

City of Los Angeles

Office of Finance



Investment Report

March 31, 2021

Diana Mangioglou
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

200 N. Spring Street
Room 220, City Hall
Los Angeles, CA 90012
(213) 978-1774



ERIC GARCETTI
MAYOR

April 28, 2021

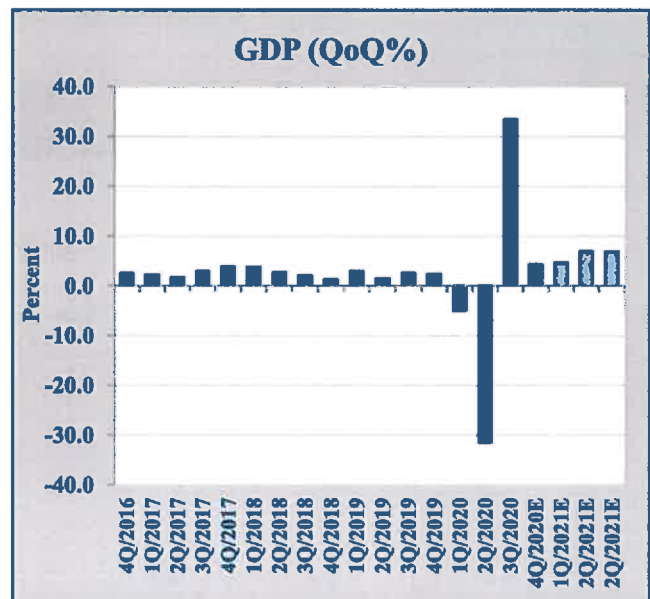
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending March 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.

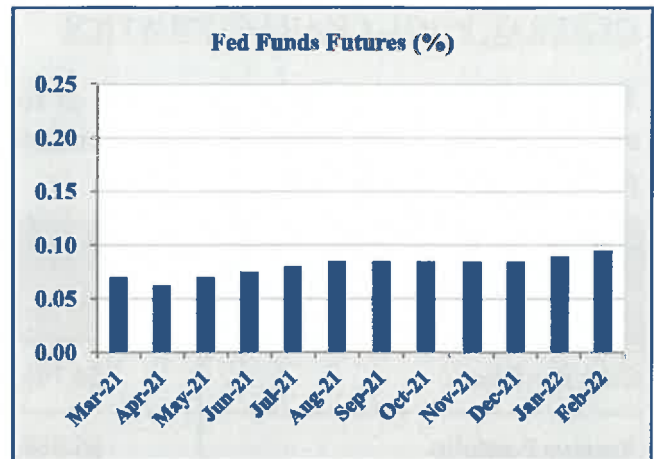
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 4.3% on an annualized basis for the fourth quarter of 2020. The current anticipated growth rate for all of 2021 is 5.7%, which is 0.7% higher than last month's 2021 full-year forecast. The U.S. unemployment rate for March 2021 was 6%. The Consumer Price Index (CPI) increased 2.6% for the twelve months ending March 2021. Prices were up in large part due to wages, food, and energy. U.S. consumer spending, as measured by Retail Sales, increased 27.7% over the past twelve months.



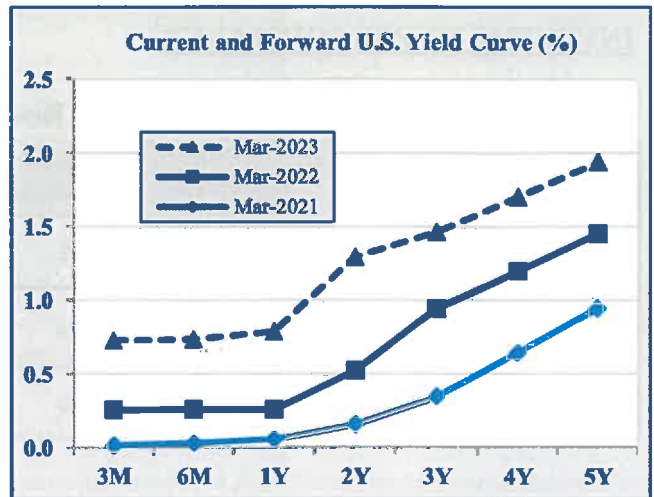
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the range of 0.0% and 0.25% at its March 17, 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. Following a moderation in the pace of the recovery, indicators of economic activity and employment have turned up recently, although the sectors most adversely affected by the pandemic remain weak. Inflation continues to run below two percent. Overall financial conditions remain accommodative, in part reflecting policy measures to support the economy and the flow of credit to U.S. households and businesses”.



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 March 31, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,746,933,990	0.36%	78 Days	AA+
Reserve Portfolio	\$5,868,347,839	1.81%	2.8 Years	AA+
Extended Reserve Portfolio	\$1,918,927,085	0.87%	7.0 Years	AA+
General Pool	\$12,534,208,914	1.12%	2.4 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.36%	1.81%	0.87%	1.12%
Benchmark	0.09%	0.95%	0.72%	0.62%
Variance	0.27%	0.86%	0.15%	0.50%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	-0.08%	-1.35%	-0.24%
Benchmark Total Rate of Return	0.01%	-0.11%	-1.42%	-0.27%
Variance	0.00%	0.03%	0.07%	0.02%

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

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

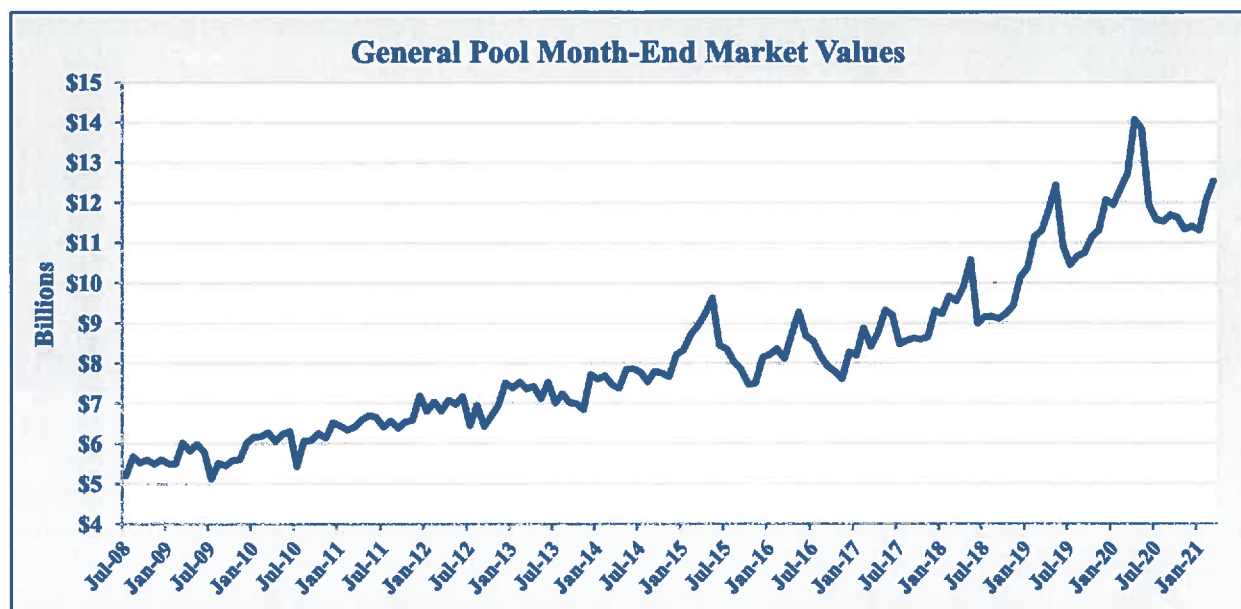
GENERAL POOL ASSET HOLDINGS

March 31, 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	\$125,986,066	\$125,985,819	1.01%	0	0.0
L.A.I.F. (State of California)	\$299,998,319	\$299,998,319	2.39%	0	0.0
Subtotal: Cash and Overnight Invest.	\$435,984,385	\$435,984,138	3.48%	0	0.0
Commercial Paper	\$3,242,800,000	\$3,242,189,766	25.87%	62	0.2
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$160,000,000	\$162,562,400	1.30%	273	0.7
U.S. Agencies/Munis/Supras	\$95,000,000	\$95,866,600	0.76%	216	0.6
U.S. Treasuries	\$806,845,000	\$810,331,086	6.46%	129	0.4
Subtotal: Pooled Investments:	\$4,304,645,000	\$4,310,949,852	34.39%	86	0.2
Total Short-Term Core Portfolio:	\$4,740,629,385	\$4,746,933,990	37.87%	78	0.2
Money Market Funds	\$150,000	\$150,000	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	\$901,500,000	\$923,376,165	7.37%	1,037	2.8
Asset-Backed Securities	\$66,428,774	\$67,572,342	0.54%	1,071	2.9
U.S. Agencies/Munis/Supras	\$565,950,000	\$569,788,436	4.55%	1,523	4.2
U.S. Treasuries	\$6,073,000,000	\$6,226,387,980	49.68%	1,431	3.9
Total Long-Term Reserve Portfolios:	\$7,607,028,774	\$7,787,274,924	62.13%	1,388	3.8
Total Cash and Pooled Investments:	\$12,347,658,159	\$12,534,208,914	100.00%	892	2.4

*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE
March 31, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$299,998,319	\$299,998,319	2.39%
Money Market Funds	Immediate	\$126,135,819	\$426,134,138	3.40%
Bank Deposits*	Immediate	\$10,000,000	\$436,134,138	3.48%
Subtotal		\$436,134,138		

