

# **City of Los Angeles**

## **Office of Finance**



### **Investment Report**

### **May 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

**Diana Mangioglu**  
DIRECTOR of FINANCE  
CITY TREASURER

# CITY OF LOS ANGELES

CALIFORNIA

OFFICE OF FINANCE  
200 N. SPRING ST.  
ROOM 220 – CITY HALL  
(213)978-1774



**ERIC GARCETTI**  
MAYOR

June 24, 2021

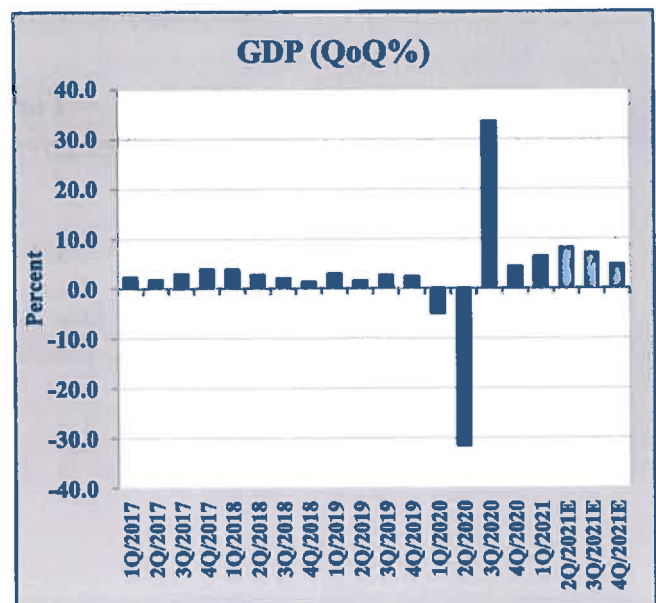
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending May 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.

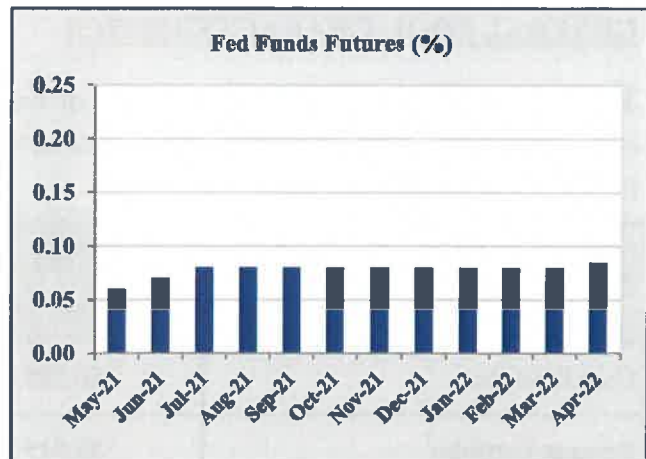
## **ECONOMIC ENVIRONMENT**<sup>1</sup>

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 6.5%, which is 0.1% higher than last month's 2021 full-year forecast. The U.S. unemployment rate for May 2021 was 5.8%. The Consumer Price Index (CPI) increased 5% for the twelve months ending May 2021. Prices were up in large part due to wages, food, and a significant increase in energy. U.S. consumer spending, as measured by Retail Sales, increased 28.1% over the past twelve months.



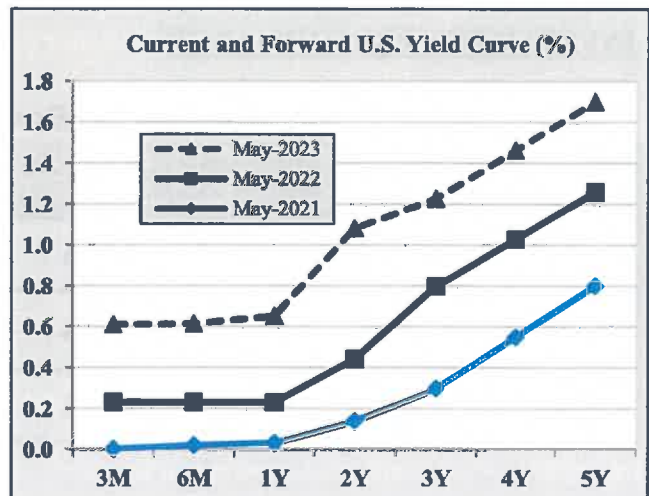
<sup>1</sup> Sources: Bloomberg Finance L.P.

