

# **City of Los Angeles**

## **Office of Finance**



### **Investment Report**

#### **April 30, 2021**

**Diana Mangioglu**  
**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

May 28, 2021

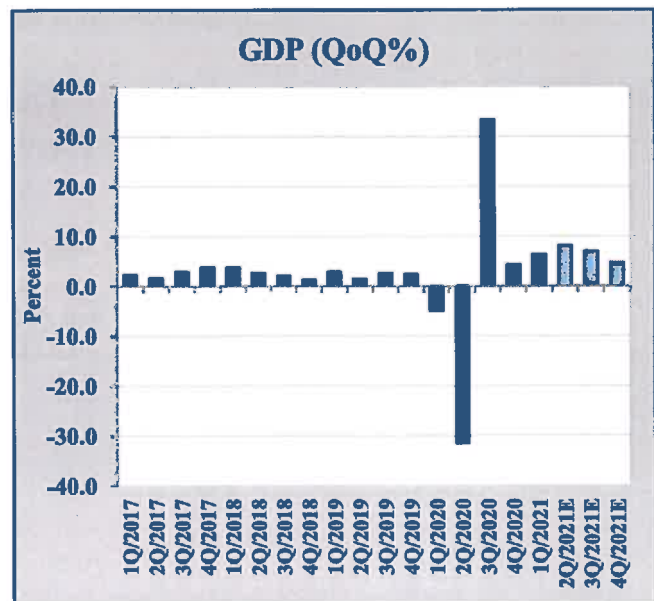
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending April 30, 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.

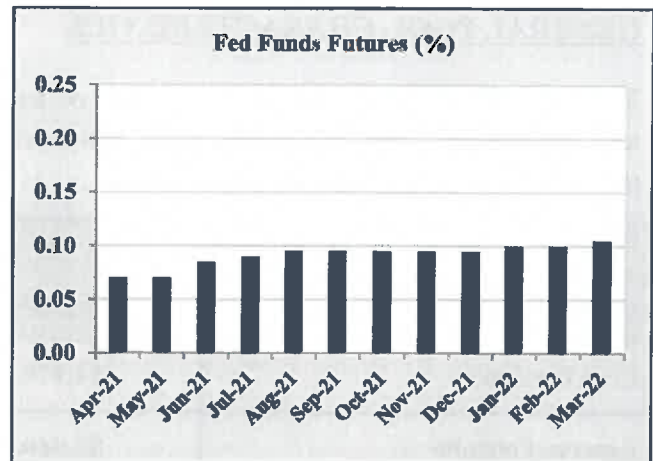
### **ECONOMIC ENVIRONMENT**<sup>1</sup>

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 6.4% on an annualized basis for the first quarter of 2021. The current anticipated growth rate for all of 2021 is 6.3%, which is 0.5% higher than last month's 2021 full-year forecast. The U.S. unemployment rate for April 2021 was 6.1%. The Consumer Price Index (CPI) increased 4.2% for the twelve months ending April 2021. Prices were up in large part due to wages, food, and a dramatic increase in energy. U.S. consumer spending, as measured by Retail Sales, increased 51.2% over the past twelve months.



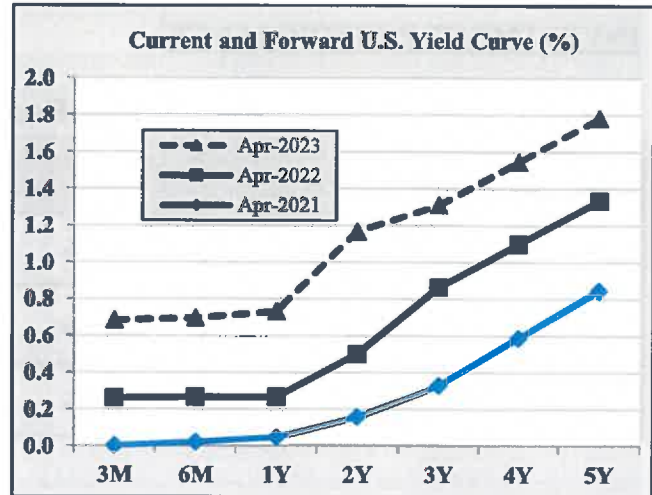
<sup>1</sup> Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its April 28, 2021 meeting. They stated, "The pandemic is causing tremendous human and economic hardship across the U.S. and around the world. Amid progress on vaccinations and strong policy support, indicators of economic activity and employment have strengthened. The sectors most adversely affected by the pandemic remain weak but have shown improvement. Inflation has risen, largely reflecting transitory factors. 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 April 30, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,979,063,775	0.35%	62 Days	AA+
Reserve Portfolio	\$5,960,779,248	1.79%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,000,473,262	0.88%	6.9 Years	AA+
General Pool	\$12,940,316,284	1.09%	2.4 Years	AA+

## **INVESTMENT PERFORMANCE<sup>1</sup>**

### **Month-End Book Yield (Annualized)**

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.35%	1.79%	0.88%	1.09%
Benchmark	0.08%	0.86%	0.75%	0.54%
Variance	0.27%	0.93%	0.13%	0.55%

### **Total Return (Not Annualized)**

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	0.19%	0.85%	0.22%
Benchmark Total Rate of Return	0.00%	0.19%	0.86%	0.22%
Variance	0.01%	0.00%	-0.01%	0.00%

<sup>1</sup>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 April 30, 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 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

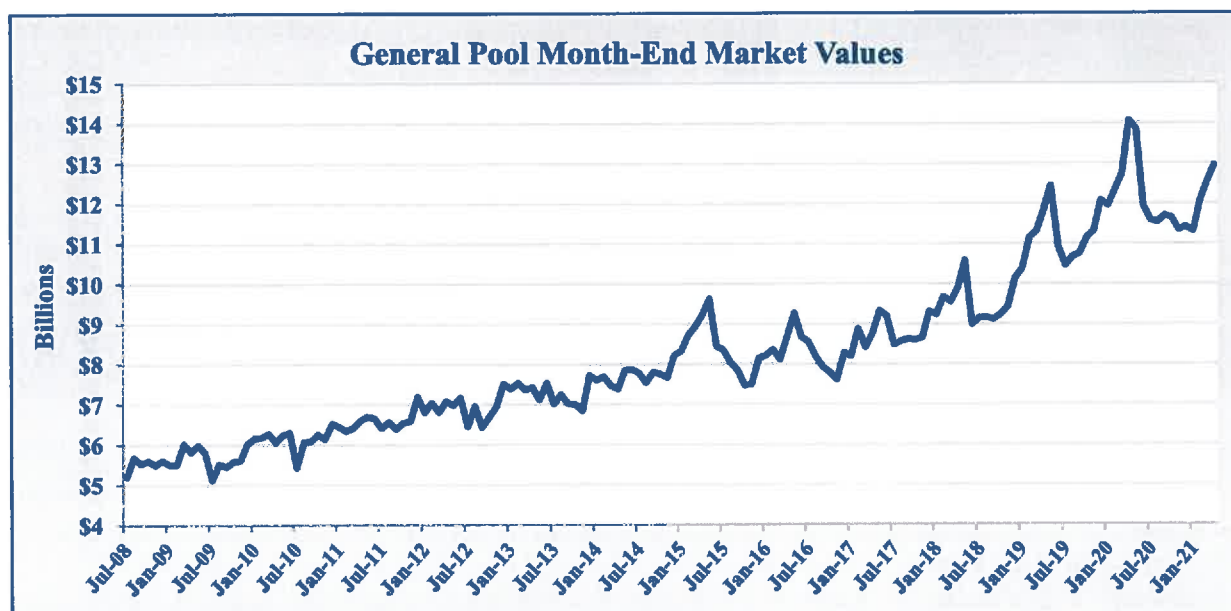
## GENERAL POOL ASSET HOLDINGS

April 30, 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	\$321,307,470	\$321,307,223	2.48%	0	0.0
L.A.I.F. (State of California)	\$299,996,916	\$299,996,916	2.32%	0	0.0
Subtotal: Cash and Overnight Invest.	\$631,304,386	\$631,304,139	4.88%	0	0.0
Commercial Paper	\$3,229,022,000	\$3,228,648,554	24.95%	45	0.1
Negotiable Certificates of Deposit	\$25,000,000	\$24,999,000	0.19%	62	0.2
Corporate Notes	\$160,000,000	\$162,249,300	1.25%	243	0.7
U.S. Agencies/Munis/Supras	\$95,000,000	\$95,823,200	0.74%	186	0.5
U.S. Treasuries	\$831,845,000	\$836,039,582	6.46%	125	0.3
Subtotal: Pooled Investments:	\$4,340,867,000	\$4,347,759,636	33.60%	71	0.2
<b>Total Short-Term Core Portfolio:</b>	<b>\$4,972,171,386</b>	<b>\$4,979,063,775</b>	<b>38.48%</b>	<b>62</b>	<b>0.2</b>
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	\$936,500,000	\$960,538,365	7.42%	1,021	2.8
Asset-Backed Securities	\$61,191,132	\$62,260,666	0.48%	1,091	3.0
U.S. Agencies/Munis/Supras	\$565,950,000	\$571,090,419	4.41%	1,496	4.1
U.S. Treasuries	\$6,203,000,000	\$6,367,213,060	49.20%	1,440	3.9
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$7,766,791,132</b>	<b>\$7,961,252,510</b>	<b>61.52%</b>	<b>1,391</b>	<b>3.8</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$12,738,962,518</b>	<b>\$12,940,316,284</b>	<b>100.00%</b>	<b>880</b>	<b>2.4</b>

