	25,000,000	24,996,719	24,999,500	0	0.077
MJFG Bank	0.000	3/24/2021	CP	A-1	P-1	62479LQQ1	25,000,000	24,994,667	24,998,339	0	0.123
Sumitomo Mitsui	0.000	3/24/2021	CP	A-1	P-1	86563GQQ8	106,283,000	106,256,902	106,276,245	0	0.134
MJFG Bank	0.000	3/25/2021	CP	A-1	P-1	62479LQR9	41,884,000	41,874,925	41,881,141	0	0.123
Mizuho Bank	0.000	3/29/2021	CP	A-1	P-1	60689FQV3	25,000,000	24,997,757	24,997,632	0	0.098
Mizuho Bank	0.000	3/30/2021	CP	A-1	P-1	60689FQW1	43,045,000	43,036,750	43,040,753	0	0.118
Sumitomo Mitsui	0.000	4/5/2021	CP	A-1	P-1	86563GR53	29,996,925	29,996,925	29,996,992	0	0.093
Chevron	0.000	4/6/2021	CP	A-1+	P-1	16677JR65	25,000,000	24,996,986	24,998,023	0	0.072
Mizuho Bank	0.000	4/7/2021	CP	A-1	P-1	60689FR75	61,240,000	61,209,159	61,232,311	0	0.190
Toronto Dominion	0.000	4/7/2021	CP	A-1+	P-1	89116ER70	88,431,000	88,410,194	88,422,157	0	0.113
Koch Industries	0.000	4/8/2021	CP	A-1+	P-1	50000DR81	50,000,000	49,985,917	49,993,509	0	0.134
United Parcel	0.000	4/12/2021	CP	A-2	P-1	9113A2RC2	25,000,000	24,999,000	24,997,969	0	0.031
Toronto Dominion	0.000	4/14/2021	CP	A-1+	P-1	89116ERE5	80,000,000	79,979,467	79,990,600	0	0.113
MJFG Bank	0.000	4/21/2021	CP	A-1	P-1	62479LRM9	140,000,000	139,946,917	139,982,780	0	0.154
MJFG Bank	0.000	4/22/2021	CP	A-1	P-1	62479LRN7	50,000,000	49,980,833	49,993,736	0	0.154
Toyota	0.000	4/29/2021	CP	A-1+	P-1	89233GRV0	50,000,000	49,982,125	49,987,859	0	0.134
U.S. Treasury Note	2.250	4/30/2021	Tsy	AA+	Aaa	912828WG1	40,000,000	39,915,637	40,144,000	300,829	2.465

*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
Mizuho Bank	0.000	5/4/2021	CP	A-1	P-1	60689FSA41	30,000,000	29,992,813	29,992,798	0	0.118
Chevron	0.000	5/5/2021	CP	A-1+	P-1	16677JSS56	35,265,000	35,259,309	35,260,137	0	0.072
Exxon Mobil	0.000	5/5/2021	CP	A-1+	P-1	30229AS59	41,440,000	41,430,572	41,434,286	0	0.093
Koch Industries	0.000	5/5/2021	CP	A-1+	P-1	50000DS56	45,040,000	45,031,392	45,029,791	0	0.082
Mizuho Bank	0.000	5/5/2021	CP	A-1	P-1	60689FSA58	24,559,000	24,553,038	24,552,923	0	0.118
Exxon Mobil	0.000	5/6/2021	CP	A-1+	P-1	30229AS67	25,000,000	24,995,500	24,996,502	0	0.093
Toyota	0.000	5/6/2021	CP	A-1+	P-1	89233GS64	24,439,000	24,435,035	24,432,302	0	0.082
Mizuho Bank	0.000	5/14/2021	CP	A-1	P-1	60689FSE9	25,000,000	24,993,691	24,992,354	0	0.118
Chevron	0.000	5/19/2021	CP	A-1+	P-1	16677JSK3	45,000,000	44,992,213	44,992,107	0	0.072
Toyota	0.000	5/19/2021	CP	A-1+	P-1	89233GSK3	76,628,000	76,613,356	76,602,343	0	0.082
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GT10	100,000,000	99,961,889	99,962,264	0	0.144
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	85,055,000	85,048,366	85,043,943	0	0.029
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	130,000,000	129,987,867	129,983,100	0	0.036
U.S. Treasury Bill	0.000	6/15/2021	Tsy	A-1+	P-1	912796G94	44,120,000	44,115,992	44,112,058	0	0.031
Exxon Mobil	0.000	6/16/2021	CP	A-1+	P-1	30229ATG4	75,000,000	74,972,500	74,978,687	0	0.113
Koch Industries	0.000	6/16/2021	CP	A-1+	P-1	50000DTG1	49,100,000	49,085,270	49,080,046	0	0.093
FFCB DN	0.000	6/16/2021	Agy	A-1+	P-1	313313GY8	50,000,000	49,993,889	49,992,500	0	0.041
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	150,000,000	149,859,000	149,951,325	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	100,000,000	99,906,000	99,967,550	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	81,939,000	81,909,707	81,912,411	0	0.093
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	51,549,000	51,528,667	51,532,272	0	0.103
JPMorgan Securities	0.000	6/24/2021	CP	A-1	P-1	46640PTQ6	100,000,000	99,863,333	99,952,800	0	0.247
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	117,900,000	117,721,218	117,834,690	0	0.273
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	200,000,000	199,868,917	199,889,212	0	0.170
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	75,000,000	74,949,083	74,983,037	0	0.134
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	100,000,000	99,932,111	99,977,383	0	0.134
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	200,000,000	199,781,500	199,895,766	0	0.237
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	100,000,000	99,952,983	99,984,000	0	0.096
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	26,100,000	26,089,462	26,095,824	0	0.087
Pfizer	3.000	9/15/2021	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,141,800	138,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,362,250	317,162	2.878
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,435,500	270,519	2.937
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,322,250	167,127	1.907
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	86,095,650	568,232	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,247,500	154,167	1.851
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HNNX7	15,000,000	14,993,368	15,302,400	150,938	3.496