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 May 31, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$6,395,854,494	0.34%	51 Days	AA+
Reserve Portfolio	\$5,915,202,275	1.75%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,442,624,809	0.98%	7.0 Years	AA+
General Pool	\$14,753,681,577	1.01%	2.3 Years	AA+

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

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

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.34%	1.75%	0.98%	1.01%
Benchmark	0.07%	0.79%	0.74%	0.47%
Variance	0.27%	0.96%	0.24%	0.54%

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

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	0.16%	0.50%	0.15%
Benchmark Total Rate of Return	0.00%	0.19%	0.55%	0.17%
Variance	0.01%	-0.03%	-0.05%	-0.02%

<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 May 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

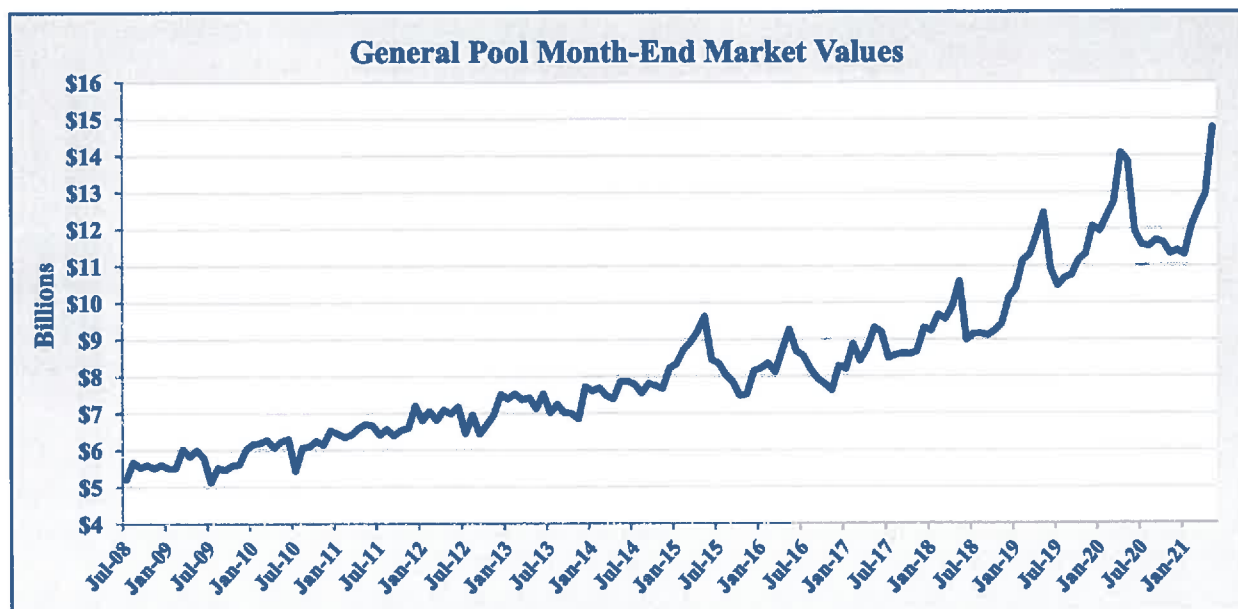
## GENERAL POOL ASSET HOLDINGS

May 31, 2021

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$10,000,000	\$10,000,000	0.07%	0	0.0
Money Market Funds	\$697,774,437	\$697,774,190	4.73%	0	0.0
L.A.I.F. (State of California)	\$299,996,916	\$299,996,916	2.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$1,007,771,352	\$1,007,771,105	6.83%	0	0.0
Commercial Paper	\$3,337,462,000	\$3,337,283,588	22.62%	28	0.1
Negotiable Certificates of Deposit	\$769,305,000	\$769,316,669	5.21%	45	0.1
Corporate Notes	\$230,000,000	\$233,346,550	1.58%	253	0.7
U.S. Agencies/Munis/Supras	\$95,000,000	\$95,760,450	0.65%	155	0.4
U.S. Treasuries	\$946,845,000	\$952,376,131	6.46%	126	0.3
Subtotal: Pooled Investments:	\$5,378,612,000	\$5,388,083,388	36.52%	60	0.2
<b>Total Short-Term Core Portfolio:</b>	<b>\$6,386,383,352</b>	<b>\$6,395,854,494</b>	<b>43.35%</b>	<b>51</b>	<b>0.1</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	\$953,500,000	\$976,716,335	6.62%	1,092	3.0
Asset-Backed Securities	\$57,166,326	\$58,237,020	0.39%	1,104	3.0
U.S. Agencies/Munis/Supras	\$505,950,000	\$512,664,079	3.47%	1,483	4.1
U.S. Treasuries	\$6,633,000,000	\$6,810,059,650	46.16%	1,526	4.2
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$8,149,766,326</b>	<b>\$8,357,827,083</b>	<b>56.65%</b>	<b>1,470</b>	<b>4.0</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$14,536,149,678</b>	<b>\$14,753,681,577</b>	<b>100.00%</b>	<b>855</b>	<b>2.3</b>

\*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



## GENERAL POOL LIQUIDITY SCHEDULE

May 31, 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	2.03%
Money Market Funds	Immediate	\$697,924,190	\$997,921,105	6.76%
Bank Deposits*	Immediate	\$10,000,000	\$1,007,921,105	6.83%
Subtotal		\$1,007,921,105		