\*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



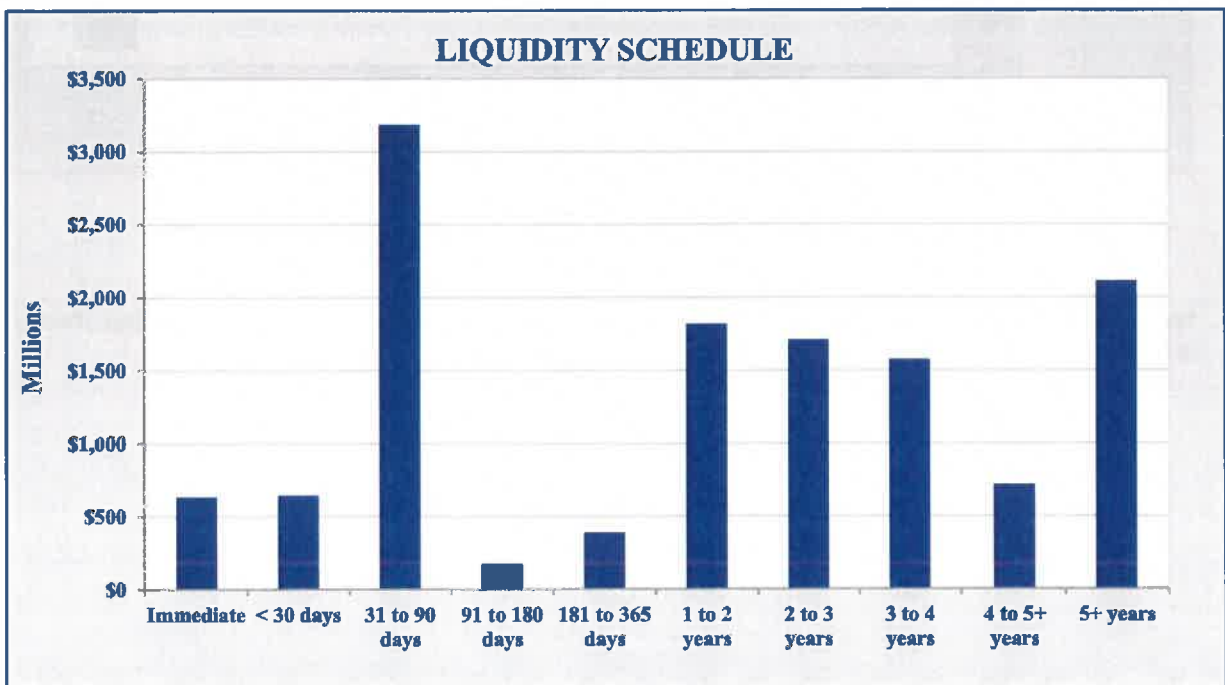
**GENERAL POOL LIQUIDITY SCHEDULE**  
April 30, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<b>Description</b>				
L.A.I.F. (State of California)	Immediate	\$299,996,916	\$299,996,916	2.32%
Money Market Funds	Immediate	\$321,457,223	\$621,454,139	4.80%
Bank Deposits*	Immediate	\$10,000,000	\$631,454,139	4.88%
Subtotal		\$631,454,139		
<b>Pooled Investments Maturing:</b>				
	< 30 days**	\$642,375,861	\$1,273,830,000	9.84%
	31 to 90 days	\$3,183,111,474	\$4,456,941,475	34.44%
	91 to 180 days	\$171,739,550	\$4,628,681,025	35.77%
	181 to 365 days	\$387,076,947	\$5,015,757,972	38.76%
	1 to 2 years	\$1,817,474,344	\$6,833,232,316	52.81%
	2 to 3 years	\$1,707,956,080	\$8,541,188,396	66.00%
	3 to 4 years	\$1,572,852,977	\$10,114,041,373	78.16%
	4 to 5 years	\$715,894,250	\$10,829,935,623	83.69%
	5+ years	\$2,110,380,662	\$12,940,316,284	100.00%
<b>Total Cash and Pooled Investments</b>		<b>\$12,940,316,284</b>		

\*Collected Balance for Wells Fargo Active Accounts.

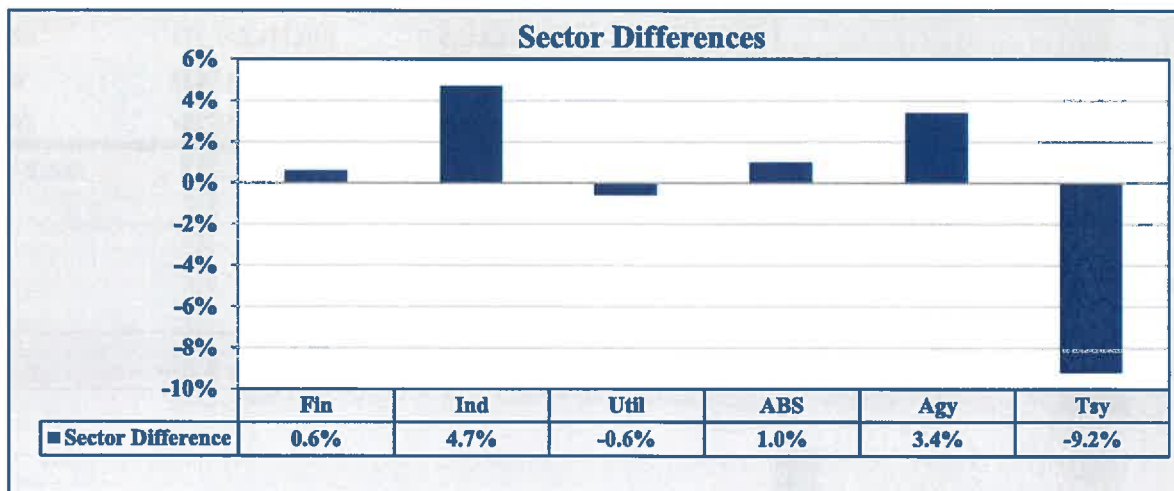
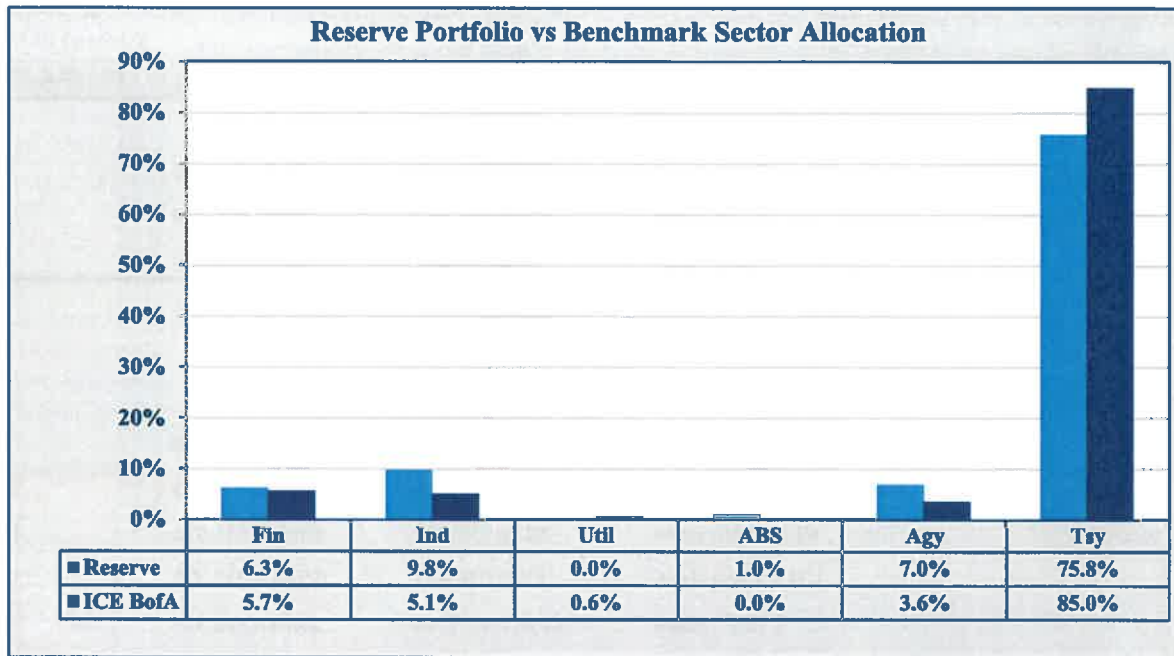
\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