*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
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,195,150	83,333	2.116
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,484,250	83,854	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A1	91159HHP8	10,000,000	9,996,608	10,197,100	26,979	2.660
IBM	2.500	1/27/2022	Corp	A	A2	459200IQ5	15,000,000	14,996,387	15,305,550	35,417	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,304,350	26,000	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,300,400	162,500	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,182,200	111,250	2.305
Total		0.233					4,155,979,118	4,154,516,544	4,160,177,525	2,798,209	0.338

Portfolio: Reserve 9218-2

Date: 2/28/21

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	3/1/2021	MMF	AAAm	Aaa-mf		100,000	100,000	100,000	7	0.010
Toyota ABS	2.590	2/15/2022	ABS	AAA	Aaa	89239JAB0	252,530	252,527	252,871	291	2.605
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,400	10,265,800	132,222	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,920,313	30,579,000	234,890	1.931
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,294,336	56,061,500	430,632	1.759
U.S. Treasury Note	0.375	3/31/2022	Tsy	AA+	Aaa	912828ZG8	90,000,000	90,239,063	90,243,000	140,934	0.239
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,115,350	49,313	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,007,500	15,346,050	147,938	2.356
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,955,100	10,190,300	76,042	1.970
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,932,650	15,285,450	114,063	1.970
FFCB Note	0.375	4/8/2022	Agy	AA+	Aaa	3133ELWD2	20,000,000	19,970,400	20,051,400	29,792	0.449
Honda ABS	1.900	4/15/2022	ABS	AAA	Aaa	43815NAB0	2,315,024	2,314,862	2,321,112	1,955	1.913
Toyota ABS	2.000	4/15/2022	ABS	AAA	Aaa	89238UAB6	1,513,112	1,513,041	1,516,198	789	2.012
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,047,852	25,513,750	156,682	1.835
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	75,000,000	74,352,539	76,541,250	470,045	2.081
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,969,700	15,317,700	111,563	2.293
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,982,200	10,231,000	70,278	2.338
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,990,850	15,339,750	107,708	2.363
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,985,900	10,237,200	68,542	2.380
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,962,500	10,235,400	65,806	2.380
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,989,400	10,276,300	72,139	2.687
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,962,500	81,621,600	350,000	1.760

*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
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,998,676	25,474,500	86,028	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,640	12,403,800	72,183	3.052
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,667,383	66,404,000	188,536	1.858
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,632,227	66,404,000	188,536	1.338
John Deere	0.550	7/5/2022	Corp	A	A2	24422EVG1	10,000,000	9,997,900	10,042,400	8,556	0.538
Toyota ABS	1.920	7/15/2022	ABS	AAA	Aaa	89233MAB9	6,641,443	6,640,952	6,669,669	5,667	1.933
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,998,200	20,596,000	44,917	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,105,469	51,226,500	75,104	1.831
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,985,400	10,282,100	11,944	2.181
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,394,400	40,608	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,275,600	9,236	2.474
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,256,500	4,333	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,826,563	40,887,600	326,766	1.716
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	51,295,000	471,298	1.606
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,479,250	167,101	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,477,800	162,361	1.824
Nissan ABS	1.970	9/15/2022	ABS	AAA	Aaa	65479JAB9	4,777,622	4,777,576	4,795,156	4,183	1.979
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,146,900	54,642	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	61,249,200	415,193	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,444,450	121,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,296,300	81,111	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	6,884,415	6,883,717	6,921,728	3,117	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,541,000	334,254	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,773,800	601,657	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,677,600	165,278	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,887,000	356,872	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A3	14913Q3C1	10,000,000	9,995,400	10,276,600	55,792	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A3	14913Q2E8	15,000,000	14,987,400	15,585,300	97,750	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,931,400	300,000	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A3	90520EAK7	12,000,000	12,000,000	12,348,000	57,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,318,500	169,643	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,538,500	52,831	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,615,500	158,494	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	82,012,800	149,171	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,924,600	60,167	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	52,125,000	95,131	2.535