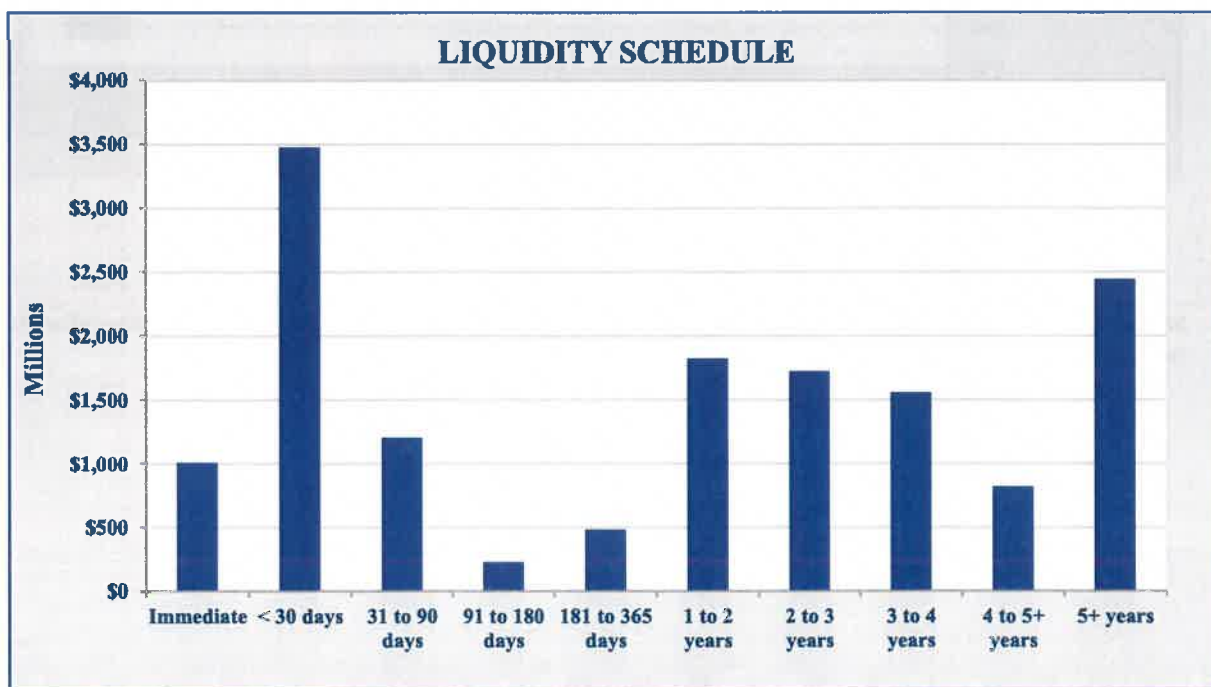
**Pooled Investments Maturing:**

< 30 days**	\$3,477,337,922	\$4,485,259,028	30.40%
31 to 90 days	\$1,201,032,666	\$5,686,291,694	38.54%
91 to 180 days	\$226,867,150	\$5,913,158,844	40.08%
181 to 365 days	\$482,957,373	\$6,396,116,216	43.35%
1 to 2 years	\$1,820,936,007	\$8,217,052,223	55.69%
2 to 3 years	\$1,722,457,820	\$9,939,510,043	67.37%