## RESERVE PORTFOLIO SECTOR ALLOCATION

April 30, 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

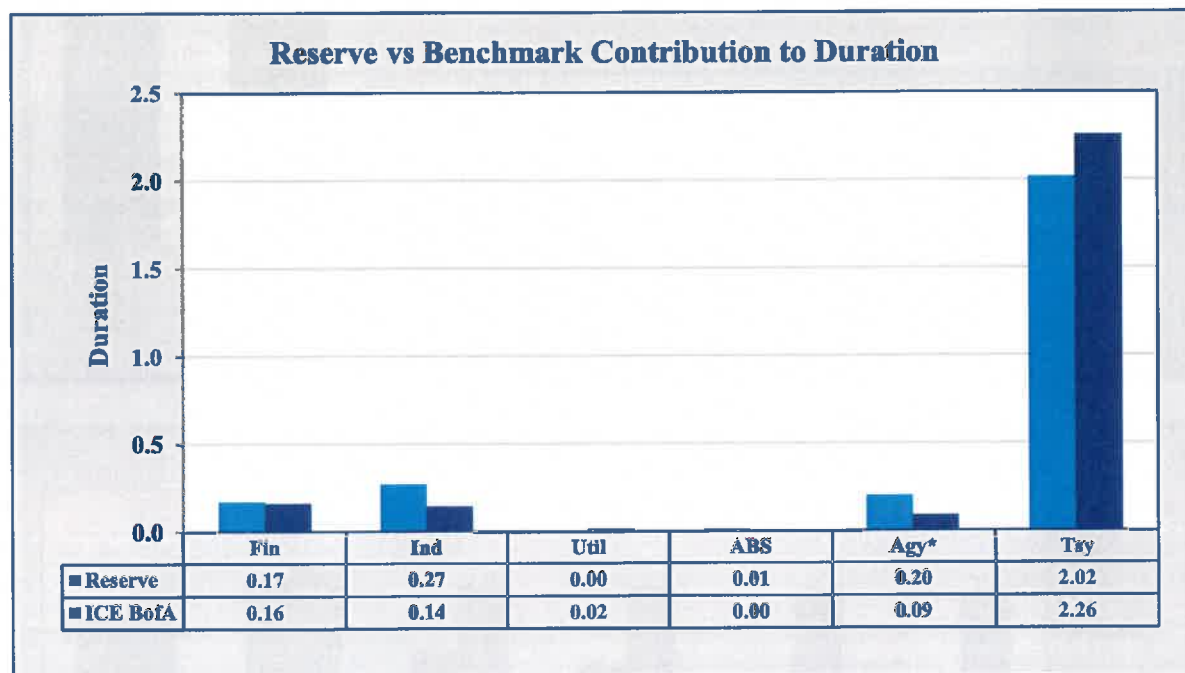
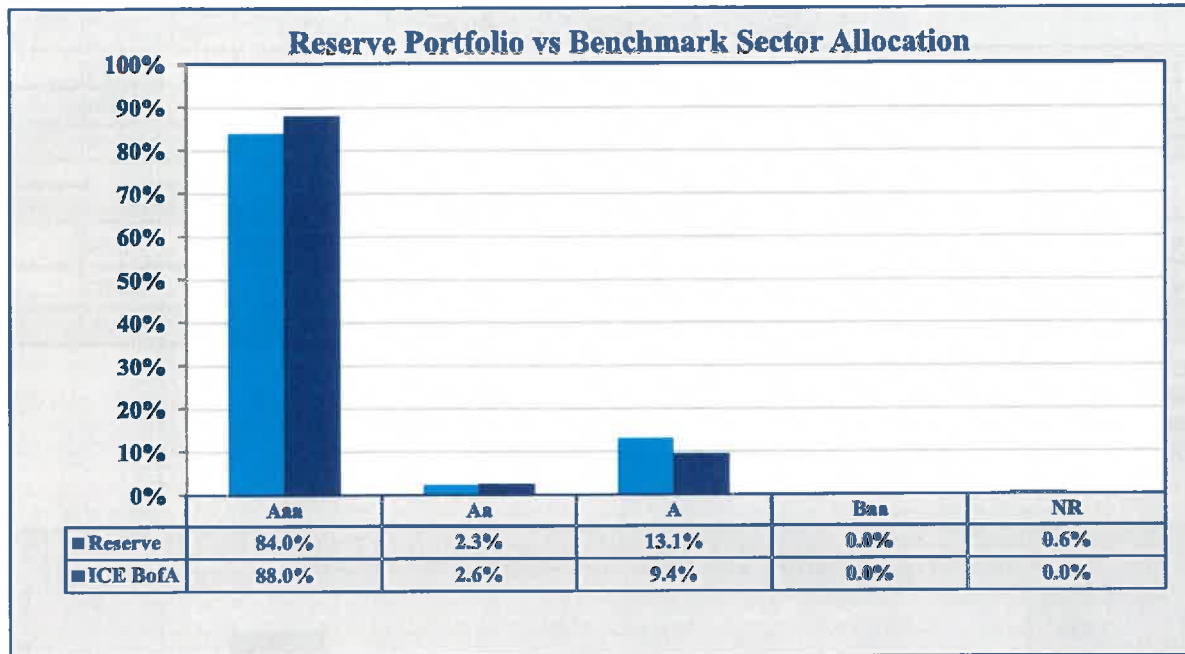
Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices



## RESERVE CREDIT RATINGS and DURATION

April 30, 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

April 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.35%	0.35%	0.33%	0.37%	1.41%	1.26%
<b>60 Day CP/30 Day Agy Benchmark*</b>	0.08%	0.09%	0.11%	0.12%	1.40%	1.24%
<b>Variance</b>	0.27%	0.26%	0.22%	0.25%	0.02%	0.03%

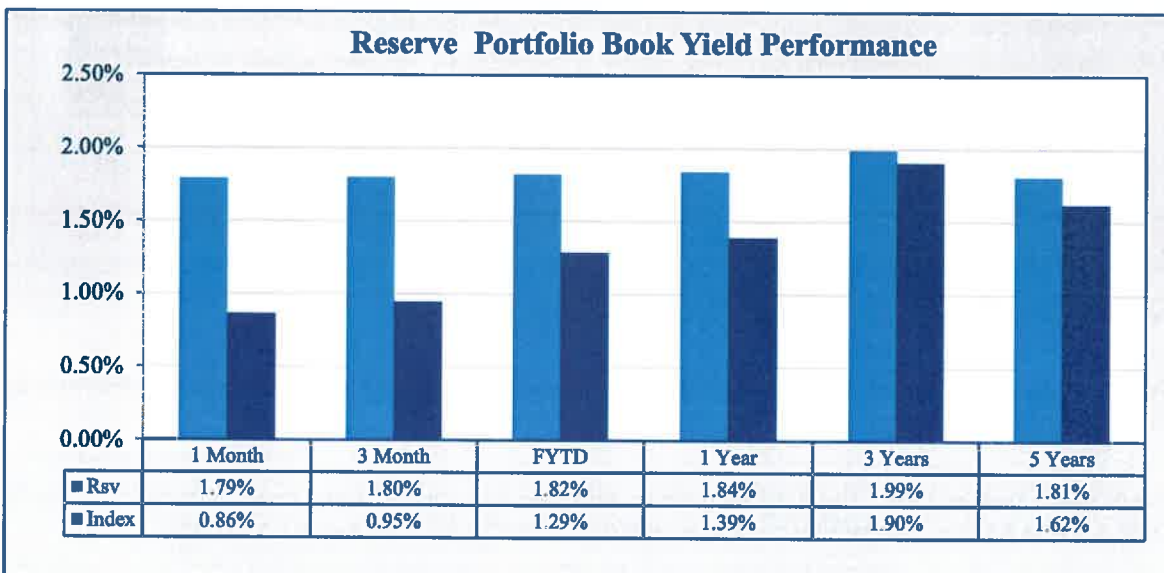
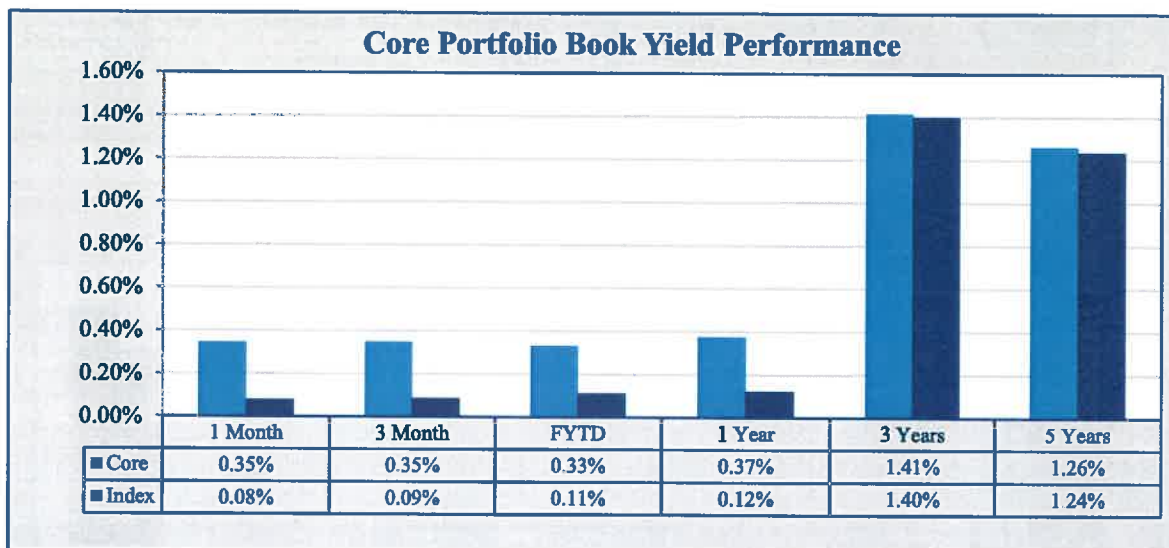
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	1.79%	1.80%	1.82%	1.84%	1.99%	1.81%
<b>1-5 Year Govt/Corp Index**</b>	0.86%	0.95%	1.29%	1.39%	1.90%	1.62%
<b>Variance</b>	0.93%	0.85%	0.54%	0.45%	0.09%	0.19%

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

April 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	0.88%	0.86%	0.83%	0.87%	0.00%	0.00%
<b>5-10 Year US Treasury Index*</b>	0.75%	0.71%	0.66%	0.68%	0.00%	0.00%
<b>Variance</b>	0.13%	0.14%	0.17%	0.19%	N/A	N/A