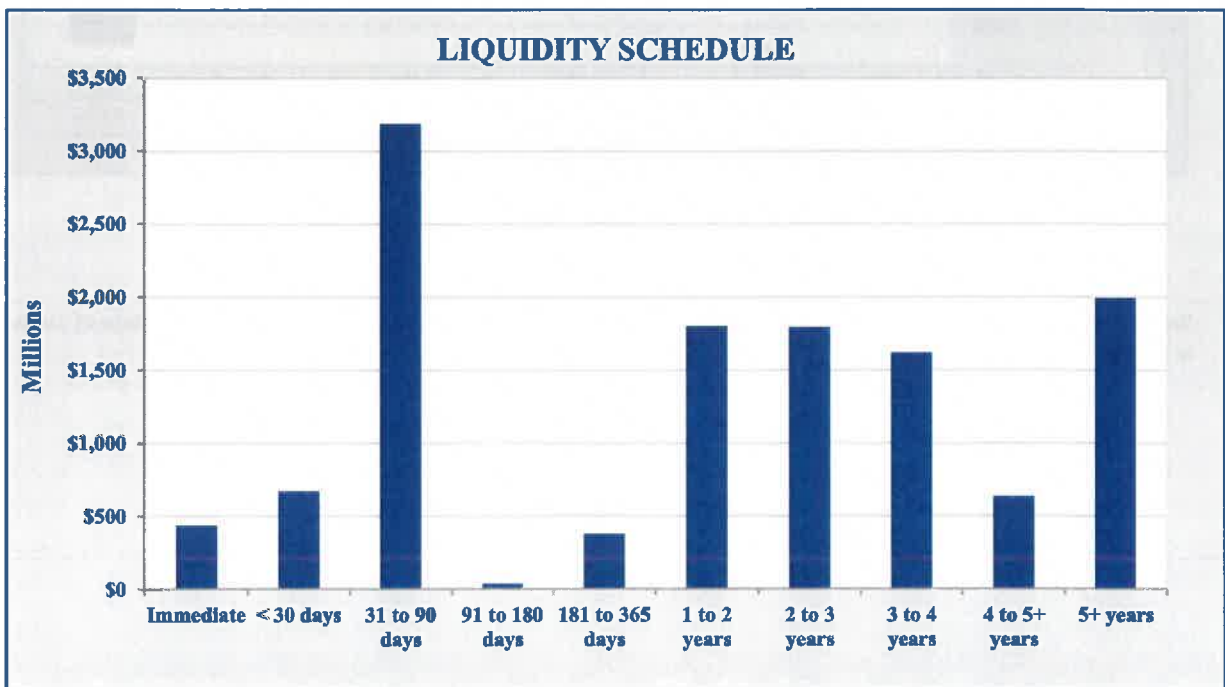
Pooled Investments Maturing:

< 30 days**	\$668,829,212	\$1,104,963,349	8.82%
31 to 90 days	\$3,185,260,491	\$4,290,223,840	34.23%
91 to 180 days	\$35,428,750	\$4,325,652,590	34.51%
181 to 365 days	\$375,562,800	\$4,701,215,390	37.51%
1 to 2 years	\$1,799,607,307	\$6,500,822,697	51.86%
2 to 3 years	\$1,791,774,100	\$8,292,596,797	66.16%
3 to 4 years	\$1,616,897,950	\$9,909,494,747	79.06%
4 to 5 years	\$633,356,681	\$10,542,851,429	84.11%
5+ years	\$1,991,357,485	\$12,534,208,914	100.00%
Total Cash and Pooled Investments	\$12,534,208,914		

*Collected Balance for Wells Fargo Active Accounts.

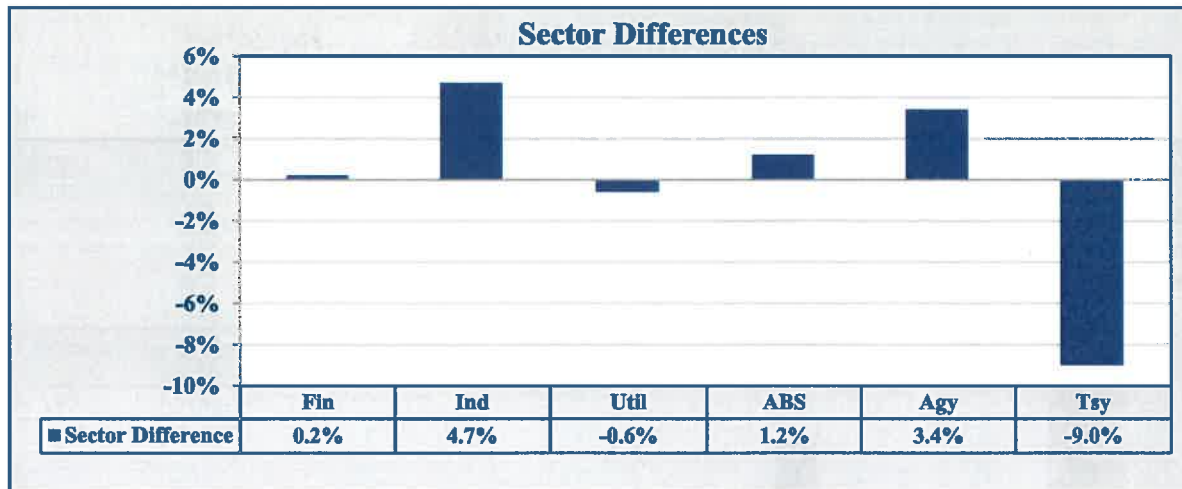
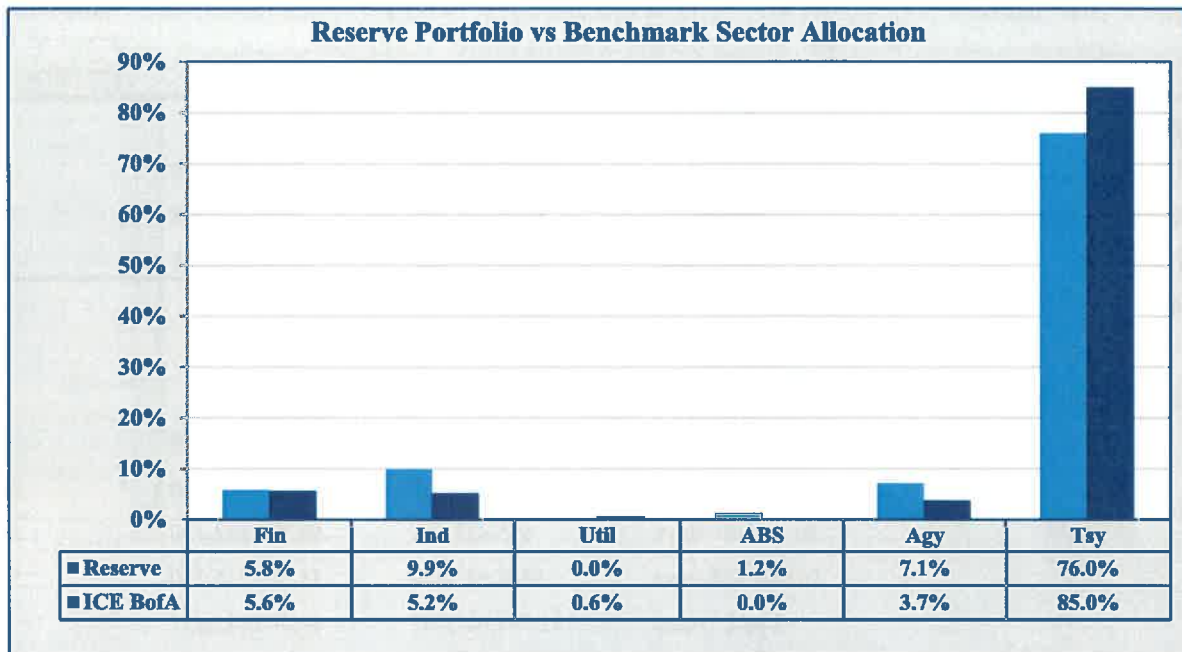
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

March 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

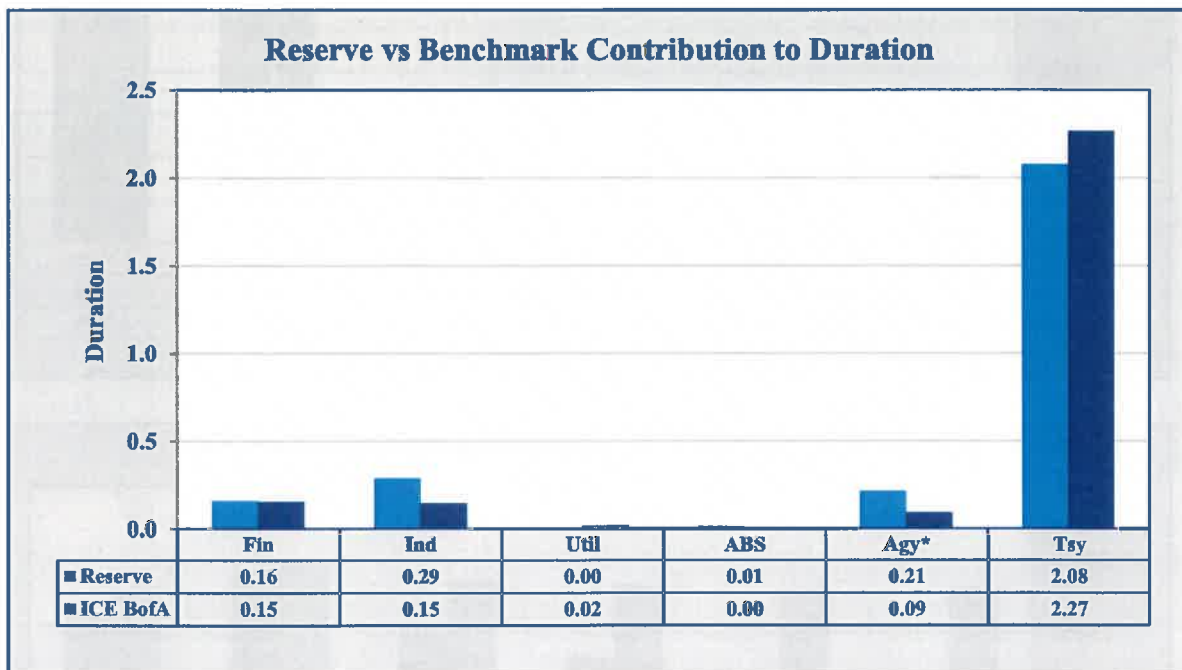
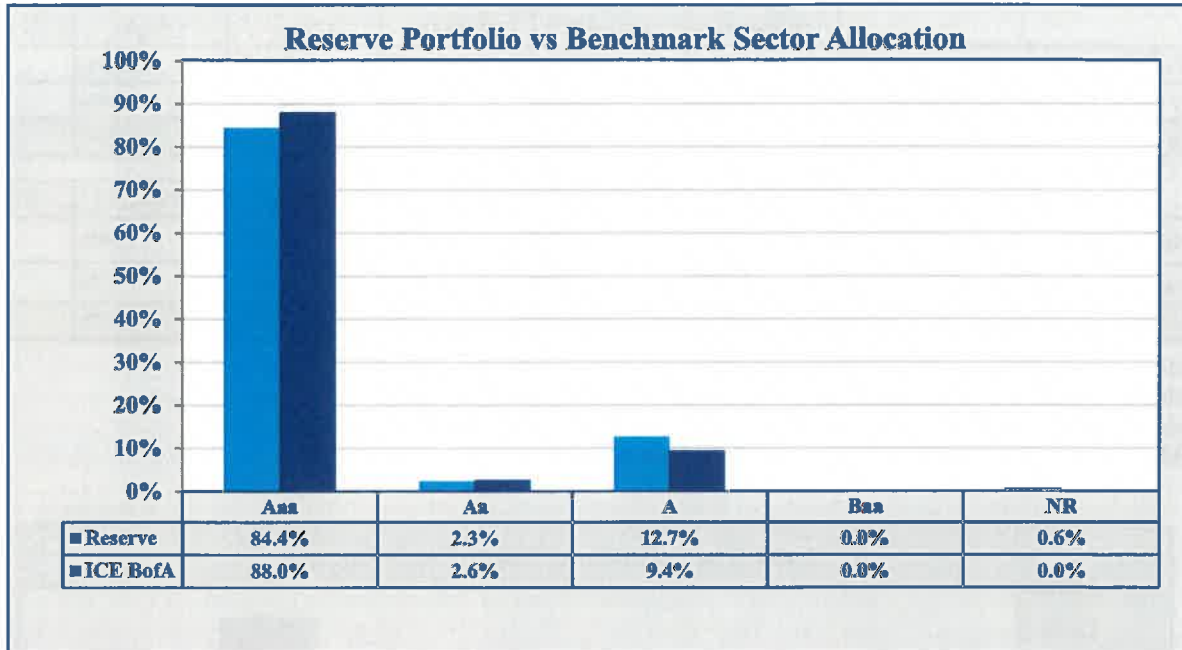
Agy – Government Agencies, Municipalities, and Supranationals

Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices

RESERVE CREDIT RATINGS and DURATION

March 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

March 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.36%	0.36%	0.33%	0.44%	1.46%	1.27%
60 Day CP/30 Day Agy Benchmark*	0.09%	0.10%	0.12%	0.17%	1.45%	1.24%
Variance	0.27%	0.27%	0.21%	0.27%	0.01%	0.02%

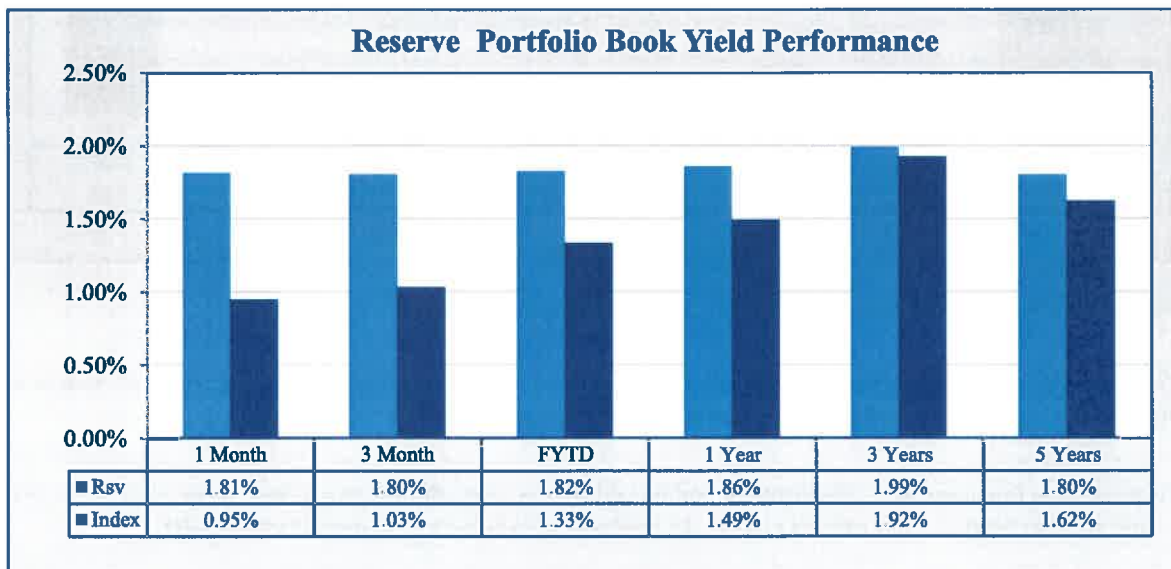
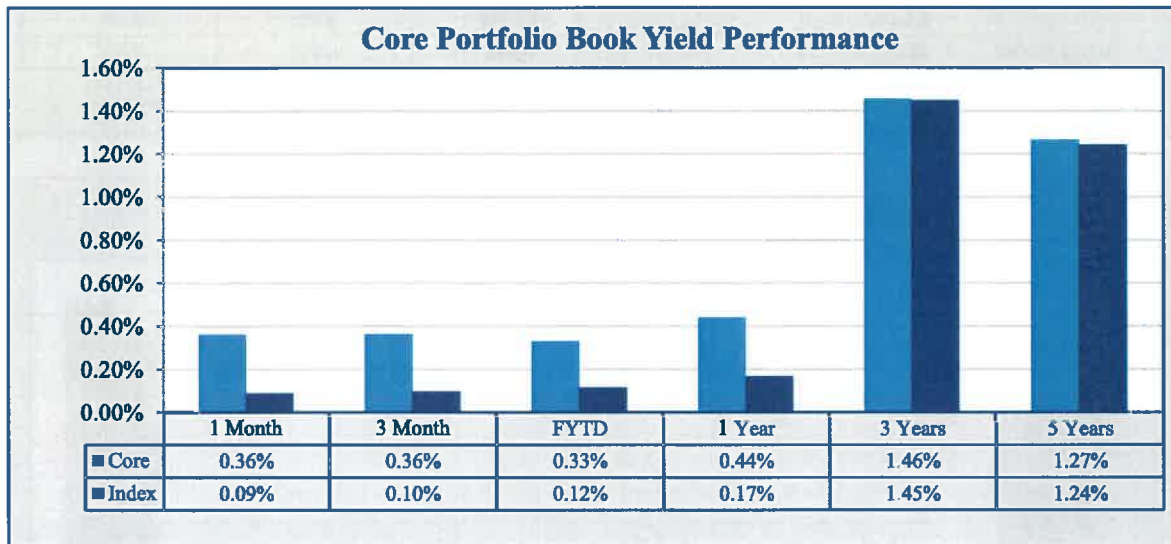
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.81%	1.80%	1.82%	1.86%	1.99%	1.80%
1-5 Year Govt/Corp Index**	0.95%	1.03%	1.33%	1.49%	1.92%	1.62%
Variance	0.87%	0.77%	0.49%	0.37%	0.07%	0.18%

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

March 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.87%	0.84%	0.83%	0.89%	0.00%	0.00%
5-10 Year US Treasury Index*	0.72%	0.67%	0.65%	0.69%	0.00%	0.00%
Variance	0.15%	0.16%	0.18%	0.20%	N/A	N/A

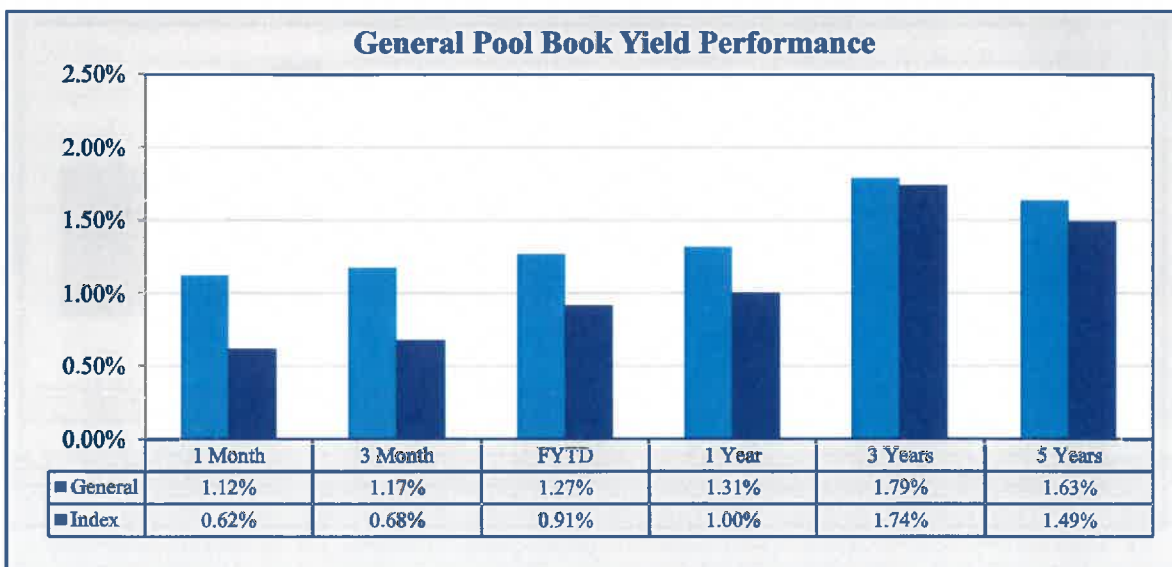
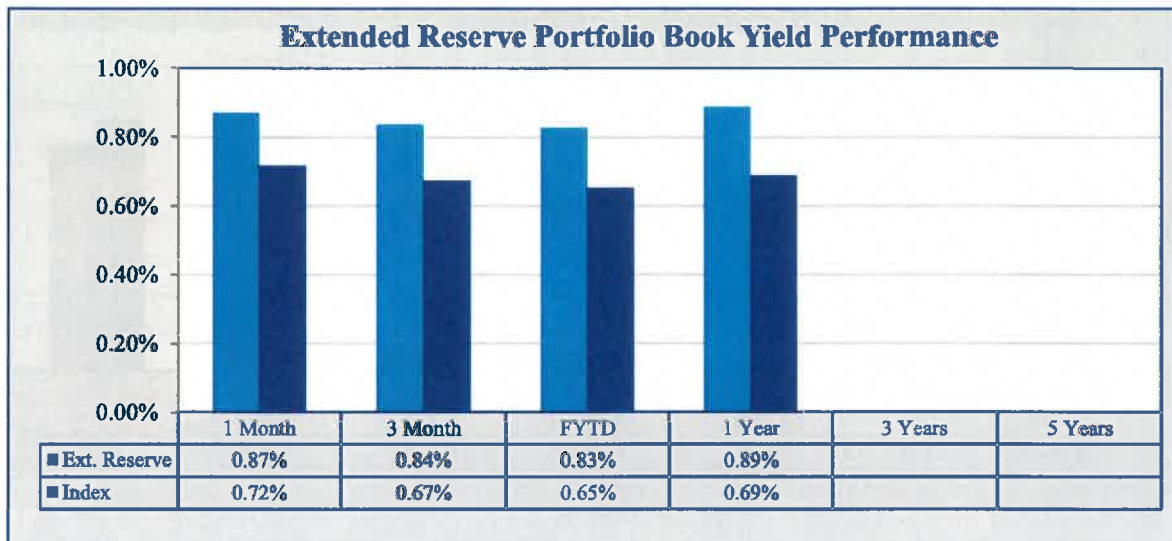
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.12%	1.17%	1.27%	1.31%	1.79%	1.63%
Weighted Benchmark**	0.62%	0.68%	0.91%	1.00%	1.74%	1.49%
Variance	0.50%	0.50%	0.35%	0.31%	0.05%	0.14%