*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
Adobe	1.700	2/1/2023	Corp	A	A2	00724PAA7	5,000,000	4,993,150	5,132,800	7,083	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,451,650	19,000	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	115,387,800	1,451,596	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,469,400	395,890	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327MZZ6	10,000,000	9,995,300	10,180,900	59,375	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FB11	20,000,000	19,985,200	20,700,200	201,667	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	89,117,400	887,363	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	16,015,500	179,375	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,382,750	229,800	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,382,750	229,800	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	105,531,000	919,199	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,160,500	37,500	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A3	14913Q2L2	10,000,000	9,993,200	10,672,600	101,583	3.465
FNMA Note	0.250	5/22/2023	Agy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	25,031,750	17,188	0.351
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	89,867,950	584,375	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,431,750	171,875	2.783
Amazon	0.400	6/3/2023	Corp	AA-	A2	023135BP0	10,000,000	9,986,000	10,021,400	9,778	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,715,800	73,889	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,820,500	217,541	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,666,650	282,804	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,092,800	10,889	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A3	14913R2D8	10,000,000	9,994,400	10,068,900	9,750	0.669
FNMA Note	0.250	7/10/2023	Agy	AA+	Aaa	3135G05G4	25,000,000	24,946,250	25,020,250	8,854	0.322
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,739,700	34,514	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,658,800	132,182	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,829,400	66,091	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,007,200	2,367	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	159,405,000	2,073,709	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,605,200	539,861	2.933
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,017,300	8,698	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,017,000	31,458	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,369,500	420,192	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,692,500	300,137	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,872,300	140,931	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	53,469,000	480,490	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	155,455,500	814,744	0.943

*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
FNMA Note	0.250	11/27/2023	Agy	AA+	Aaa	3135G06H1	10,000,000	9,988,600	9,987,200	6,667	0.288
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	912828P1	80,000,000	80,118,750	85,687,200	575,000	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	84,056,000	425,000	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBP9	15,000,000	14,976,900	16,318,500	132,813	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,020,800	9,333	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	912828U0	55,000,000	55,156,836	58,624,500	239,296	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,818,900	49,319	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,861,100	48,875	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,986,500	9,375	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,584,500	82,031	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,867,200	38,528	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	912828S79	40,000,000	40,101,563	42,546,800	80,111	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,791,800	15,347	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	912828G0	100,000,000	99,324,219	106,121,000	1,193,954	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,647,400	125,667	2.795
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	79,107,750	665,522	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	21,095,400	177,473	2.314
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,247,390	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	912828R6	40,000,000	39,915,625	42,375,200	300,829	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,300,750	167,127	1.997
IBM	3.000	5/15/2024	Corp	A	A2	459200Y8	15,000,000	14,942,700	16,114,050	132,500	3.083
Caterpillar	2.850	5/17/2024	Corp	A	A3	14913Q2V0	10,000,000	9,978,700	10,698,400	82,333	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	84,190,400	400,000	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	21,047,600	100,000	1.884
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	84,262,400	265,193	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,651,200	26,389	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	73,168,900	98,135	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,598,300	20,833	2.282
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,763,200	14,333	2.197
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa1	30231GBC5	10,000,000	10,000,000	10,452,100	8,413	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	71,520,313	73,483,900	659,817	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,589,063	41,990,800	377,038	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,386,700	85,069	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,439,300	85,000	1.848
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,442,800	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	76,989,258	79,461,750	665,522	1.571