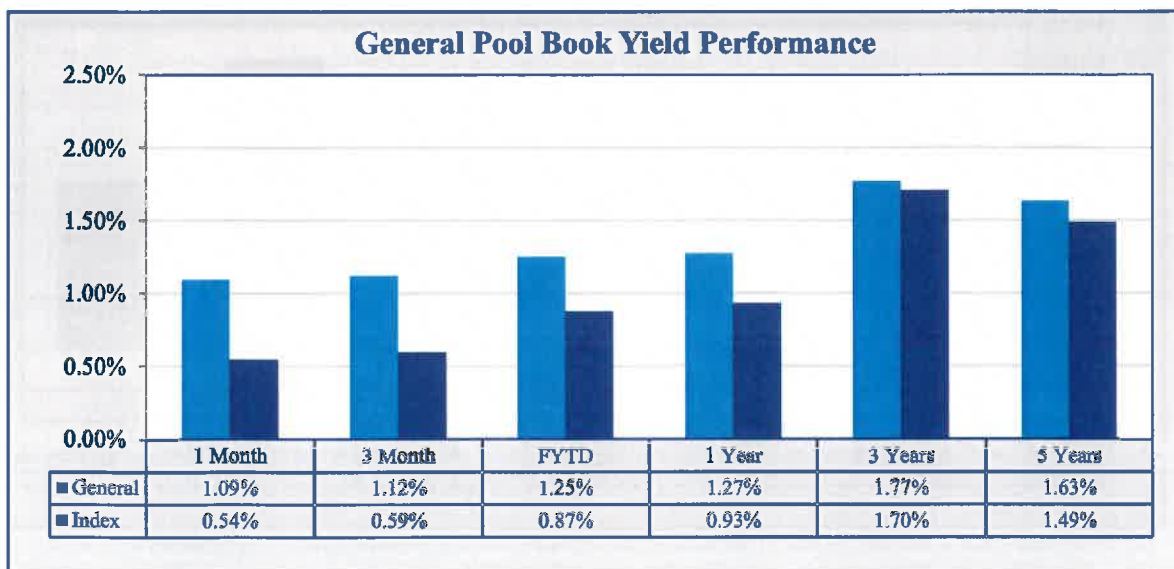
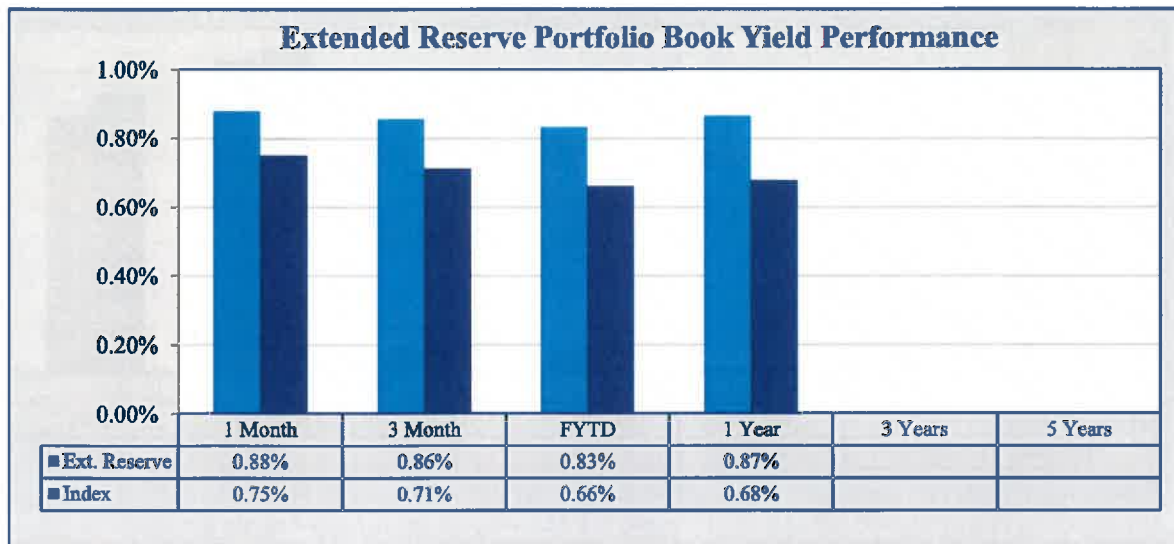
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	1.09%	1.12%	1.25%	1.27%	1.77%	1.63%
<b>Weighted Benchmark**</b>	0.54%	0.59%	0.87%	0.93%	1.70%	1.49%
<b>Variance</b>	0.55%	0.53%	0.37%	0.35%	0.06%	0.15%

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

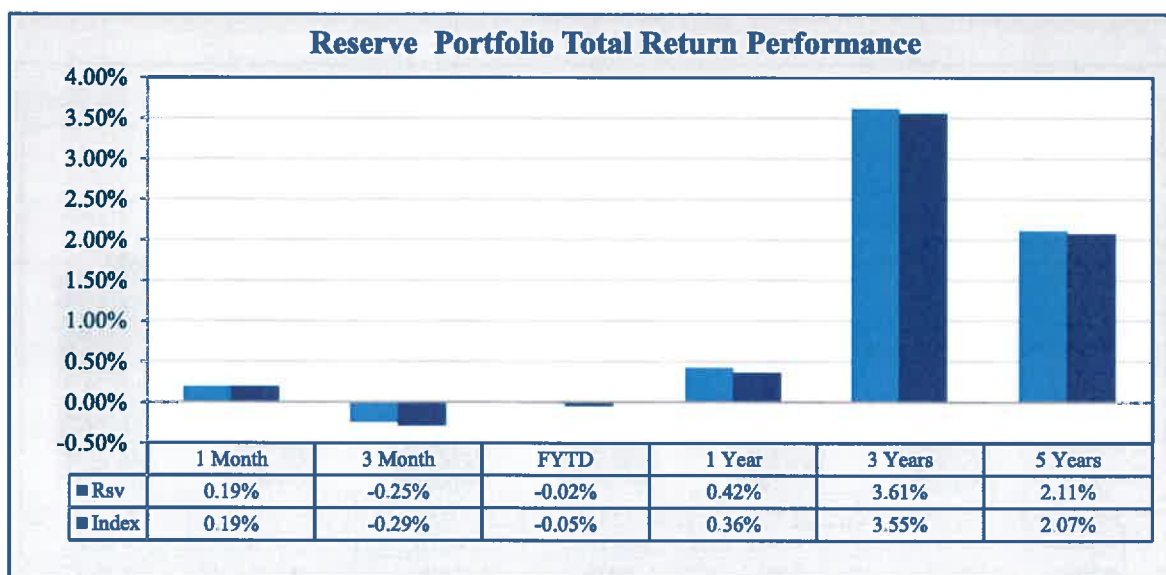
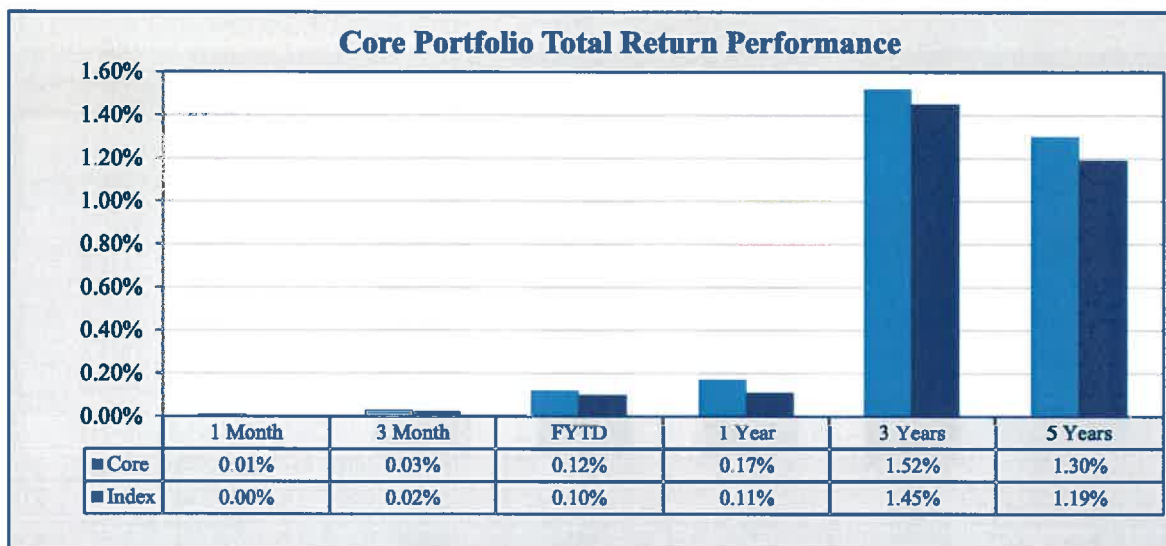
April 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.01%	0.03%	0.12%	0.17%	1.52%	1.30%
<b>3 Month Treasury Bill Index*</b>	0.00%	0.02%	0.10%	0.11%	1.45%	1.19%
<b>Variance</b>	0.01%	0.01%	0.02%	0.06%	0.07%	0.11%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	0.19%	-0.25%	-0.02%	0.42%	3.61%	2.11%
<b>1-5 Year Govt/Corp Index*</b>	0.19%	-0.29%	-0.05%	0.36%	3.55%	2.07%
<b>Variance</b>	0.00%	0.04%	0.03%	0.06%	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