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

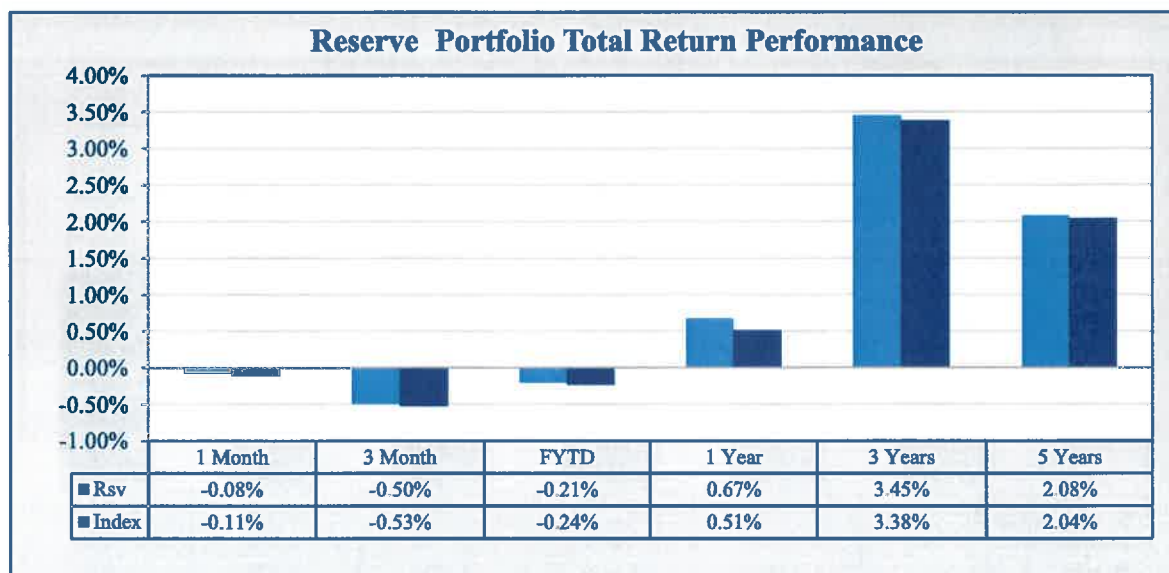
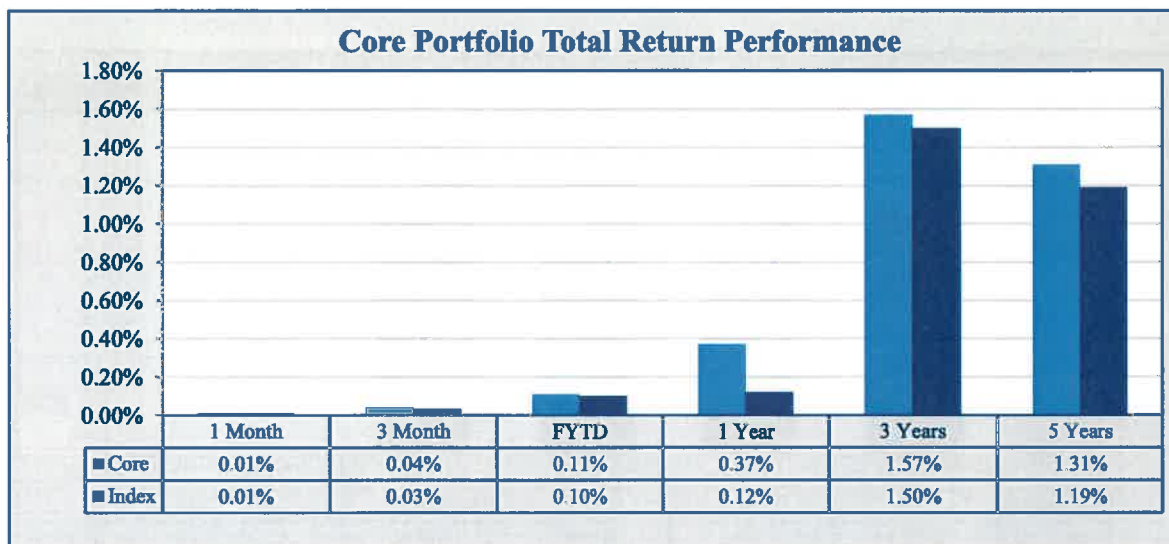
March 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.01%	0.04%	0.11%	0.37%	1.57%	1.31%
3 Month Treasury Bill Index*	0.01%	0.03%	0.10%	0.12%	1.50%	1.19%
Variance	0.00%	0.01%	0.01%	0.25%	0.07%	0.12%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.08%	-0.50%	-0.21%	0.67%	3.45%	2.08%
1-5 Year Govt/Corp Index*	-0.11%	-0.53%	-0.24%	0.51%	3.38%	2.04%
Variance	0.03%	0.03%	0.03%	0.16%	0.07%	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

March 31, 2021

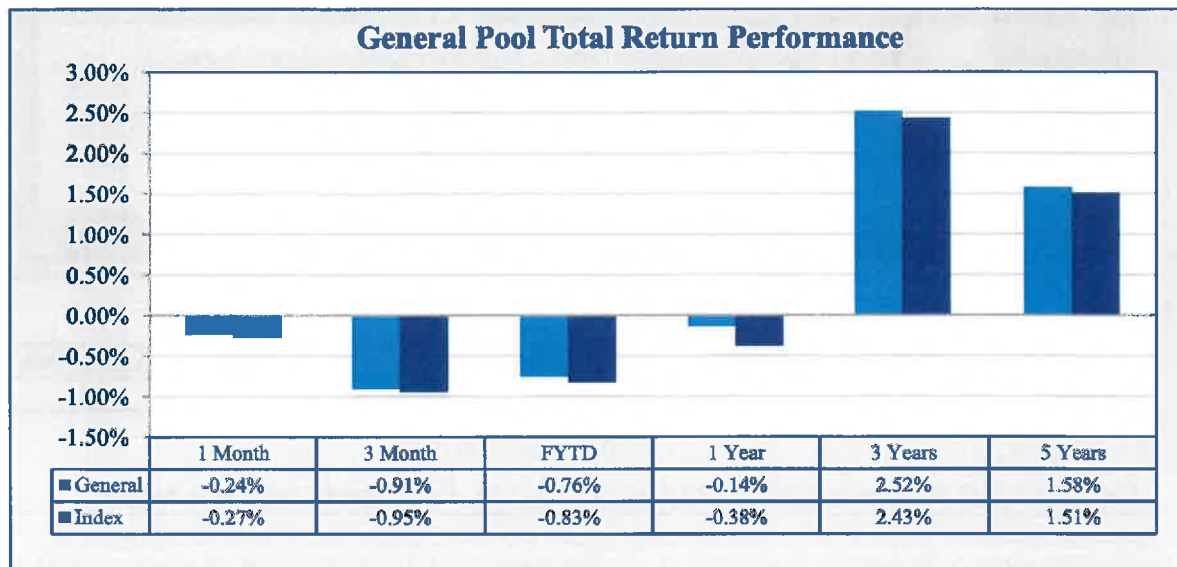
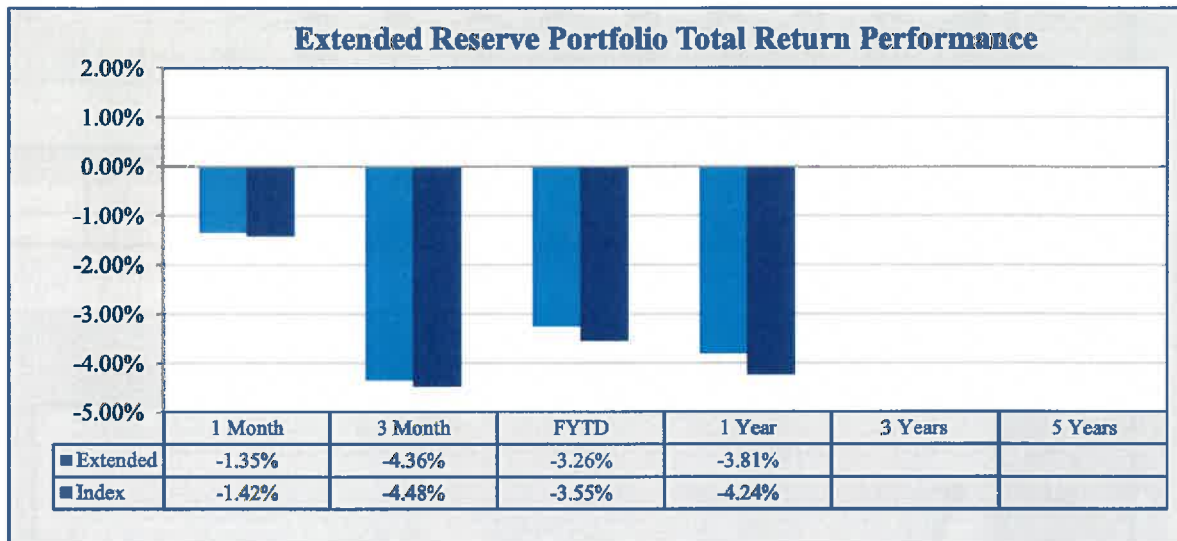
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-1.35%	-4.36%	-3.26%	-3.81%	N/A	N/A
5-10 Year Treasury Index*	-1.42%	-4.48%	-3.55%	-4.24%	N/A	N/A
Variance	0.07%	0.12%	0.29%	0.43%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.24%	-0.91%	-0.76%	-0.14%	2.52%	1.58%
General Portfolio Weighted Index**	-0.27%	-0.95%	-0.83%	-0.38%	2.43%	1.51%
Variance	0.03%	0.04%	0.07%	0.24%	0.09%	0.07%