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,920,000	156,593	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	51,279,297	52,974,500	443,681	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	892367GL3	10,000,000	9,991,000	10,474,800	80,000	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,424,200	61,389	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,848,400	122,778	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,282,700	51,563	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,760,000	376,036	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A3	14913Q3B3	10,000,000	9,990,600	10,542,900	67,486	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,672,000	375,000	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,495,800	50,764	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	125,569,200	348,066	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,471,750	85,313	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,983,595	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,631,650	34,167	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,797,750	27,538	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,595,500	55,076	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,276,400	44,061	0.329
Adobe	1.900	2/1/2025	Corp	A	A2	00724PAB5	5,000,000	4,989,350	5,200,950	7,917	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAP0	15,000,000	14,988,450	15,571,950	11,875	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	892367GT6	10,000,000	9,993,300	10,311,900	9,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,182,350	4,111	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,458,875	2,932	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,752,800	452,446	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,078,600	70,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,222,800	64,549	1.406
Coca Cola	2.950	3/25/2025	Corp	A+	A1	191216CN8	10,000,000	9,991,700	10,815,000	127,833	2.968
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	39,853,200	83,516	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	109,596,300	229,670	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	20,034,032	44,792	0.667
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,094,250	25,000	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,041,000	17,188	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,985,200	22,083	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,894,800	186,671	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,842,200	280,007	1.606
Amazon	0.800	6/3/2025	Corp	AA-	A2	023135BQ8	10,000,000	9,996,100	9,962,300	19,556	0.808
FNMA Note	0.500	6/17/2025	Agy	AA+	Aaa	3135G04Z3	20,000,000	19,958,600	19,852,800	20,556	0.542

*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
FHLMC Note	0.375	7/21/2025	Agy	AA+	Aaa	3137EAEU9	15,000,000	14,925,300	14,804,850	6,250	0.476
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,856,200	3,626	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,529,800	46,409	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,764,900	23,204	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,294,150	3,867	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,764,900	23,204	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,751,750	2,521	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	9,998,500	31,200	0.864
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,616,250	42,708	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,781,000	27,958	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,931,200	22,500	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,802,000	26,250	0.816
Toyota	0.800	1/9/2026	Corp	A+	A1	89236THW8	15,000,000	14,982,450	14,811,600	16,667	0.824
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,732,000	13,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,717,000	8,944	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,920,400	43,992	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,251,600	18,854	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	26,043,000	15,711	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	26,043,000	15,711	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	26,043,000	15,711	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A3	14913R2K2	25,000,000	24,942,750	24,685,500	0	0.900
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	53,320,500	265,625	1.668
FFCB Note	0.600	8/18/2026	Agy	AA+	Aaa	3133EL4F8	20,000,000	20,014,607	19,641,400	4,333	0.586
Total		2.785					5,892,484,145	5,925,438,639	6,115,856,476	31,316,740	1.793

Portfolio: Extended Reserve 9218-5

Date: 2/28/21

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	5/31/2026	Tsy	AA+	Aaa	9128286X3	40,000,000	41,107,813	42,656,400	212,500	1.664
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	34,137,539	33,058,710	164,688	0.447
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,943,750	20,517,200	138,247	0.602
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	37,050,781	35,905,100	241,933	0.412
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	21,178,125	20,517,200	138,247	0.399
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	60,000,000	63,782,813	61,551,600	414,742	0.326

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135GQ022	30,000,000	32,183,177	31,528,800	245,313	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	25,949,250	101,563	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	51,898,500	203,125	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,708,650	182,813	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	78,381,000	217,541	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,676,200	43,508	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,452,400	18,025	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	77,262,000	90,124	0.420
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	80,514,000	65,262	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	100,762,000	565,557	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,076,200	56,556	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,076,200	56,556	0.490
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,861,500	130,495	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,668,800	50,000	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	31,188,025	44,909	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,138,750	20,718	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,483,250	12,431	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	48,277,500	41,436	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,794,250	29,006	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	24,057,750	62,840	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	52,927,050	138,247	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,680,850	87,976	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	63,202,100	39,054	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,723,400	6,008	0.980
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	17,012,520	47,300	0.991
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,690,880	12,847	0.806
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,721,800	14,444	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	76,810,500	47,134	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,241,400	6,285	0.738
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	90,953,280	450,939	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	32,040,360	158,854	0.790
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	1,010,160	580	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	5,050,800	2,901	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	4,040,640	2,320	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	15,152,400	8,702	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	9,091,440	5,221	0.638

*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	11,000,000	11,959,922	11,111,760	6,381	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	10,101,600	5,801	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	10,101,600	5,801	0.986
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,793,450	58,500	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,632,000	36,602	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,658,000	9,151	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,316,000	18,301	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,179,200	21,961	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,451,382	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,451,382	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,902,764	12,639	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,711,920	4,351	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,642,200	1,209	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,855,040	3,867	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,568,800	4,834	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	56,887,800	153,729	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,910,730	53,805	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	59,122,420	26,540	1.489
Total		7.025					1,778,950,000	1,827,573,149	1,782,708,864	5,013,056	0.820