April 30, 2021

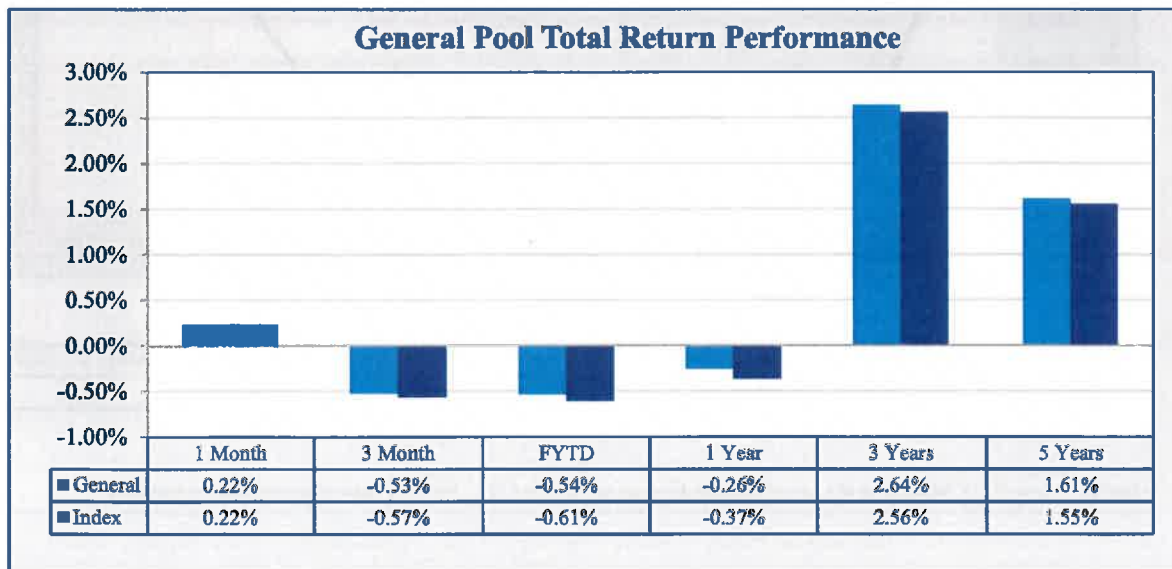
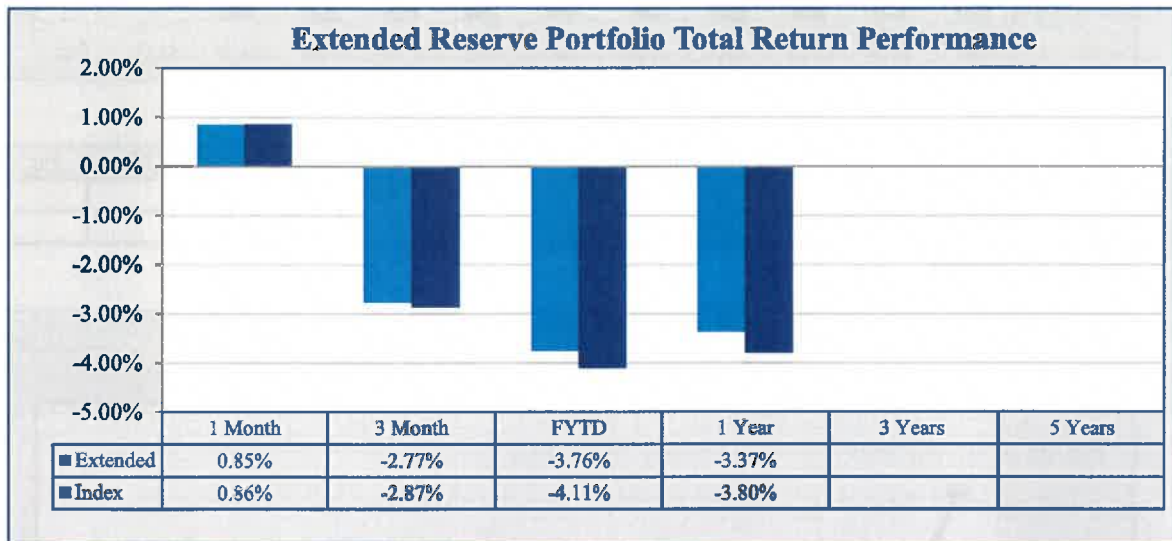
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	0.85%	-2.77%	-3.76%	-3.37%	N/A	N/A
<b>5-10 Year Treasury Index*</b>	0.86%	-2.87%	-4.11%	-3.80%	N/A	N/A
<b>Variance</b>	-0.01%	0.10%	0.35%	0.43%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	0.22%	-0.53%	-0.54%	-0.26%	2.64%	1.61%
<b>General Portfolio Weighted Index**</b>	0.22%	-0.57%	-0.61%	-0.37%	2.56%	1.55%
<b>Variance</b>	0.00%	0.04%	0.07%	0.11%	0.08%	0.06%

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

\*Performance is measured using ice BofA Indices

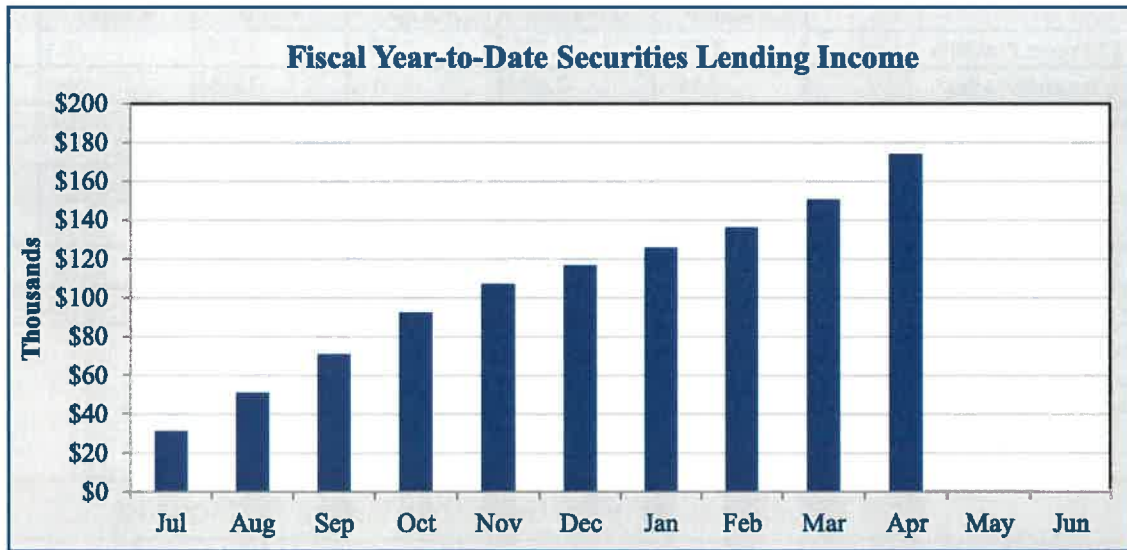
\*\*Performance is measured using BofA Indices taking into account Core, Reserve, and Extended Reserve Monthly Weightings





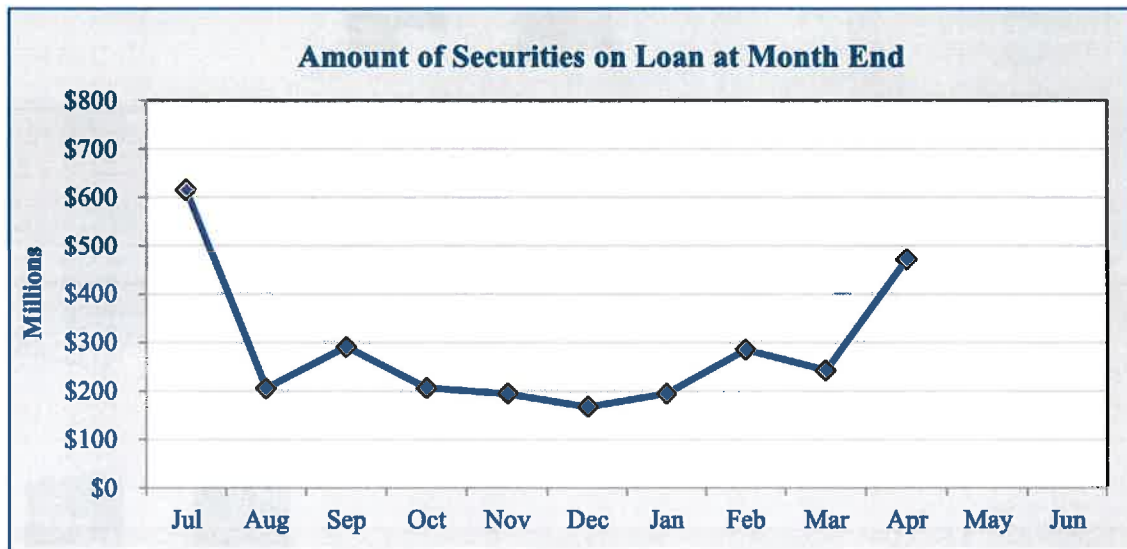
## SECURITIES LENDING INFORMATION

April 30, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$31	\$20	\$20	\$21	\$15	\$10	\$9	\$10	\$14	\$23		
FYTD*	\$31	\$51	\$71	\$92	\$107	\$117	\$126	\$136	\$151	\$174		