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

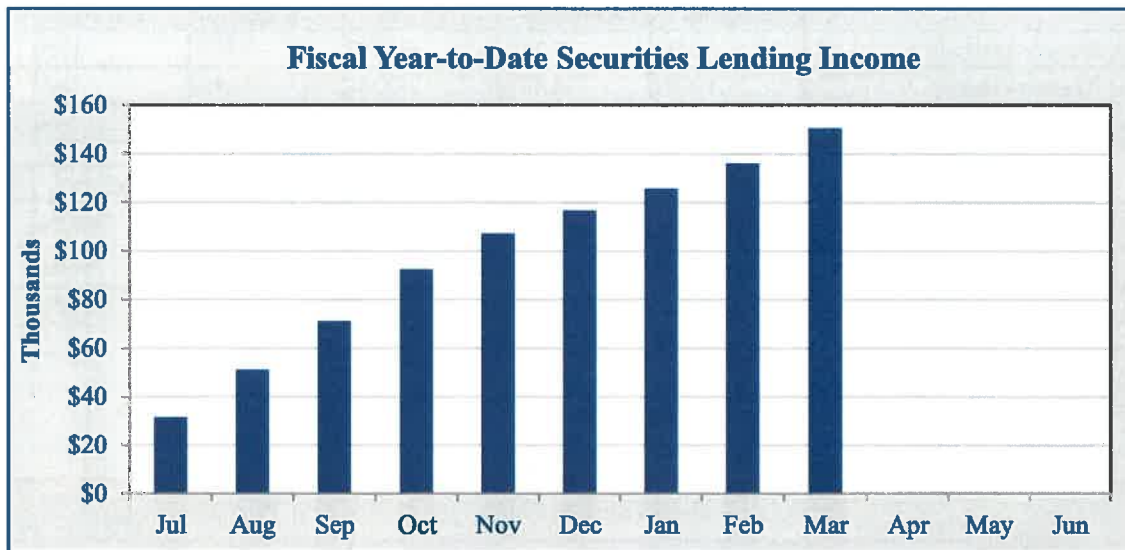
*Performance is measured using ice BofA Indices

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



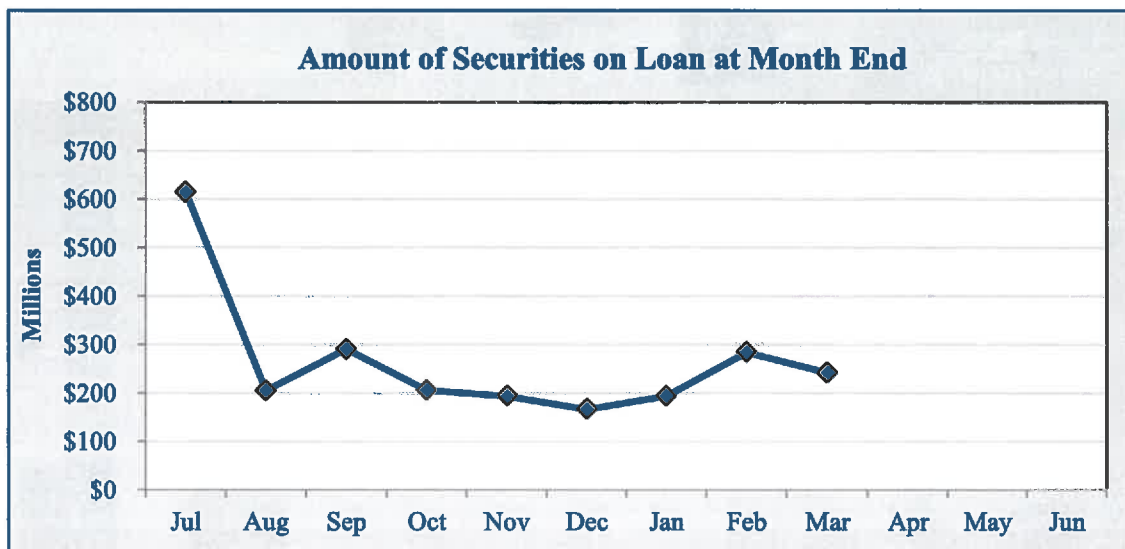
SECURITIES LENDING INFORMATION

March 31, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$31	\$20	\$20	\$21	\$15	\$10	\$9	\$10	\$14			
FYTD*	\$31	\$51	\$71	\$92	\$107	\$117	\$126	\$136	\$151			

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$614	\$206	\$291	\$206	\$193	\$167	\$194	\$284	\$243			

*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: 3/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		4/1/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	4/1/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,759	2,468,759	2,468,512	23	0.010
Treasury Plus Money Market	0.010	4/1/2021	MMF	AAAm	Aaa-mf	94975H312	123,110,627	123,110,627	123,110,627	820	0.010
Bk of New York Mellon - Sweep	0.010	4/1/2021	MMF	AAAm	Aaa-mf		406,680	406,680	406,680	3	0.010
LAIF	0.357	4/1/2021	LAIF	NR	NR	SYS34208	74,999,379	74,999,379	74,999,379	79,649	0.357
LAIF	0.357	4/1/2021	LAIF	NR	NR	SYS50078	74,999,989	74,999,989	74,999,989	79,649	0.357
LAIF	0.357	4/1/2021	LAIF	NR	NR	SYS50080	74,999,714	74,999,714	74,999,714	79,649	0.357
LAIF	0.357	4/1/2021	LAIF	NR	NR	SYS50081	74,999,237	74,999,237	74,999,237	79,649	0.357
United Parcel	0.000	4/1/2021	CP	A-2	P-1	9113A2R16	17,456,000	17,455,903	17,455,995	0	0.021
Sumitomo Mitsui	0.000	4/5/2021	CP	A-1	P-1	86563GR53	30,000,000	29,996,925	29,999,692	0	0.093
Chevron	0.000	4/6/2021	CP	A-1+	P-1	16677JIR65	25,000,000	24,996,986	24,999,796	0	0.072
Mizuho Bank	0.000	4/7/2021	CP	A-1	P-1	60689FR75	61,240,000	61,209,159	61,239,047	0	0.190
Toronto Dominion	0.000	4/7/2021	CP	A-1+	P-1	89116ER70	88,431,000	88,410,194	88,429,624	0	0.113
Koch Industries	0.000	4/8/2021	CP	A-1+	P-1	50000DR81	50,000,000	49,985,917	49,999,322	0	0.134
United Parcel	0.000	4/12/2021	CP	A-2	P-1	9113A2RC2	25,000,000	24,999,000	24,999,675	0	0.031
Toronto Dominion	0.000	4/14/2021	CP	A-1+	P-1	89116ERE5	80,000,000	79,979,467	79,997,325	0	0.113
MUFG Bank	0.000	4/21/2021	CP	A-1	P-1	62479LRM9	140,000,000	139,946,917	139,995,100	0	0.154
MUFG Bank	0.000	4/22/2021	CP	A-1	P-1	62479LRN7	50,000,000	49,980,833	49,998,167	0	0.154
Toyota	0.000	4/29/2021	CP	A-1+	P-1	89233GRV0	50,000,000	49,982,125	49,995,247	0	0.134
Natl Securities Clearing	0.000	4/30/2021	CP	A-1+	P-1	63763PRW1	11,651,000	11,650,191	11,650,223	0	0.051
U.S. Treasury Note	2.250	4/30/2021	Tsy	AA+	Aaa	912828WG1	40,000,000	39,915,637	40,070,000	377,901	2.465
Mizuho Bank	0.000	5/3/2021	CP	A-1	P-1	60689FS33	25,000,000	24,997,295	24,997,708	0	0.098
Mizuho Bank	0.000	5/4/2021	CP	A-1	P-1	60689FS41	30,000,000	29,992,813	29,997,167	0	0.118
Chevron	0.000	5/5/2021	CP	A-1+	P-1	16677JS56	35,265,000	35,259,309	35,262,326	0	0.072
Exxon Mobil	0.000	5/5/2021	CP	A-1+	P-1	30229AS59	41,440,000	41,430,572	41,437,260	0	0.093
Koch Industries	0.000	5/5/2021	CP	A-1+	P-1	50000DS56	45,040,000	45,031,392	45,035,052	0	0.082
Mizuho Bank	0.000	5/5/2021	CP	A-1	P-1	60689FS58	24,559,000	24,553,038	24,556,612	0	0.118
Exxon Mobil	0.000	5/6/2021	CP	A-1+	P-1	30229AS67	25,000,000	24,995,500	24,998,300	0	0.093
Toyota	0.000	5/6/2021	CP	A-1+	P-1	89233GS64	24,439,000	24,435,035	24,436,067	0	0.082
Koch Industries	0.000	5/14/2021	CP	A-1+	P-1	50000DSE7	30,000,000	29,996,133	29,995,783	0	0.082
Mizuho Bank	0.000	5/14/2021	CP	A-1	P-1	60689FSE9	25,000,000	24,993,691	24,996,945	0	0.118
Chevron	0.000	5/18/2021	CP	A-1+	P-1	16677JSJ6	15,000,000	14,998,150	14,998,520	0	0.062
Chevron	0.000	5/19/2021	CP	A-1+	P-1	16677JSK3	45,000,000	44,992,213	44,995,468	0	0.072
Chevron	0.000	5/19/2021	CP	A-1+	P-1	16677JSK3	20,019,000	20,016,498	20,016,984	0	0.062
Toyota	0.000	5/19/2021	CP	A-1+	P-1	89233GSK3	76,628,000	76,613,356	76,614,963	0	0.082