Portfolio: Wastewater 208

Date: 2/28/21

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	2.000	2/28/2021	Tsy	AA+	Aaa	912828B90	6,100,000	5,989,199	6,100,000	61,000	2.285
Bk of New York Mellon - Sweep	0.010	3/1/2021	MMF	AAA	Aaa-mf		839	839	839	3	0.010
Koch Industries	0.000	3/22/2021	CP	A-1+	P-1	50000DQN9	7,265,000	7,260,968	7,264,564	0	0.185
U.S. Treasury Note	2.625	5/15/2021	Tsy	AA+	Aaa	9128284P2	5,528,000	5,657,131	5,557,022	42,491	0.173
U.S. Treasury Note	1.500	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,588,729	84,404	1.494
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,372,647	4,840	2.459
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,578,508	10,117	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,119,579	88,934	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,709,219	4,263	2.549
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,994,872	30,448	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,101,800	2,408	0.195

*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
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,561,925	1,649	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,970	1	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,441,908	111,883	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,319,146	110,429	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,569,367	11,370	1.792
Total		1.935					126,268,839	126,669,850	129,286,096	564,242	1.199

Portfolio: MICLA SER 2010A-D 26J

Date: 2/28/21

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	3/1/2021	MMF	AAAm	Aaa-mf		141,375	141,375	141,375	1	0.010
Total		0.003					141,375	141,375	141,375	1	0.010

Portfolio: LA MICLA 2016 STLIG 26U

Date: 2/28/21

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	3/1/2021	MMF	AAAm	Aaa-mf		265,045	265,045	265,045	2	0.010
Total		0.003					265,045	265,045	265,045	2	0.010

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 2/28/21

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	3/1/2021	MMF	AAAm	Aaa-mf		5,207,003	5,207,003	5,207,003	40	0.010
Total		0.003					5,207,003	5,207,003	5,207,003	40	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: Batiquitos L.T 72W

Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		214,629	214,629	214,629	2	0.010
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,751,376	47,543	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	74,519	525	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	75,583	532	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	78,777	555	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	79,841	562	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	76,648	540	2.533
Total		5.003					6,918,629	6,584,917	7,351,372	50,259	2.656

Portfolio: Harbor Emergency FD 751

Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		587	587	587	0	0.010
U.S. Treasury Bill	0.000	3/18/2021	Tsy	A-1+	P-1	9127964N6	3,160,000	3,158,495	3,159,968	0	0.101
U.S. Treasury Bill	0.000	6/3/2021	Tsy	A-1+	P-1	912796A41	39,927,000	39,909,641	39,921,410	0	0.088
U.S. Treasury Bill	0.000	6/10/2021	Tsy	A-1+	P-1	912796B24	7,548,000	7,545,291	7,547,019	0	0.075
Total		0.250					50,635,587	50,614,013	50,628,984	0	0.087

Portfolio: Harbor Foods Restoration 70L

Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		787	787	787	0	0.010
U.S. Treasury Bill	0.000	6/10/2021	Tsy	A-1+	P-1	912796B24	596,000	595,786	595,923	0	0.075
Total		0.279					596,787	596,573	596,710	0	0.075

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

Portfolio: City of LA DWP PRB 2010C J7D
Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		1,941	1,941	1,941	0	0.010
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,411,976	80,363	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	125,617	885	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,348,299	37,663	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	185,232	1,304	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,456,883	38,427	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	257,621	1,814	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,658,083	39,844	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,452	52	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	324,688	2,286	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,629,340	39,642	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	376,851	2,654	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,282,297	37,198	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,570,088	43,339	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,829,675	45,358	0.574
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,857,768	6,281	0.575
Total		5.333					53,508,941	52,282,943	56,323,811	377,110	2.218

Portfolio: City of LA DWP WRB 2019A M2L
Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		597	597	597	0	0.010
Total		0.003					597	597	597	0	0.010

Portfolio: LA City MICLA19 ST LGT FIN 27F
Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		14,208,629	14,208,629	14,208,629	109	0.010
Total		0.003					14,208,629	14,208,629	14,208,629	109	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: City of LA DWP WRB 2020A M2N
 Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		955	955	955	0	0.010
Total		0.003					955	955	955	0	0.010

Portfolio: City of LA DWP PRB 2020B J8E
 Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		33	33	33	0	0.010
Total		0.003					33	33	33	0	0.010