\*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	\$471		

\*Amounts in Millions

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

**Portfolio: Core 9218-1**

**Date: 4/30/21**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		5/3/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	5/3/2021	MMF	AAA	Aaa-mf	26202K205	2,468,782	2,468,782	2,468,535	20	0.010
Treasury Plus Money Market	0.010	5/3/2021	MMF	AAA	Aaa-mf	94975H312	318,432,008	318,432,008	318,432,008	1,469	0.010
Bk of New York Mellon - Sweep	0.010	5/3/2021	MMF	AAA	Aaa-mf		406,680	406,680	406,680	3	0.010
LAIF	0.339	5/3/2021	LAIF	NR	NR	SYS34208	74,999,027	74,999,027	74,999,027	20,897	0.339
LAIF	0.339	5/3/2021	LAIF	NR	NR	SYS50078	74,999,638	74,999,638	74,999,638	20,898	0.339
LAIF	0.339	5/3/2021	LAIF	NR	NR	SYS50080	74,999,363	74,999,363	74,999,363	20,897	0.339
LAIF	0.339	5/3/2021	LAIF	NR	NR	SYS50081	74,998,886	74,998,886	74,998,886	20,897	0.339
Mizuho Bank	0.000	5/3/2021	CP	A-1	P-1	60689F533	25,000,000	24,997,295	24,999,833	0	0.098
Mizuho Bank	0.000	5/4/2021	CP	A-1	P-1	60689F541	30,000,000	29,992,813	29,999,733	0	0.118
Chevron	0.000	5/5/2021	CP	A-1+	P-1	16677JS56	35,265,000	35,259,309	35,264,770	0	0.072
Exxon Mobil	0.000	5/5/2021	CP	A-1+	P-1	30229AS59	41,440,000	41,430,572	41,439,729	0	0.093
Koch Industries	0.000	5/5/2021	CP	A-1+	P-1	50000DS56	45,040,000	45,031,392	45,039,687	0	0.082
Mizuho Bank	0.000	5/5/2021	CP	A-1	P-1	60689F558	24,559,000	24,553,038	24,558,727	0	0.118
Exxon Mobil	0.000	5/6/2021	CP	A-1+	P-1	30229AS67	25,000,000	24,995,500	24,999,796	0	0.093
Toyota	0.000	5/6/2021	CP	A-1+	P-1	89233GS64	24,439,000	24,435,035	24,438,760	0	0.082
Exxon Mobil	0.000	5/7/2021	CP	A-1+	P-1	30229AS75	55,000,000	54,998,961	54,999,465	0	0.041
Sumitomo Mitsui	0.000	5/7/2021	CP	A-1	P-1	86563GS78	75,000,000	74,997,875	74,999,271	0	0.062
Koch Industries	0.000	5/14/2021	CP	A-1+	P-1	50000DSE7	30,000,000	29,996,133	29,999,312	0	0.082
Mizuho Bank	0.000	5/14/2021	CP	A-1	P-1	60689F5E9	25,000,000	24,993,691	24,999,193	0	0.118
Chevron	0.000	5/18/2021	CP	A-1+	P-1	16677JS16	15,000,000	14,998,150	14,999,625	0	0.062
Chevron	0.000	5/19/2021	CP	A-1+	P-1	16677JSK3	45,000,000	44,992,213	44,998,741	0	0.072
Chevron	0.000	5/19/2021	CP	A-1+	P-1	16677JSK3	20,019,000	20,016,498	20,018,440	0	0.062
Toyota	0.000	5/19/2021	CP	A-1+	P-1	89233GSK3	76,628,000	76,613,356	76,624,239	0	0.082
Mizuho Bank	0.000	5/28/2021	CP	A-1	P-1	60689F5U3	50,000,000	49,989,458	49,996,539	0	0.118
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GT10	100,000,000	99,961,889	99,991,911	0	0.144
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	85,055,000	85,048,366	85,054,149	0	0.029
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	130,000,000	129,987,867	129,998,700	0	0.036
Sumitomo Mitsui	0.000	6/2/2021	CP	A-1	P-1	86563GT28	108,527,000	108,499,567	108,517,848	0	0.134
ING	0.000	6/3/2021	CP	A-1	P-1	4497W0T32	34,780,000	34,767,556	34,777,011	0	0.144
Prudential Funding	0.000	6/10/2021	CP	A-1+	P-1	74433GTA4	25,000,000	24,994,375	24,997,979	0	0.093
U.S. Treasury Bill	0.000	6/15/2021	Tsy	A-1+	P-1	912796G94	44,120,000	44,115,992	44,119,559	0	0.031
Exxon Mobil	0.000	6/16/2021	CP	A-1+	P-1	30229ATG4	75,000,000	74,972,500	74,994,517	0	0.113
Koch Industries	0.000	6/16/2021	CP	A-1+	P-1	50000DTG1	49,100,000	49,085,270	49,093,205	0	0.093
FFCB DN	0.000	6/16/2021	Agy	A-1+	P-1	313313GY8	50,000,000	49,993,889	50,000,000	0	0.041

\*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
BNP Paribas	0.000	6/17/2021	CP	A-1	P-1	09659BTH3	57,207,000	57,186,962	57,199,525	0	0.134
ING	0.000	6/22/2021	CP	A-1	P-1	4497WOTN8	29,510,000	29,500,622	29,505,525	0	0.134
BNP Paribas	0.000	6/24/2021	CP	A-1	P-1	09659BTQ3	69,030,000	69,002,081	69,018,926	0	0.134
BNP Paribas	0.000	6/24/2021	CP	A-1	P-1	09659BTQ3	100,000,000	99,966,417	99,983,958	0	0.134
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	150,000,000	149,859,000	149,886,709	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	100,000,000	99,906,000	99,991,139	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	81,939,000	81,909,707	81,931,739	0	0.093
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	51,549,000	51,528,667	51,544,432	0	0.103
JPMorgan Securities	0.000	6/24/2021	CP	A-1	P-1	46640PTQ6	100,000,000	99,863,333	99,983,958	0	0.247
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	117,900,000	117,721,218	117,880,727	0	0.273
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	200,000,000	199,868,917	199,967,306	0	0.170
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	75,000,000	74,949,083	74,994,500	0	0.134
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	100,000,000	99,932,111	99,992,667	0	0.134
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	200,000,000	199,781,500	199,967,306	0	0.237
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	58,550,000	58,524,140	58,540,429	0	0.154
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	58,550,000	58,524,140	58,540,429	0	0.154
Toronto Dominion	0.000	6/24/2021	CP	A-1+	P-1	89116ETQ6	100,000,000	99,976,111	99,983,500	0	0.103
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	100,000,000	99,952,983	99,999,000	0	0.096
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	26,100,000	26,089,462	26,099,739	0	0.087
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	136,570,000	136,556,912	136,568,634	0	0.031
Toronto Dominion	0.000	6/29/2021	CP	A-1+	P-1	89116ETV5	59,990,000	59,974,836	59,979,002	0	0.103
BNP Paribas	0.000	6/30/2021	CP	A-1	P-1	09659BTW0	175,000,000	174,968,403	174,967,086	0	0.103
Mizuho Bank	0.000	6/30/2021	CP	A-1	P-1	60689FTW8	125,000,000	124,974,115	124,976,490	0	0.108
Toyota	0.000	6/30/2021	CP	A-1+	P-1	89233GTW6	45,000,000	44,993,100	44,989,325	0	0.082
Apple	0.000	7/1/2021	CP	A-1+	P-1	03785DU12	20,000,000	19,999,278	19,997,899	0	0.021
Mizuho Bank	0.000	7/1/2021	CP	A-1	P-1	60689FU14	35,000,000	34,993,263	34,993,249	0	0.108
Sumitomo Mitsui	0.000	7/1/2021	CP	A-1	P-1	86563GU18	30,000,000	29,994,500	29,994,265	0	0.103
Toyota	0.000	7/1/2021	CP	A-1+	P-1	89233GU12	30,000,000	29,995,667	29,992,715	0	0.082
United Parcel	0.000	7/1/2021	CP	A-2	P-1	9113A2U12	25,000,000	24,999,549	24,997,417	0	0.010
Canadian Imperial Bank	0.090	7/1/2021	CD	A-1	P-1	13606CSB1	25,000,000	25,000,000	24,999,000	250	0.091
Pfizer	3.000	9/15/2021	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,103,400	38,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,250,000	87,806	2.878
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,320,250	31,421	2.937
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,242,250	1,359	1.907
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	85,823,650	4,620	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,169,000	231,250	1.851

\*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
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HXX7	15,000,000	14,993,368	15,218,250	237,188	3.496
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,123,900	133,333	2.116
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,366,500	193,229	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A1	91159HHP8	10,000,000	9,996,608	10,155,300	70,729	2.660
IBM	2.500	1/27/2022	Corp	A	A2	459200JQ5	15,000,000	14,996,387	15,248,700	97,917	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,245,550	91,000	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,250,700	54,167	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,146,100	36,250	2.805
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,221,900	38,889	2.302
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,494,400	47,643	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,906,400	87,346	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,102,050	9,863	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,306,150	29,588	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,166,000	13,542	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,249,000	20,313	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,447,250	1,274	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,715,600	2,038	2.074
<b>Total</b>		<b>0.171</b>					<b>4,972,171,386</b>	<b>4,970,686,786</b>	<b>4,979,063,775</b>	<b>1,644,428</b>	<b>0.345</b>

**Portfolio: Reserve 9218-2**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		150,000	150,000	150,000	3	0.010
Honda ABS	1.900	4/15/2022	ABS	AAA	Aaa	43815NAB0	831,982	831,923	832,797	703	1.913
Toyota ABS	2.000	4/15/2022	ABS	AAA	Aaa	89238UAB6	85,178	85,174	85,250	76	2.012
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,697,852	35,626,150	1,783	2.081
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,969,700	15,283,500	167,813	2.293
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,982,200	10,194,600	108,611	2.338
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,990,850	15,295,950	166,458	2.363
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,985,900	10,201,400	107,708	2.380
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,962,500	10,196,600	104,139	2.380
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,989,400	10,233,100	116,306	2.687
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,962,500	81,444,000	584,615	1.760
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,998,676	25,425,250	153,945	1.632

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,640	12,351,120	133,183	3.052
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,667,383	66,254,500	380,214	1.858
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,632,227	66,254,500	380,214	1.338
John Deere	0.550	7/5/2022	Corp	A	A2	24422EVG1	10,000,000	9,997,900	10,034,800	17,722	0.538
Toyota ABS	1.920	7/15/2022	ABS	AAA	Aaa	89233MAB9	4,014,304	4,014,007	4,023,256	3,426	1.933
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,998,200	20,498,400	126,583	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,105,469	51,113,500	233,080	1.831
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aaa	742718EU9	10,000,000	9,985,400	10,244,500	47,778	2.181
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,269,100	217,541	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,270,700	48,819	2.474
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,231,500	36,833	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,826,563	40,809,200	109,511	1.716
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	51,172,000	157,948	1.606
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,419,000	52,517	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,429,600	45,694	1.824
Nissan ABS	1.970	9/15/2022	ABS	AAA	Aaa	65479JAB9	2,757,306	2,757,280	2,763,124	2,414	1.979
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,132,350	15,142	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	61,138,800	114,946	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,402,900	21,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,268,600	14,444	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	5,002,363	5,001,856	5,026,024	2,265	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,400,500	2,717	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,520,900	4,891	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,634,000	248,611	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,719,750	562,241	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,268,800	88,292	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,543,150	161,500	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,767,000	501,099	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A3	90520EAK7	12,000,000	12,000,000	12,319,320	99,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,207,000	305,804	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,493,350	106,544	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,480,050	319,631	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,850,400	351,381	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,827,600	155,167	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,941,500	295,235	2.535
Adobe	1.700	2/1/2023	Corp	A	A2	00724PAA7	5,000,000	4,993,150	5,125,000	21,250	1.747