*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	5/28/2021	CP	A-1	P-1	60689FSU3	50,000,000	49,989,458	49,991,945	0	0.118
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GT10	100,000,000	99,961,889	99,978,989	0	0.144
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	85,055,000	85,048,366	85,053,299	0	0.029
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	130,000,000	129,987,867	129,997,400	0	0.036
Sumitomo Mitsui	0.000	6/2/2021	CP	A-1	P-1	86563GT28	108,527,000	108,499,567	108,503,640	0	0.134
ING	0.000	6/3/2021	CP	A-1	P-1	4497W0T32	34,780,000	34,767,556	34,772,518	0	0.144
Prudential Funding	0.000	6/10/2021	CP	A-1+	P-1	74433GTA4	25,000,000	24,994,375	24,994,872	0	0.093
U.S. Treasury Bill	0.000	6/15/2021	Tsy	A-1+	P-1	912796G94	44,120,000	44,115,992	44,119,118	0	0.031
Exxon Mobil	0.000	6/16/2021	CP	A-1+	P-1	30229ATG4	75,000,000	74,972,500	74,987,808	0	0.113
Koch Industries	0.000	6/16/2021	CP	A-1+	P-1	50000DTG1	49,100,000	49,085,270	49,087,398	0	0.093
FFCB DN	0.000	6/16/2021	Agy	A-1+	P-1	313313GY8	50,000,000	49,993,889	49,998,000	0	0.041
BNP Paribas	0.000	6/17/2021	CP	A-1	P-1	09659BTH3	57,207,000	57,186,962	57,193,861	0	0.134
ING	0.000	6/22/2021	CP	A-1	P-1	4497W0TN8	29,510,000	29,500,622	29,501,291	0	0.134
BNP Paribas	0.000	6/24/2021	CP	A-1	P-1	09659BTQ3	69,030,000	69,002,081	69,012,397	0	0.134
BNP Paribas	0.000	6/24/2021	CP	A-1	P-1	09659BTQ3	100,000,000	99,966,417	99,974,500	0	0.134
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	150,000,000	149,859,000	149,972,375	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	100,000,000	99,906,000	99,981,583	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	81,939,000	81,909,707	81,923,909	0	0.093
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	51,549,000	51,528,667	51,539,506	0	0.103
JPMorgan Securities	0.000	6/24/2021	CP	A-1	P-1	46640PTQ6	100,000,000	99,863,333	99,969,778	0	0.247
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	117,900,000	117,721,218	117,860,470	0	0.273
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	200,000,000	199,868,917	199,932,944	0	0.170
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	75,000,000	74,949,083	74,989,730	0	0.134
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	100,000,000	99,932,111	99,986,306	0	0.134
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	200,000,000	199,781,500	199,931,528	0	0.237
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	58,550,000	58,524,140	58,529,955	0	0.154
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	58,550,000	58,524,140	58,529,955	0	0.154
Toronto Dominion	0.000	6/24/2021	CP	A-1+	P-1	89116ETQ6	100,000,000	99,976,111	99,972,139	0	0.103
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	100,000,000	99,952,983	99,997,000	0	0.096
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	26,100,000	26,089,462	26,099,217	0	0.087
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	136,570,000	136,556,912	136,565,903	0	0.031
Toronto Dominion	0.000	6/29/2021	CP	A-1+	P-1	89116ETV5	59,990,000	59,974,836	59,972,003	0	0.103
Pfizer	3.000	9/15/2021	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,125,000	13,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,303,750	31,760	2.878
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,379,000	331,731	2.937
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,282,250	209,945	1.907

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	85,959,650	713,812	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,201,500	192,708	1.851
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HXX7	15,000,000	14,993,368	15,252,000	194,063	3.496
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,140,100	108,333	2.116
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,420,250	138,542	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A1	91159HHP8	10,000,000	9,996,608	10,172,900	48,854	2.660
IBM	2.500	1/27/2022	Corp	A	A2	459200IQ5	15,000,000	14,996,387	15,277,800	66,667	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,268,950	58,500	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,281,500	27,083	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,182,200	17,500	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,240,200	15,556	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,531,000	1,537	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,973,500	2,818	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,106,650	59,175	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,319,950	177,525	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,176,800	91,667	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,265,200	137,500	1.966
Total		0.215					4,740,629,385	4,739,029,996	4,746,933,990	3,335,951	0.362

Portfolio: Reserve 9218-2

Date: 3/31/21

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	4/1/2021	MMF	AAAm	Aaa-mf		150,000	150,000	150,000	1	0.010
Honda ABS	1.900	4/15/2022	ABS	AAA	Aaa	43815NAB0	1,637,525	1,637,411	1,640,358	1,383	1.913
Toyota ABS	2.000	4/15/2022	ABS	AAA	Aaa	89238UAB6	883,876	883,835	884,866	230	2.012
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,047,852	25,476,500	196,823	1.835
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	75,000,000	74,352,539	76,429,500	590,470	2.081
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,969,700	15,301,650	139,688	2.293
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,982,200	10,223,000	89,444	2.338
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,990,850	15,321,150	137,083	2.363
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,985,900	10,212,000	88,125	2.380
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,962,500	10,209,500	84,972	2.380
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,989,400	10,249,500	94,222	2.687
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,962,500	81,524,800	469,231	1.760

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,998,676	25,450,000	119,986	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,640	12,369,240	102,683	3.052
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,667,383	66,322,750	285,946	1.858
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,632,227	66,322,750	285,946	1.338
John Deere	0.550	7/5/2022	Corp	A	A2	24422EVG1	10,000,000	9,997,900	10,035,700	13,139	0.538
Toyota ABS	1.920	7/15/2022	ABS	AAA	Aaa	89233MAB9	5,472,380	5,471,976	5,488,086	4,670	1.933
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,998,200	20,517,600	85,750	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,105,469	51,168,000	155,387	1.831
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,985,400	10,242,800	29,861	2.181
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,328,600	130,525	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,266,900	29,028	2.474
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,226,900	20,583	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,826,563	40,845,200	56,522	1.716
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	51,230,500	81,522	1.606
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,458,250	23,872	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,439,600	16,528	1.824
Nissan ABS	1.970	9/15/2022	ABS	AAA	Aaa	65479JAB9	3,913,651	3,913,613	3,924,178	3,427	1.979
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,133,550	5,267	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	61,192,800	41,576	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,418,200	146,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,278,800	97,778	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	6,021,342	6,020,732	6,054,279	2,726	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,467,000	419,890	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,640,600	755,801	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,644,200	206,944	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,798,500	461,240	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A3	14913Q3C1	10,000,000	9,995,400	10,257,900	72,042	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A3	14913Q2E8	15,000,000	14,987,400	15,534,750	129,625	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,846,800	402,198	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A3	90520EAK7	12,000,000	12,000,000	12,321,000	78,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,260,000	238,839	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,514,500	80,128	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,543,500	240,383	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,918,400	251,934	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,903,200	107,667	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	52,025,500	196,823	2.535

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Adobe	1.700	2/1/2023	Corp	A	A2	00724PAA7	5,000,000	4,993,150	5,122,350	14,167	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,415,200	42,750	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	115,156,800	251,087	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,406,400	68,478	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,154,600	7,292	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FB11	20,000,000	19,985,200	20,665,800	18,333	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	88,954,200	5,806	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,951,450	223,125	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,327,250	288,674	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,327,250	288,674	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	105,309,000	1,154,696	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,145,700	46,875	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A3	14913Q2L2	10,000,000	9,993,200	10,651,600	130,333	3.465
FNMA Note	0.250	5/22/2023	Agy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	25,030,500	22,396	0.351
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	89,685,200	783,448	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,378,000	230,426	2.783
Amazon	0.400	6/3/2023	Corp	AA-	A2	023135BP0	10,000,000	9,986,000	10,030,900	13,111	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,675,600	103,056	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,720,500	329,938	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,536,650	428,919	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,077,000	16,722	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A3	14913R2D8	10,000,000	9,994,400	10,049,100	15,167	0.669
FNMA Note	0.250	7/10/2023	Agy	AA+	Aaa	3135G05G4	25,000,000	24,946,250	25,018,000	14,063	0.322
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,704,200	64,097	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,527,400	273,481	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,763,700	136,740	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,018,900	5,917	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	912828X5	150,000,000	150,123,047	159,082,500	358,696	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,560,800	60,694	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,012,050	885	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,010,900	417	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,290,050	2,749	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,635,750	1,964	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,793,700	171,347	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	53,351,500	603,591	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	155,268,000	1,023,481	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
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	85,503,200	770,879	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,934,400	569,780	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,238,100	179,688	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	9,977,800	12,667	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	58,499,650	362,932	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,781,200	77,236	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,790,100	77,625	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,966,100	15,000	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581XODF2	25,000,000	24,866,500	26,527,500	136,719	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,807,100	68,944	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	42,454,800	165,746	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,759,300	42,431	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	105,891,000	206,522	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,590,300	17,333	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,105,000	7,260	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,051,100	2,708	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,984,400	2,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,931,500	4,355	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	21,048,400	1,161	2.314
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,210,730	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	42,281,200	377,901	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,234,500	209,945	1.997
IBM	3.000	5/15/2024	Corp	A	A2	459200JY8	15,000,000	14,942,700	16,082,400	170,000	3.083
Caterpillar	2.850	5/17/2024	Corp	A	A3	14913Q2V0	10,000,000	9,978,700	10,672,000	106,083	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	83,993,600	536,264	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,998,400	134,066	1.884
Comerica Inc	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	84,037,600	402,210	1.825
U.S. Treasury Note	1.750	7/23/2024	Corp	A-	A3	20034DJ8	10,000,000	9,990,700	10,571,200	47,222	2.520
Truist Financial Corp	2.500	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	72,999,500	203,039	1.410
PACCAR	2.150	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,527,500	41,667	2.282
Exxon Mobil	2.019	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,726,450	41,208	2.197
U.S. Treasury Note	1.875	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,414,000	25,238	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	71,520,313	73,300,500	114,130	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,589,063	41,886,000	65,217	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,406,700	12,153	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,394,300	10,000	1.848