Portfolio: LA City MICLA20 STLGTS FIN 27J
 Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		2,420,089	2,420,089	2,420,089	10	0.010
U.S. Treasury Bill	0.000	6/17/2021	Tsy	A-1+	P-1	9127963H0	1,760,000	1,759,298	1,759,718	0	0.075
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,267	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,603,958	0	0.110
Total		0.387					9,005,089	9,000,031	9,003,033	10	0.074

Portfolio: City of LA DWP WRB 2021A M2S
 Date: 2/28/21

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	3/1/2021	MMF	AAA	Aaa-mf		829	829	829	0	0.010
Exxon Mobil	0.000	3/25/2021	CP	A-1+	P-1	30229AQR3	19,000,000	18,997,857	18,999,145	0	0.072
U.S. Treasury Bill	0.000	3/25/2021	Tsy	A-1+	P-1	9127962F5	16,000,000	15,998,402	15,999,680	0	0.064
U.S. Treasury Bill	0.000	4/27/2021	Tsy	A-1+	P-1	912796F20	21,501,000	21,499,998	21,499,925	0	0.028
U.S. Treasury Bill	0.000	4/29/2021	Tsy	A-1+	P-1	9127964Z9	4,824,000	4,823,153	4,823,662	0	0.070
Total		0.108					61,325,829	61,320,239	61,323,241	0	0.054