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,422,250	66,500	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	114,950,000	486,481	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,350,000	132,677	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,147,600	17,708	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05311FB11	20,000,000	19,985,200	20,661,600	55,000	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	88,795,250	179,986	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,979,950	4,375	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,281,250	1,868	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,281,250	1,868	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	105,125,000	7,473	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,147,300	56,250	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,638,900	159,083	3.465
FNMA Note	0.250	5/22/2023	Agy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	25,033,000	27,604	0.351
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	89,522,000	976,099	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,330,000	287,088	2.783
Amazon	0.400	6/3/2023	Corp	AA-	A1	023135BP0	10,000,000	9,986,000	10,037,700	16,444	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,662,300	132,222	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,629,000	438,709	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,417,700	570,321	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EYH9	10,000,000	9,991,800	10,086,000	22,556	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,069,000	20,583	0.669
FNMA Note	0.250	7/10/2023	Agy	AA+	Aaa	3135G05G4	25,000,000	24,946,250	25,019,000	19,271	0.322
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,683,500	93,681	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,414,600	410,221	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,707,300	205,111	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,032,700	9,467	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	158,800,500	694,973	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,510,400	156,528	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,009,100	2,448	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,016,200	6,667	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,225,650	85,229	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,589,750	60,878	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,795,200	19,264	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	53,263,500	3,906	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	155,133,000	6,624	0.943
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	85,381,600	960,440	2.843

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,837,600	709,890	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,224,450	226,563	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	9,995,800	16,000	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	912828U0	55,000,000	55,156,836	58,422,650	482,579	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,772,900	105,153	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,798,900	106,375	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,998,050	20,625	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,509,750	191,406	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,824,300	99,361	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	912828Z9	40,000,000	40,101,563	42,420,400	248,619	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,743,700	69,514	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	912828G0	100,000,000	99,324,219	105,820,000	400,136	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,610,200	39,000	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,083,500	21,781	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,064,100	8,958	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	6681512B4	20,000,000	19,999,400	20,007,200	12,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,902,250	134,990	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	21,040,600	35,997	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	10,023,200	1,828	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,202,930	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	912828R6	40,000,000	39,915,625	42,267,200	2,446	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,231,500	1,359	1.997
IBM	3.000	5/15/2024	Corp	A	A2	459200JY8	15,000,000	14,942,700	16,118,250	207,500	3.083
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,695,400	129,833	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	84,006,400	668,132	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	21,001,600	167,033	1.884
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	84,062,400	534,807	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,607,100	68,056	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	73,051,300	304,558	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,561,800	62,500	2.282
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,763,350	68,083	2.197
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,448,800	42,063	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	71,520,313	73,346,700	221,128	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,589,063	41,912,400	126,359	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,417,700	26,736	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,413,000	25,000	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	161571FQ2	15,000,000	15,098,438	15,393,300	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	79,257,000	134,990	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,886,750	31,762	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	52,838,000	89,993	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,475,400	13,333	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,404,700	7,222	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,809,400	14,444	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	9,970,700	9,970,700	10,262,300	5,729	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,654,250	3,057	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,502,100	103,319	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,551,000	626,374	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,486,500	86,597	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	125,358,000	701,934	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,376,900	180,104	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,933,985	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,643,950	85,417	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,771,500	85,463	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,543,000	170,925	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,234,400	136,740	0.329
Adobe	1.900	2/1/2025	Corp	A	A2	00724PAB5	5,000,000	4,989,350	5,210,100	23,750	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAE0	15,000,000	14,988,450	15,522,150	49,375	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,343,800	39,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,188,800	19,528	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,424,375	14,661	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,703,200	151,630	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,070,000	20,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,243,800	18,715	1.406
Coca Cola	2.950	3/25/2025	Corp	A+	A1	191216CN8	10,000,000	9,991,700	10,835,000	29,500	2.968
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	39,865,600	16,940	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	109,630,400	46,585	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,993,667	3,125	0.667
Bank of America NA	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	15,033,450	3,660	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	10,028,900	0.981	
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,094,400	37,500	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,058,000	26,563	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,030,000	34,583	0.810

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,808,100	294,095	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,712,150	441,143	1.606
Amazon	0.800	6/3/2025	Corp	AA-	A1	023135BQ8	10,000,000	9,996,100	10,016,000	32,889	0.808
FHLMC Note	0.375	7/21/2025	Agy	AA+	Aaa	3137EAFU9	15,000,000	14,925,300	14,800,500	15,625	0.476
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,881,700	15,076	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,356,400	248,619	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,678,200	124,309	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,279,700	20,718	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,678,200	124,309	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,832,150	16,271	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	9,985,000	2,400	0.864
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,657,250	1,042	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,872,500	458	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,910,900	35,000	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,707,500	45,000	0.816
Toyota	0.800	1/9/2026	Corp	A+	A1	89236THW8	15,000,000	14,982,450	14,915,100	36,667	0.824
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,776,800	38,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,744,000	32,278	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,652,300	235,670	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,136,700	101,001	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	25,947,250	84,168	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	25,947,250	84,168	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	25,947,250	84,168	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	24,880,750	37,500	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	29,868,900	19,057	0.963
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	59,690,400	1,223	0.858
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	53,088,000	443,681	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	37,161,600	310,577	1.668
FFCB Note	0.600	8/18/2026	Agy	AA+	Aaa	3133EL4F8	20,000,000	20,014,607	19,657,800	24,333	0.586
<b>Total</b>		<b>2.765</b>					<b>5,752,841,132</b>	<b>5,785,971,037</b>	<b>5,960,779,248</b>	<b>24,877,533</b>	<b>1.790</b>

\*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**

**Date: 4/30/21**

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	912828GX3	5,000,000	5,138,477	5,308,800	44,368	1.664
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	912828GX3	31,000,000	34,137,539	32,914,560	275,082	0.447
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,943,750	20,450,000	46,332	0.602
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	37,050,781	35,787,500	81,080	0.412
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	21,178,125	20,450,000	46,332	0.399
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	60,000,000	63,782,813	61,350,000	138,995	0.326
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	32,183,177	31,450,800	57,813	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	25,843,750	169,643	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	51,687,500	339,286	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,518,750	305,357	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	78,023,250	438,709	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,604,650	87,742	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,382,650	55,939	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	76,913,250	279,696	0.420
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	80,045,250	349,620	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	100,340,000	189,538	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,034,000	18,954	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,034,000	18,954	0.490
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,672,000	26,469	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,504,800	83,516	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	30,891,798	85,125	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,026,500	41,782	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,415,900	25,069	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	48,053,000	83,564	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,637,100	58,494	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	23,945,250	21,060	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	52,679,550	46,332	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,523,350	29,484	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	62,783,500	121,202	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,659,000	18,646	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CB99	150,000,000	148,628,906	149,461,500	158,811	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	99,547,000	3,397	1.317
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,931,164	75,967	0.991
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,640,240	29,247	0.806
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,671,200	31,111	1.011

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



**Portfolio: Extended Reserve 9218-5 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	75,861,000	252,503	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,114,800	33,667	0.738
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	89,777,600	710,442	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	31,626,200	250,269	0.790
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	996,370	3,108	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,981,850	15,539	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,985,480	12,431	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	14,945,550	46,616	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	8,967,330	27,970	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	10,960,070	34,185	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	9,963,700	31,077	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	9,963,700	31,077	0.986
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,659,050	91,000	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,388,200	57,666	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,597,050	14,416	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,194,100	28,833	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,032,920	34,599	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,311,000	20,903	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,311,000	20,903	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,622,000	41,806	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,484,040	23,308	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,578,900	6,474	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,652,480	20,718	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,315,600	25,898	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	56,071,800	242,196	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,625,130	84,769	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	58,217,180	142,179	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,315,700	34,962	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,771,900	11,654	1.630
<b>Total</b>		<b>6.926</b>					<b>2,013,950,000</b>	<b>2,058,754,789</b>	<b>2,000,473,262</b>	<b>6,233,881</b>	<b>0.880</b>

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



Portfolio: Wastewater 208

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		28,000,246	28,000,246	28,000,246	46	0.010
Exxon Mobil	0.000	5/11/2021	CP	A-1+	P-1	30229ASB6	7,000,000	6,999,852	6,999,904	0	0.041
Prudential Funding	0.000	5/11/2021	CP	A-1+	P-1	74433GSB3	8,000,000	7,999,867	7,999,890	0	0.051
U.S. Treasury Note	2.625	5/15/2021	Tsy	AA+	Aaa	9128284P2	5,528,000	5,657,131	5,532,754	66,943	0.173
Koch Industries	0.000	5/18/2021	CP	A-1+	P-1	50000DSJ6	12,000,000	11,999,253	11,999,628	0	0.072
Amazon	0.000	6/1/2021	CP	A-1+	P-1	02314PTT9	7,265,000	7,264,713	7,264,722	0	0.021
Amazon	0.000	6/1/2021	CP	A-1+	P-1	02314PTT9	12,000,000	11,999,320	11,999,541	0	0.031
Apple	0.000	6/1/2021	CP	A-1+	P-1	03785DTT4	15,002,000	15,001,100	15,001,213	0	0.041
Exxon Mobil	0.000	6/1/2021	CP	A-1+	P-1	30229ATJ7	25,000,000	24,994,375	24,998,867	0	0.093
Mizuho Bank	0.000	6/1/2021	CP	A-1	P-1	60689FTT6	25,000,000	24,990,938	24,997,978	0	0.149
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GTT0	25,000,000	24,991,875	24,997,978	0	0.134
United Parcel	0.000	6/1/2021	CP	A-2	P-1	9113A2TT4	12,001,000	12,000,767	12,000,456	0	0.010
United Parcel	0.000	6/1/2021	CP	A-2	P-1	9113A2TT4	3,001,000	3,000,917	3,000,864	0	0.031
FHLB DN	0.000	6/1/2021	Agy	A-1+	P-1	313385GH3	12,001,000	12,000,590	12,001,000	0	0.015
FHLB DN	0.000	6/1/2021	Agy	A-1+	P-1	313385GH3	12,097,000	12,096,748	12,097,000	0	0.010
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	8,286,000	8,285,296	8,285,917	0	0.035
U.S. Treasury Note	1.500	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,556,120	17,120	1.494
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,353,810	25,931	2.459
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,581,322	17,015	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,095,931	24,621	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,693,731	22,840	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,948,493	10,946	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,985,199	6,176	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,105,230	280	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,568,931	3,885	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,974	2	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,411,045	35,163	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,288,684	34,706	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,507,352	60,912	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,090,623	11,668	1.113
Total		0.991					382,687,246	383,172,389	385,370,402	338,254	0.431