3 to 4 years	\$1,554,328,155	\$11,493,838,198	77.90%
4 to 5 years	\$817,218,570	\$12,311,056,768	83.44%
5+ years	\$2,442,624,809	\$14,753,681,577	100.00%
<b>Total Cash and Pooled Investments</b>	<b>\$14,753,681,577</b>		

\*Collected Balance for Wells Fargo Active Accounts.

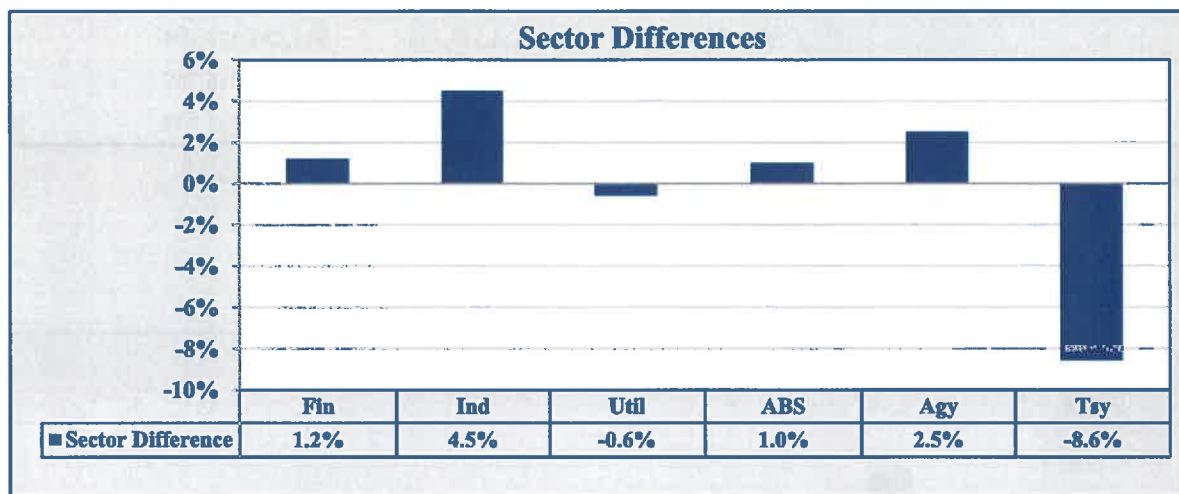
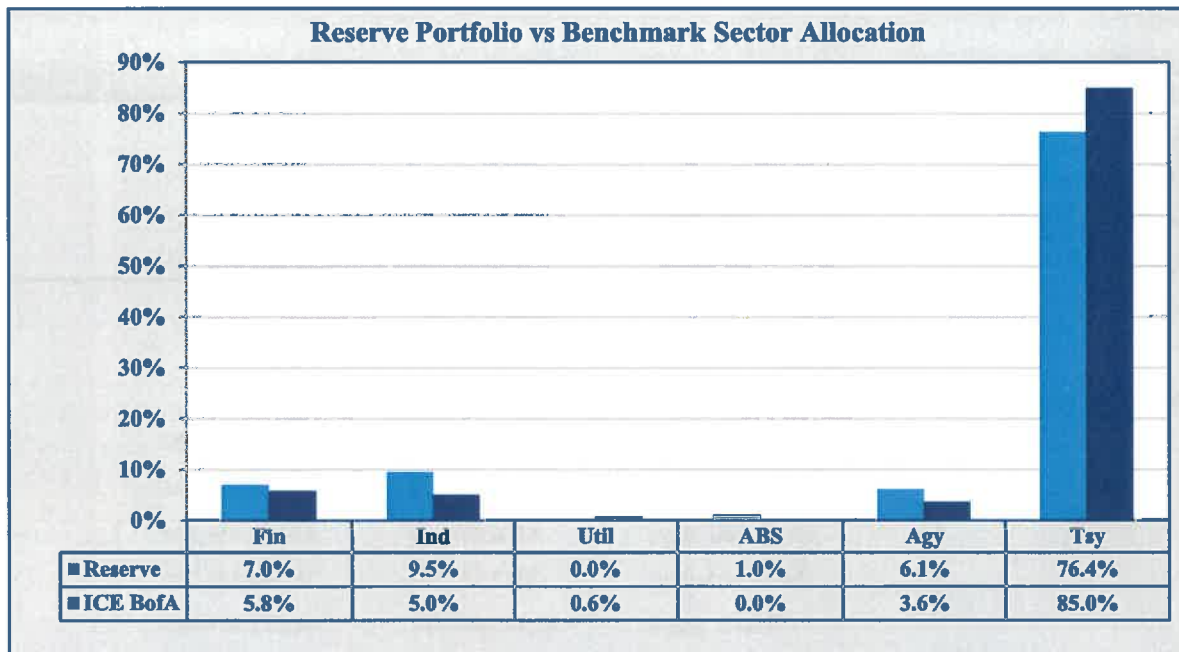
\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