*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
Exxon Mobil	Buy	CP	30229ATQ2	2/1/2021	2/1/2021	6/24/2021	81,939,000
Mizuho Bank	Buy	CP	60689FTQ1	2/1/2021	2/1/2021	6/24/2021	200,000,000
Exxon Mobil	Buy	CP	30229ATQ2	2/2/2021	2/2/2021	6/24/2021	51,549,000
Exxon Mobil	Buy	CP	30229AS59	2/3/2021	2/3/2021	5/5/2021	41,440,000
Chevron	Buy	CP	16677JR65	2/3/2021	2/3/2021	4/6/2021	25,000,000
BNP Paribas	Buy	CP	09659BP53	2/4/2021	2/4/2021	2/5/2021	4,250,000
BNP Paribas	Buy	CP	09659BP87	2/5/2021	2/5/2021	2/8/2021	18,756,000
Koch Industries	Buy	CP	50000DS56	2/8/2021	2/8/2021	5/5/2021	45,040,000
Prudential Funding	Buy	CP	74433QPS9	2/10/2021	2/10/2021	2/26/2021	8,100,000
Chevron	Buy	CP	16677JS56	2/11/2021	2/11/2021	5/5/2021	35,265,000
Koch Industries	Buy	CP	50000DTG1	2/16/2021	2/16/2021	6/16/2021	49,100,000
Exxon Mobil	Buy	CP	30229ATG4	2/16/2021	2/16/2021	6/16/2021	75,000,000
Mizuho Bank	Buy	CP	60689FS41	2/18/2021	2/18/2021	5/4/2021	30,000,000
Mizuho Bank	Buy	CP	60689FS58	2/18/2021	2/18/2021	5/5/2021	24,559,000
Toyota	Buy	CP	89233GSK3	2/19/2021	2/22/2021	5/19/2021	76,628,000
Chevron	Buy	CP	16677JSK3	2/19/2021	2/19/2021	5/19/2021	45,000,000
Toyota	Buy	CP	89233GS64	2/22/2021	2/22/2021	5/6/2021	24,439,000
Sumitomo Mitsubishi	Buy	CP	86563GR53	2/23/2021	2/23/2021	4/5/2021	30,000,000
United Parcel	Buy	CP	9113A2RC2	2/23/2021	2/23/2021	4/12/2021	25,000,000
Mizuho Bank	Buy	CP	60689FQV3	2/23/2021	2/23/2021	3/29/2021	25,000,000
BNP Paribas	Buy	CP	09659BPQ7	2/23/2021	2/23/2021	2/24/2021	25,000,000
Sumitomo Mitsubishi	Buy	CP	86563GT10	2/23/2021	2/23/2021	6/1/2021	100,000,000
United Parcel	Buy	CP	9113A2QF6	2/23/2021	2/23/2021	3/15/2021	25,000,000
BNP Paribas	Buy	CP	09659BPQ7	2/23/2021	2/23/2021	2/24/2021	25,000,000
Exxon Mobil	Buy	CP	30229AS67	2/23/2021	2/23/2021	5/6/2021	25,000,000
Exxon Mobil	Buy	CP	30229AQ85	2/23/2021	2/23/2021	3/8/2021	25,000,000
U.S. Treasury Bill	Buy	Tsy	912796G37	2/23/2021	2/23/2021	6/1/2021	85,055,000
Mizuho Bank	Buy	CP	60689FSE9	2/24/2021	2/24/2021	5/14/2021	25,000,000
BNP Paribas	Buy	CP	09659BPS3	2/25/2021	2/25/2021	2/26/2021	70,634,000
U.S. Treasury Bill	Buy	Tsy	912796G37	2/25/2021	2/25/2021	6/1/2021	130,000,000
U.S. Treasury Bill	Buy	Tsy	912796G94	2/26/2021	2/26/2021	6/15/2021	44,120,000
FFCB DN	Buy	Agy	313313GY8	2/26/2021	2/26/2021	6/16/2021	50,000,000
IBM	Transfer In	Corp	459200JQ5	2/26/2021	2/26/2021	1/27/2022	15,000,000
Bank of New York Mellon	Transfer In	Corp	06406RAA5	2/26/2021	2/26/2021	2/7/2022	15,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Home Depot	Transfer In	Corp	437076BV3	2/26/2021	2/26/2021	3/1/2022	10,000,000
Johnson & Johnson	Transfer In	Corp	478160CD4	2/26/2021	2/26/2021	3/3/2022	10,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FNMA Note	Sell	Agy	3135G05X7	2/1/2021	2/2/2021	8/25/2025	20,000,000
Apple	Buy	Corp	037833EB2	2/1/2021	2/8/2021	2/8/2026	20,000,000
IBRD Note	Sell	Supra	459058FY4	2/4/2021	2/8/2021	1/26/2022	15,000,000
FNMA Note	Sell	Agy	3135G05X7	2/9/2021	2/10/2021	8/25/2025	5,000,000
FHLMC Note	Sell	Agy	3137EAEU9	2/9/2021	2/10/2021	7/21/2025	5,000,000
JPMorgan Chase & Co	Buy	Corp	46647PBY1	2/9/2021	2/16/2021	2/16/2025	12,500,000
FHLMC Note	Sell	Agy	3137EAEX3	2/22/2021	2/23/2021	9/23/2025	25,000,000
Caterpillar	Buy	Corp	14913R2K2	2/22/2021	3/2/2021	3/2/2026	25,000,000
U.S. Treasury Note	Sell	Tsy	912828W55	2/26/2021	3/1/2021	2/28/2022	40,000,000
U.S. Treasury Note	Sell	Tsy	912828SF8	2/26/2021	3/1/2021	2/15/2022	100,000,000
Walt Disney	Sell	Corp	25468PDQ6	2/26/2021	3/2/2021	3/4/2022	5,000,000
Chevron	Sell	Corp	166764BN9	2/26/2021	3/2/2021	3/3/2022	20,000,000
Philip Morris	Sell	Corp	718172BZ1	2/26/2021	3/2/2021	2/18/2022	10,000,000
IBM	Transfer Out	Corp	459200IQ5	2/26/2021	2/26/2021	1/27/2022	15,000,000
Bank of New York Mellon	Transfer Out	Corp	06406RAA5	2/26/2021	2/26/2021	2/7/2022	15,000,000
Home Depot	Transfer Out	Corp	437076BV3	2/26/2021	2/26/2021	3/1/2022	10,000,000
Johnson & Johnson	Transfer Out	Corp	478160CD4	2/26/2021	2/26/2021	3/3/2022	10,000,000
U.S. Treasury Note	Transfer In	Tsy	9128286X3	2/26/2021	2/26/2021	5/31/2026	50,000,000
FFCB Note	Transfer In	Agy	3133EL4F8	2/26/2021	2/26/2021	8/18/2026	20,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBJ9	2/19/2021	2/22/2021	1/31/2028	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CBL4	2/26/2021	3/1/2021	2/15/2031	61,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128286X3	2/26/2021	2/26/2021	5/31/2026	50,000,000
FFCB Note	Transfer Out	Agy	3133EL4F8	2/26/2021	2/26/2021	8/18/2026	20,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBE0	2/16/2021	2/17/2021	1/15/2024	6,000
U.S. Treasury Note	Buy	Tsy	91282CBE0	2/16/2021	2/17/2021	1/15/2024	10,615,000

Portfolio: DWP WRB 2021A M2S

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796F20	2/25/2021	2/25/2021	4/27/2021	21,501,000

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

PRIMARY DEALERS

1. AMHERST PIERPONT 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. LLOYD'S SECURITIES, INC
3. LOOP CAPITAL
4. MARKETAXESS CORP
5. MESIROW FINANCIAL INC
6. MITSUBISHI UFJ SECURITIES (USA), INC
7. RAMIREZ AND CO
8. PIPER JAFFRAY CO
9. STIEFEL, 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*