\*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: MICLA SER 2010A-D 26J**  
**Date: 4/30/21**

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	5/3/2021	MMF	AAAm	Aaa-mf		141,378	141,378	141,378	1	0.010
<b>Total</b>		<b>0.008</b>					<b>141,378</b>	<b>141,378</b>	<b>141,378</b>	<b>1</b>	<b>0.010</b>

**Portfolio: LA MICLA 2016 STLIG 26U**  
**Date: 4/30/21**

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	5/3/2021	MMF	AAAm	Aaa-mf		209,237	209,237	209,237	2	0.010
<b>Total</b>		<b>0.008</b>					<b>209,237</b>	<b>209,237</b>	<b>209,237</b>	<b>2</b>	<b>0.010</b>

**Portfolio: LA MICLA 2017 STLIG 26Y**  
**Date: 4/30/21**

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	5/3/2021	MMF	AAAm	Aaa-mf		5,069,615	5,069,615	5,069,615	42	0.010
<b>Total</b>		<b>0.008</b>					<b>5,069,615</b>	<b>5,069,615</b>	<b>5,069,615</b>	<b>42</b>	<b>0.010</b>

**Portfolio: Batiquitos LT 72W**  
**Date: 4/30/21**

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	5/3/2021	MMF	AAAm	Aaa-mf		626	626	626	2	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	284,750	182	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,728,608	2,620	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	74,267	29	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	75,328	29	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	78,511	31	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	79,572	31	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	76,389	30	2.533
<b>Total</b>		<b>4.983</b>					<b>6,990,626</b>	<b>6,655,998</b>	<b>7,398,052</b>	<b>2,954</b>	<b>2.661</b>

\*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 Emergency FD 751**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		34	34		34	0
U.S. Treasury Bill	0.000	6/3/2021	Tsy	A-1+	P-1	912796A41	39,927,000	39,909,641	39,927,000	0	0.088
U.S. Treasury Bill	0.000	6/10/2021	Tsy	A-1+	P-1	912796B24	7,548,000	7,545,291	7,547,925	0	0.075
U.S. Treasury Bill	0.000	9/16/2021	Tsy	A-1+	P-1	912796F46	3,161,000	3,160,553	3,160,842	0	0.029
<b>Total</b>		<b>0.114</b>					<b>50,636,034</b>	<b>50,615,518</b>	<b>50,635,801</b>	<b>0</b>	<b>0.083</b>

**Portfolio: Harbor Foods Restoration 70L**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		787	787		787	0
U.S. Treasury Bill	0.000	6/10/2021	Tsy	A-1+	P-1	912796B24	596,000	595,786	595,994	0	0.075
<b>Total</b>		<b>0.112</b>					<b>596,787</b>	<b>596,573</b>	<b>596,781</b>	<b>0</b>	<b>0.075</b>

**Portfolio: City of LA DWP PRB 2010C J7D**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		810	810		810	1
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	501,798	320	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,373,491	4,429	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	125,193	49	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,330,263	2,076	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	184,607	72	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,438,481	2,118	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	256,752	100	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,639,002	2,196	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,427	3	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	323,593	126	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,610,356	2,185	3.002

\*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 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	375,580	146	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,264,484	2,050	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,556,308	10,214	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,815,253	10,690	0.574
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,837,166	10,492	0.575
Total		5.164					54,011,810	52,784,237	56,640,564	47,266	2.205

Portfolio: City of LA DWP WRB 2019A M2L

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		597	597	597	0	0.010
Total		0.008					597	597	597	0	0.010

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		13,296,909	13,296,909	13,296,909	111	0.010
Total		0.008					13,296,909	13,296,909	13,296,909	111	0.010

Portfolio: City of LA DWP WRB 2020A M2N

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		955	955	955	0	0.010
Total		0.008					955	955	955	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: City of LA DWP PRB 2020B J8E**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		33	33	33	0	0.010
Total		0.008					33	33	33	0	0.010

**Portfolio: LA City MICLA20 STLGTS FIN 27J**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		2,365,379	2,365,379	2,365,379	20	0.010
U.S. Treasury Bill	0.000	6/17/2021	Tsy	A-1+	P-1	9127963H0	1,760,000	1,759,298	1,759,982	0	0.075
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,845	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,604,557	0	0.110
Total		0.268					8,950,379	8,945,322	8,949,763	20	0.075

**Portfolio: City of LA DWP WRB 2021A M2S**

Date: 4/30/21

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	5/3/2021	MMF	AAAm	Aaa-mf		829	829	829	0	0.010
Total		0.008					829	829	829	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.

MONTHLY TRANSACTIONS

Portfolio: Core 9218-1

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
BNP Paribas	Buy	CP	09659BR85	4/5/2021	4/5/2021	4/8/2021	20,000,000
BNP Paribas	Buy	CP	09659BRC6	4/9/2021	4/9/2021	4/12/2021	132,651,000
Sumitomo Mitsubishi	Buy	CP	86563GS78	4/20/2021	4/20/2021	5/7/2021	75,000,000
Toyota	Buy	CP	89233GTW6	4/20/2021	4/22/2021	6/30/2021	45,000,000
Exxon Mobil	Buy	CP	30229AS75	4/20/2021	4/20/2021	5/7/2021	55,000,000
Mizuho Bank	Buy	CP	60689FTW8	4/20/2021	4/20/2021	6/30/2021	125,000,000
BNP Paribas	Buy	CP	09659BTW0	4/26/2021	4/26/2021	6/30/2021	175,000,000
Mizuho Bank	Buy	CP	60689FU14	4/26/2021	4/26/2021	7/1/2021	35,000,000
Sumitomo Mitsubishi	Buy	CP	86563GU18	4/26/2021	4/26/2021	7/1/2021	30,000,000
Apple	Buy	CP	03785DU12	4/27/2021	4/27/2021	7/1/2021	20,000,000
Canadian Imperial Bank	Buy	CD	13606CSB1	4/27/2021	4/27/2021	7/1/2021	25,000,000
United Parcel	Buy	CP	9113A2U12	4/27/2021	4/27/2021	7/1/2021	25,000,000
Toyota	Buy	CP	89233GU12	4/27/2021	4/27/2021	7/1/2021	30,000,000
U.S. Treasury Note	Transfer In	Tsy	912828X47	4/30/2021	4/30/2021	4/30/2022	65,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBT7	4/5/2021	4/6/2021	3/31/2026	30,000,000
Bank of America	Buy	Corp	06051GJR1	4/16/2021	4/22/2021	4/22/2025	15,000,000
Morgan Stanley	Buy	Corp	61772BAA1	4/19/2021	4/22/2021	4/5/2024	10,000,000
Citibank	Buy	Corp	172967MX6	4/27/2021	5/4/2021	5/1/2025	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CBW0	4/30/2021	5/3/2021	4/30/2026	60,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828X47	4/30/2021	4/30/2021	4/30/2022	65,000,000
U.S. Treasury Note	Transfer In	Tsy	9128286X3	4/30/2021	4/30/2021	5/31/2026	35,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBL4	4/30/2021	5/3/2021	2/15/2031	5,000,000
U.S. Treasury Note	Buy	Tsy	91282CBZ3	4/30/2021	5/3/2021	4/30/2028	100,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128286X3	4/30/2021	4/30/2021	5/31/2026	35,000,000

**Portfolio: Wastewater 208**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Apple	Buy	CP	03785DT14	4/8/2021	4/8/2021	6/1/2021	15,002,000
Koch Industries	Buy	CP	50000DSJ6	4/15/2021	4/16/2021	5/18/2021	12,000,000
Exxon Mobil	Buy	CP	30229ASB6	4/22/2021	4/22/2021	5/11/2021	7,000,000
United Parcel	Buy	CP	9113A2T14	4/29/2021	4/29/2021	6/1/2021	3,001,000
Prudential Funding	Buy	CP	74433GSB3	4/29/2021	4/29/2021	5/11/2021	8,000,000

**Portfolio: DWP PRB 2010C J7D**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBT7	4/26/2021	4/26/2021	3/31/2026	504,000

**Portfolio: Batiquitos LT 72W**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CBT7	4/26/2021	4/26/2021	3/31/2026	286,000

**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. CIBC WORLD MARKETS CORP
3. LLOYD'S 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. BANK OF NEW YORK CO INC
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. ELLI 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. LANDESBK BADEN-WURTT NY
44. L'OREAL USA INC
45. MASS MUTUAL LIFE INSURANCE CO
46. MERCK & CO INC
47. METLIFE FUNDING INC
48. MICROSOFT CORP
49. MIZUHO BANK LTD/NY
50. NATL AUSTRALIA FDG (DE)
51. NATL SECURITIES CLEARING CORP
52. NESTLE CAPITAL CORP
53. NETIETS INC
54. NIKE INC
55. ORACLE CORP
56. PACCAR FINANCIAL CORP

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

\*Based on short-term credit rating information provided by Bloomberg Professional, as of 5/7/21



**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
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 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 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 CREDIT CORP
25. CHEVRON CORP	62. MASTERCARD INC	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
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 5/7/2021 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