*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
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571F02	15,000,000	15,098,438	15,417,000	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	76,989,258	79,206,750	4,355	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,853,500	1,025	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	51,279,297	52,804,500	2,903	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,418,000	96,667	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,388,600	74,931	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,777,200	149,861	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,262,100	63,021	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,537,250	472,376	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A3	14913Q3B3	10,000,000	9,990,600	10,463,500	85,403	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,363,000	502,747	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,467,200	68,681	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	125,137,200	527,901	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,342,600	132,708	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,952,845	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,551,250	59,792	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,714,000	56,975	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,428,000	113,950	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,142,400	91,160	0.329
Adobe	1.900	2/1/2025	Corp	A	A2	00724PAB5	5,000,000	4,989,350	5,167,500	15,833	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAE00	15,000,000	14,988,450	15,500,700	30,625	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,270,500	24,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,150,450	11,819	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,406,125	8,797	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,472,000	78,261	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,030,800	8,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,170,800	7,257	1.406
Coca Cola	2.950	3/25/2025	Corp	A+	A1	191216CN8	10,000,000	9,991,700	10,785,600	4,917	2.968
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	39,728,000	546	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	109,252,000	1,503	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,943,131	55,208	0.667
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,066,100	31,250	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,030,700	21,875	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,984,100	28,333	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,744,800	241,264	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,617,200	361,896	1.606

*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
Amazon	0.800	6/3/2025	Corp	AA-	A2	023135BQ8	10,000,000	9,996,100	9,956,100	26,222	0.808
FHLMC Note	0.375	7/21/2025	Agy	AA+	Aaa	3137EAEU9	15,000,000	14,925,300	14,756,850	10,937	0.476
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,804,600	9,351	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,194,400	149,171	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,597,200	74,586	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,266,200	12,431	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,597,200	74,586	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,734,350	9,396	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	617446R3	10,000,000	10,000,000	9,945,100	38,400	0.864
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,532,750	53,125	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,737,500	34,833	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,847,200	28,750	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,627,250	35,625	0.816
Toyota	0.800	1/9/2026	Corp	A+	A1	89236THW8	15,000,000	14,982,450	14,725,950	26,667	0.824
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,573,600	26,250	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,611,400	20,611	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,356,900	141,402	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,010,100	60,601	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	25,841,750	50,501	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	25,841,750	50,501	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	25,841,750	50,501	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A3	14913R2K2	25,000,000	24,942,750	24,570,750	18,750	0.946
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	52,877,000	356,113	1.668
FFCB Note	0.600	8/18/2026	Agy	AA+	Aaa	3133EL4F8	20,000,000	20,014,607	19,553,400	14,333	0.586
Total		2.770					5,663,078,774	5,695,761,968	5,868,347,839	24,535,862	1.813

Portfolio: Extended Reserve 9218-5

Date: 3/31/21

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	42,301,600	284,890	1.664
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	34,137,539	32,783,740	220,790	0.447
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,943,750	20,337,600	23,913	0.602
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	37,050,781	35,590,800	41,848	0.412
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	21,178,125	20,337,600	23,913	0.399

*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	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	60,000,000	63,782,813	61,012,800	71,739	0.326
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	32,183,177	31,308,000	10,938	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	25,698,250	136,161	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	51,396,500	272,321	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,256,850	245,089	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	77,578,500	329,938	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,515,700	65,988	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,288,300	37,293	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	76,441,500	186,464	0.420
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828Y98	75,000,000	77,783,203	79,620,000	209,772	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	99,664,000	97,826	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	9,966,400	9,783	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	9,966,400	9,783	0.490
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,312,500	854	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,209,200	67,033	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	30,916,245	65,017	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	23,843,750	31,423	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,306,250	18,854	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	47,687,500	62,845	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,381,250	43,992	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	23,749,000	10,870	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	52,247,800	23,913	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,248,600	15,217	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	62,268,050	80,801	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,579,700	12,431	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	148,336,500	5,123	1.388
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,748,328	61,633	0.991
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,505,600	21,047	0.806
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,530	9,545,300	22,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	80,405,273	75,213,750	151,502	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	10,000,000	10,751,953	10,028,500	20,200	0.738
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	88,000,000	87,814,375	88,975,920	582,818	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	31,000,000	33,591,406	31,343,790	205,311	0.790
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	1,000,000	1,048,203	987,030	1,865	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	5,000,000	5,388,672	4,935,150	9,323	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	4,000,000	4,343,438	3,948,120	7,459	0.602

*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	15,000,000	16,081,641	14,805,450	27,970	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	8,883,270	16,782	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	10,857,330	20,511	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	9,870,300	18,646	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	9,870,300	18,646	0.986
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELY4	15,000,000	15,012,240	14,535,000	74,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,186,800	47,307	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,546,700	11,827	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,093,400	23,653	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	10,912,080	28,384	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,244,021	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,244,021	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,488,041	27,222	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,298,460	13,985	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,527,350	3,885	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,487,520	12,431	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,109,400	15,539	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	55,434,600	198,688	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,402,110	69,541	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	57,587,660	85,307	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,160,900	20,977	1.718
Total		6.959					1,943,950,000	1,990,396,977	1,918,927,085	4,564,027	0.870

Portfolio: Wastewater 208

Date: 3/31/21

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	4/1/2021	MMF	AAA-m	Aaa-mf		1,219	1,219	1,219	16	0.010
U.S. Treasury Note	2.625	5/15/2021	Tsy	AA+	Aaa	9128284P2	5,528,000	5,657,131	5,545,137	54,917	0.173
Amazon	0.000	6/1/2021	CP	A-1+	P-1	02314PT19	7,265,000	7,264,713	7,264,249	0	0.021
Amazon	0.000	6/1/2021	CP	A-1+	P-1	02314PT19	12,000,000	11,999,320	11,998,760	0	0.031
Exxon Mobil	0.000	6/1/2021	CP	A-1+	P-1	30229AT17	25,000,000	24,994,375	24,996,943	0	0.093
Mizuho Bank	0.000	6/1/2021	CP	A-1	P-1	60689FT16	25,000,000	24,990,938	24,995,565	0	0.149
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GT10	25,000,000	24,991,875	24,994,747	0	0.134
United Parcel	0.000	6/1/2021	CP	A-2	P-1	9113A2T14	12,001,000	12,000,767	11,999,553	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: Wastewater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FHLB DN	0.000	6/1/2021	Agy	A-1+	P-1	313385GH3	12,001,000	12,000,590	12,000,640	0	0.015
FHLB DN	0.000	6/1/2021	Agy	A-1+	P-1	313385GH3	12,097,000	12,096,748	12,096,637	0	0.010
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	8,286,000	8,285,296	8,285,834	0	0.035
U.S. Treasury Note	1.500	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,571,346	552	1.494
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,362,884	15,559	2.459
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,580,164	13,566	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,107,498	8,906	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,700,180	13,704	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,942,776	5,649	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,989,719	199	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,101,595	2,953	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,560,227	2,786	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,969	2	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,422,180	15,983	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,299,675	15,776	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,483,234	36,547	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,042,483	6,022	1.113
Total		1.294					309,685,219	310,172,373	312,349,216	193,137	0.524

Portfolio: MICLA SER 2010A-D 26J

Date: 3/31/21

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	4/1/2021	MMF	AAA	Aaa-mf		141,377	141,377	141,377	1	0.010
Total		0.003					141,377	141,377	141,377	1	0.010

Portfolio: LA MICLA 2016 STLIG 26U

Date: 3/31/21

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	4/1/2021	MMF	AAA	Aaa-mf		265,045	265,045	265,045	2	0.010
Total		0.003					265,045	265,045	265,045	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 MICLA 2017 STLIG 26Y

Date: 3/31/21

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	4/1/2021	MMF	AAA	Aaa-mf		5,074,132	5,074,132	5,074,132	44	0.010
Total		0.003					5,074,132	5,074,132	5,074,132	44	0.010

Portfolio: Batiquitos LT 72W

Date: 3/31/21

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	4/1/2021	MMF	AAA	Aaa-mf		214,631	214,631	214,631	2	0.010
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,704,953	58,774	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	74,006	649	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	75,063	658	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	78,235	686	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	79,292	695	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	76,121	667	2.533
Total		4.920					6,918,631	6,584,919	7,302,301	62,131	2.655

Portfolio: Harbor Emergency FD 751

Date: 3/31/21

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	4/1/2021	MMF	AAA	Aaa-mf		34	34	34	0	0.010
U.S. Treasury Bill	0.000	6/3/2021	Tsy	A-1+	P-1	912796A41	39,927,000	39,909,641	39,925,802	0	0.088
U.S. Treasury Bill	0.000	6/10/2021	Tsy	A-1+	P-1	912796B24	7,548,000	7,545,291	7,547,774	0	0.075
U.S. Treasury Bill	0.000	9/16/2021	Tsy	A-1+	P-1	912796F46	3,161,000	3,160,553	3,160,621	0	0.029
Total		0.196					50,636,034	50,615,518	50,634,231	0	0.083

*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: 3/31/21

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	4/1/2021	MMF	AAAm	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	595,982	0	0.075
Total		0.194					596,787	596,573	596,770	0	0.075

Portfolio: City of LA DWP PRB 2010C J7D

Date: 3/31/21

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	4/1/2021	MMF	AAAm	Aaa-mf		103,632	103,632	103,632	0	0.010
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,333,506	99,346	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	124,753	1,094	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,311,524	46,559	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	183,958	1,613	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,419,361	47,504	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	255,850	2,243	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,619,177	49,256	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,401	65	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	322,455	2,827	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,590,632	49,006	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	374,259	3,281	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,245,975	45,985	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,531,080	1,932	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,788,849	2,022	0.574
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828Z52	5,025,000	5,001,249	4,800,031	8,421	0.575
Total		5.238					53,610,632	52,384,633	56,012,443	361,153	2.215

Portfolio: City of LA DWP WRB 2019A M2L

Date: 3/31/21

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	4/1/2021	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: 3/31/21

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	4/1/2021	MMF	AAAm	Aaa-mf		13,804,851	13,804,851	13,804,851	119	0.010
Total		0.003					13,804,851	13,804,851	13,804,851	119	0.010

Portfolio: City of LA DWP WRB 2020A M2N

Date: 3/31/21

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	4/1/2021	MMF	AAAm	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: 3/31/21

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	0.000	4/1/2021	MMF	AAAm	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: 3/31/21

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	4/1/2021	MMF	AAAm	Aaa-mf		2,396,069	2,396,069	2,396,069	21	0.010
U.S. Treasury Bill	0.000	6/17/2021	Tsy	A-1+	P-1	9127963H0	1,760,000	1,759,298	1,759,947	0	0.075
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,756	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,604,401	0	0.110
Total		0.326					8,981,069	8,976,011	8,980,172	21	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 WRB 2021A M2S