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. NETJETS INC
52. NIKE INC
53. ORACLE CORP
54. PACCAR FINANCIAL CORP
55. PEPSCO INC
56. PFIZER INC

*Based on short-term credit rating information provided by Bloomberg Professional, as of 3/10/21

CORPORATE BOND ISSUERS**

1. 3M CO	38. ELI LILLY & CO	75. PACCAR INC
2. ABBOTT LABORATORIES	39. EMERSON ELECTRIC CO	76. PEPSICO INC
3. ADOBE INC	40. ESTEE LAUDER COMPANIES	77. PFIZER INC
4. AFLAC INC	41. EXXON MOBIL CORP	78. PHILIP MORRIS INTERNATIONAL
5. AIR PRODUCTS & CHEMICALS INC	42. FIRST REPUBLIC BANK/CA	79. PNC FINANCIAL SERVICES GROUP
6. ALLSTATE CORP	43. FLORIDA POWER & LIGHT	80. PROCTER & GAMBLE CO/THE
7. ALPHABET INC	44. FRANKLIN RESOURCES INC	81. PROGRESSIVE CORP
8. AMAZON.COM INC	45. GENERAL DYNAMICS CORP	82. PUBLIC SERVICE ELECTRIC & GAS CO
9. AMERICAN EXPRESS CO	46. GILEAD SCIENCES INC	83. PUBLIC STORAGE
10. AMERICAN HONDA FINANCE CORP	47. GOLDMAN SACHS GROUP INC	84. QUALCOMM INC
11. APPLE INC	48. HERSHEY CO	85. RAYTHEON COMPANY
12. APPLIED MATERIALS INC	49. HOME DEPOT INC	86. REGENTS OF THE UNIVERSITY OF CALIFORNIA
13. ARCHER-DANIELS-MIDLAND CO	50. HONEYWELL INTERNATIONAL INC	87. ROCKWELL AUTOMATION INC
14. ARIZONA PUBLIC SERVICE CO	51. HORMEL FOODS CORP	88. SALESFORCE.COM INC
15. AUTOMATIC DATA PROCESSING	52. ILLINOIS TOOL WORKS	89. SCHLUMBERGER LTD
16. BANK OF AMERICA CORP	53. INTEL CORP	90. SCHWAB (CHARLES) CORP
17. BANK OF AMERICA NATIONAL ASSOCIATION	54. INTERCONTINENTAL EXCHANGE IN	91. SNAP-ON INC
18. BANK OF NEW YORK MELLON CORP	55. INTL BUSINESS MACHINES CORP	92. SOUTHERN CALIFORNIA GAS CO
19. BAXTER INTERNATIONAL INC	56. INTUIT INC	93. STATE STREET CORP
20. BERKSHIRE HATHAWAY INC	57. JOHNSON & JOHNSON	94. STRYKER CORP
21. BLACKROCK INC	58. JPMORGAN CHASE & CO	95. TARGET CORP
22. BRISTOL-MYERS SQUIBB CO	59. KEYBANK NATIONAL ASSOCIATION	96. TEXAS INSTRUMENTS INC
23. BROWN-FORMAN CORP	60. KIMBERLY-CLARK CORP	97. TTX COMPANIES INC
24. CATERPILLAR INC	61. M & T BANK CORP	98. TOYOTA MOTOR CORP
25. CHEVRON CORP	62. MASTERCARD INC	99. TRAVELERS COS INC/THE
26. CISCO SYSTEMS INC	63. MERCK & CO. INC.	100. TRUIST FINANCIAL CORP
27. CITIBANK NATIONAL ASSOCIATION	64. METLIFE INC	101. UNILEVER CAPITAL CORP
28. CITIGROUP INC	65. MICROSOFT CORP	102. UNION PACIFIC CORP
29. CME GROUP INC	66. MORGAN STANLEY	103. UNITED PARCEL SERVICE
30. COCA-COLA CO/THE	67. MURF UNION BANK NA	104. UNITEDHEALTH GROUP INC
31. COLGATE-PALMOLIVE CO	68. NEXTERA ENERGY INC	105. US BANCORP
32. COMCAST CORP	69. NIKE INC	106. VF CORP
33. COMERICA INC	70. NORTHERN STATES POWER/MN	107. VISA INC
34. CONOCOPHILLIPS	71. NORTHERN TRUST CORP	108. WALT DISNEY CO
35. COSTCO WHOLESALE CORP	72. NVIDIA CORP	109. WW GRAINGER INC
36. CUMMINS INC	73. ONE GAS INC	
37. DEERE & CO	74. ORACLE CORP	

**Based on credit rating information as of 3/10/2021 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 RECEIVABLE 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