Date: 3/31/21

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	4/1/2021	MMF	AAAm	Aaa-mf		829	829	829	0	0.010
U.S. Treasury Bill	0.000	4/27/2021	Tsy	A-1+	P-1	912796F20	21,501,000	21,499,998	21,500,785	0	0.028
U.S. Treasury Bill	0.000	4/29/2021	Tsy	A-1+	P-1	9127964Z9	4,824,000	4,823,153	4,823,952	0	0.070
Total		0.075					26,325,829	26,323,980	26,325,566	0	0.036

*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
U.S. Treasury Bill	Buy	Tsy	912796B32	3/1/2021	3/1/2021	6/24/2021	136,570,000
BNP Paribas	Buy	CP	09659BQ37	3/2/2021	3/2/2021	3/3/2021	141,890,000
ING Funding	Buy	CP	4497W0T32	3/3/2021	3/3/2021	6/3/2021	34,780,000
BNP Paribas	Buy	CP	09659BTQ3	3/4/2021	3/4/2021	6/24/2021	69,030,000
Chevron	Buy	CP	16677JSK3	3/5/2021	3/5/2021	5/19/2021	20,019,000
Chevron	Buy	CP	16677JSI6	3/5/2021	3/5/2021	5/18/2021	15,000,000
BNP Paribas	Buy	CP	09659BQF0	3/8/2021	3/8/2021	3/15/2021	100,000,000
Exxon Mobil	Buy	CP	30229AQV4	3/8/2021	3/8/2021	3/29/2021	25,000,000
BNP Paribas	Buy	CP	09659BQB9	3/8/2021	3/8/2021	3/11/2021	20,000,000
Prudential Funding	Buy	CP	74433GQF6	3/8/2021	3/8/2021	3/15/2021	25,000,000
U.S. Treasury Bill	Buy	Tsy	912796C98	3/8/2021	3/8/2021	3/23/2021	62,490,000
Prudential Funding	Buy	CP	74433GQX7	3/9/2021	3/9/2021	3/31/2021	18,570,000
Sumitomo Mitsubishi	Buy	CP	86563GTQ5	3/10/2021	3/10/2021	6/24/2021	58,550,000
Sumitomo Mitsubishi	Buy	CP	86563GTQ5	3/10/2021	3/10/2021	6/24/2021	58,550,000
Natl Securities Clearing	Buy	CP	63763PRW1	3/11/2021	3/11/2021	4/30/2021	11,651,000
Pfizer	Transfer In	Corp	717081ER0	3/11/2021	3/11/2021	3/11/2022	10,000,000
BNP Paribas	Buy	CP	09659BTH3	3/12/2021	3/12/2021	6/17/2021	57,207,000
Prudential Funding	Buy	CP	74433GTA4	3/12/2021	3/12/2021	6/10/2021	25,000,000
BNP Paribas	Buy	CP	09659BQK9	3/15/2021	3/15/2021	3/19/2021	17,746,000
BNP Paribas	Buy	CP	09659BQJ2	3/15/2021	3/15/2021	3/18/2021	75,000,000
BNP Paribas	Buy	CP	09659BQH6	3/16/2021	3/16/2021	3/17/2021	5,000,000
BNP Paribas	Buy	CP	09659BQK9	3/17/2021	3/17/2021	3/19/2021	22,135,000
Koch Industries	Buy	CP	5000DSE7	3/17/2021	3/17/2021	5/14/2021	30,000,000
BNP Paribas	Buy	CP	09659BQN3	3/19/2021	3/19/2021	3/22/2021	6,427,000
United Parcel Service	Buy	CP	9113A2R16	3/22/2021	3/22/2021	4/1/2021	17,456,000
BNP Paribas	Buy	CP	09659BQR4	3/22/2021	3/22/2021	3/25/2021	25,000,000
BNP Paribas	Buy	CP	09659BQQ6	3/23/2021	3/23/2021	3/24/2021	43,040,000
BNP Paribas	Buy	CP	09659BTQ3	3/23/2021	3/23/2021	6/24/2021	100,000,000
Mizuho Bank	Buy	CP	60689FS33	3/23/2021	3/23/2021	5/3/2021	25,000,000
Mizuho Bank	Buy	CP	60689FSU3	3/23/2021	3/23/2021	5/28/2021	50,000,000
Sumitomo Mitsubishi	Buy	CP	86563GT28	3/24/2021	3/24/2021	6/2/2021	108,527,000
BNP Paribas	Buy	CP	09659BQS2	3/25/2021	3/25/2021	3/26/2021	4,241,000
ING Funding	Buy	CP	4497W0TN8	3/26/2021	3/26/2021	6/22/2021	29,510,000
Toronto Dominion	Buy	CP	89116ETQ6	3/30/2021	3/30/2021	6/24/2021	100,000,000
Toronto Dominion	Buy	CP	89116ETV5	3/30/2021	3/30/2021	6/29/2021	59,990,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Transfer In	Tsy	912828W89	3/31/2021	3/31/2021	3/31/2022	85,000,000
State of California	Transfer In	Muni	13063DAD0	3/31/2021	3/31/2021	4/1/2022	20,000,000
FNMA Note	Transfer In	Agy	3135G0T45	3/31/2021	3/31/2021	4/5/2022	25,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FFCB Note	Sell	Agy	3133ELWD2	3/3/2021	3/4/2021	4/8/2022	20,000,000
JPMorgan Chase & Co	Buy	Corp	46647PBZ8	3/9/2021	3/16/2021	3/16/2024	25,000,000
Pfizer	Transfer Out	Corp	717081ER0	3/11/2021	3/11/2021	3/11/2022	10,000,000
Charles Schwab	Buy	Corp	808513BN4	3/16/2021	3/18/2021	3/18/2024	10,000,000
Northwestern Mutual	Buy	Corp	66815L2B4	3/17/2021	3/25/2021	3/25/2024	20,000,000
Toyota	Buy	Corp	892331AM1	3/18/2021	3/25/2021	3/25/2026	15,000,000
Toyota	Buy	Corp	892331AL3	3/18/2021	3/25/2021	3/25/2024	15,000,000
Toyota	Sell	Corp	892331AL3	3/29/2021	3/31/2021	3/25/2024	15,000,000
Toyota	Sell	Corp	892331AM1	3/29/2021	3/31/2021	3/25/2026	15,000,000
FNMA Note	Sell	Agy	3135G04Z3	3/31/2021	4/1/2021	6/17/2025	20,000,000
FNMA Note	Sell	Agy	3135G06H1	3/31/2021	4/1/2021	11/27/2023	10,000,000
U.S. Treasury Note	Sell	Tsy	912828ZG8	3/31/2021	4/1/2021	3/31/2022	90,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828W89	3/31/2021	3/31/2021	3/31/2022	85,000,000
State of California	Transfer Out	Muni	13063DAD0	3/31/2021	3/31/2021	4/1/2022	20,000,000
FNMA Note	Transfer Out	Agy	3135G0T45	3/31/2021	3/31/2021	4/5/2022	25,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBL4	3/31/2021	4/1/2021	2/15/2031	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CBS9	3/31/2021	4/1/2021	3/31/2028	150,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBP5	3/1/2021	3/2/2021	2/29/2028	6,156,000
Sumitomo Mitsubishi	Buy	CP	86563GT10	3/3/2021	3/3/2021	6/1/2021	25,000,000
Mizuho Bank	Buy	CP	60689FT16	3/3/2021	3/3/2021	6/1/2021	25,000,000
Exxon Mobil	Buy	CP	30229AT17	3/3/2021	3/3/2021	6/1/2021	25,000,000
U.S. Treasury Bill	Buy	Tsy	912796G37	3/3/2021	3/3/2021	6/1/2021	8,286,000

Portfolio: Wastewater 208 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBN0	3/3/2021	3/4/2021	2/28/2023	51,975,000
Prudential Funding	Buy	CP	74433GQP4	3/4/2021	3/4/2021	3/23/2021	12,001,000
FHLB DN	Buy	Agy	313385GH3	3/11/2021	3/11/2021	6/1/2021	12,001,000
FHLB DN	Buy	Agy	313385GH3	3/18/2021	3/18/2021	6/1/2021	12,097,000
Amazon	Buy	CP	02314PT19	3/22/2021	3/22/2021	6/1/2021	7,265,000
United Parcel Service	Buy	CP	9113A2T14	3/23/2021	3/23/2021	6/1/2021	12,001,000
Amazon	Buy	CP	02314PT19	3/25/2021	3/25/2021	6/1/2021	12,000,000

Portfolio: Harbor Emergency FD 751

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796F46	3/18/2021	3/18/2021	9/16/2021	3,161,000

**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. NORTHWEST 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. CIBC WORLD MARKETS CORP
3. LLOYDS SECURITIES, INC
4. LOOP CAPITAL
5. MARKETAXESS CORP
6. MESIROW FINANCIAL INC
7. MITSUBISHI UFI SECURITIES (USA), INC
8. RAMIREZ AND CO
9. PIPER JAFFRAY CO
10. STIFEL, NICOLAUS & COMPANY, INC
11. SIEBERT WILLIAMS SHANK & CO
12. US BANCORP

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. VALVE
8. BANK OF NOVA SCOTIA NY
9. BANK OF TOKYO-MIT UFI 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. CHARLES SCHWAB CORP
17. CHEVRON CORP
18. CHEVRON FUNDING CORP
19. CISCO SYSTEMS
20. COCA-COLA CO
21. COLGATE-PALMOLIVE CO
22. CUMMINS INC
23. DEERE & CO
24. ELI LILLY & CO
25. EMERSON ELECTRIC CO
26. ESTEE LAUDER
27. EXXON MOBIL CORP
28. FLORIDA POWER & LIGHT CO

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 4/12/21

CORPORATE BOND ISSUERS**

1. 3M CO	38. ELI LILLY & CO	75. PACCAR INC
2. ABBOTT LABORATORIES	39. EMERSON ELECTRIC CO	76. PEPSCO 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-CL A	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 TECHNOLOGIES CORP
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 INC	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. TJX COMPANIES INC
24. CATERPILLAR INC	61. M & T BANK CORP	98. TOYOTA MOTOR CREDIT CORP
25. CHEVRON CORP	62. MASTERCARD	99. TRAVELERS COS INC
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. MUFG 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-CLASS A SHARES
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. NORTHWESTERN MUTUAL LIFE INSURANCE CO	
37. DEERE & CO	74. ONE GAS INC	

**Based on credit rating information as of 4/9/2021 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