## RESERVE PORTFOLIO SECTOR ALLOCATION

May 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

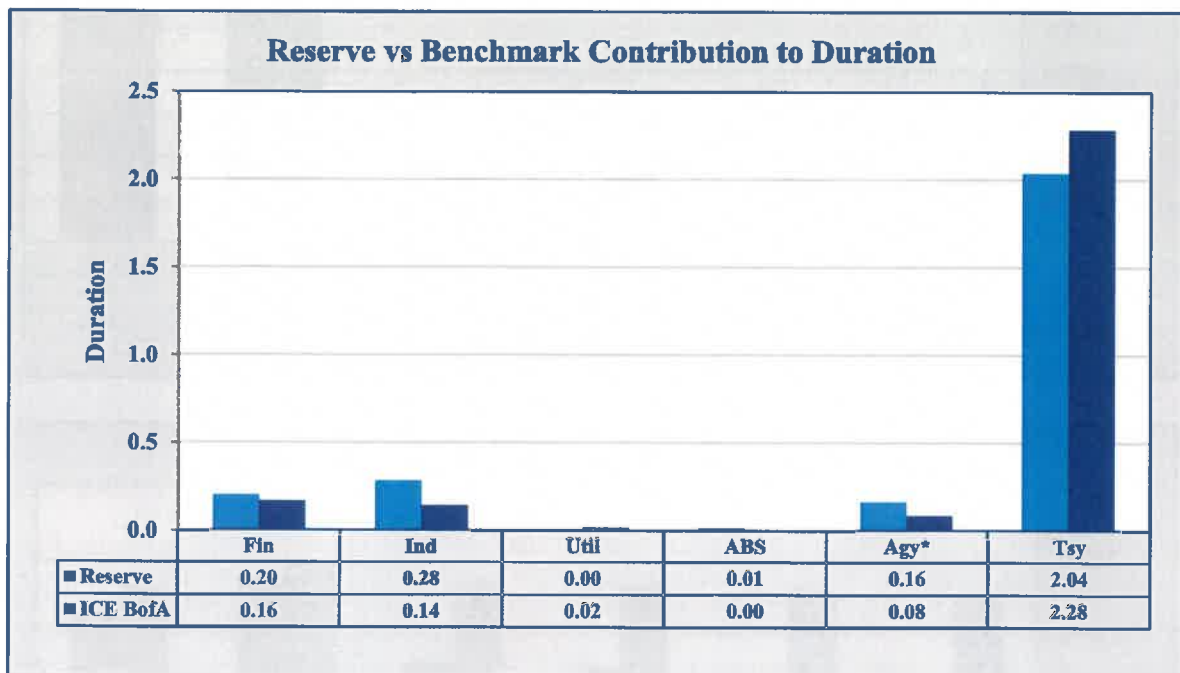
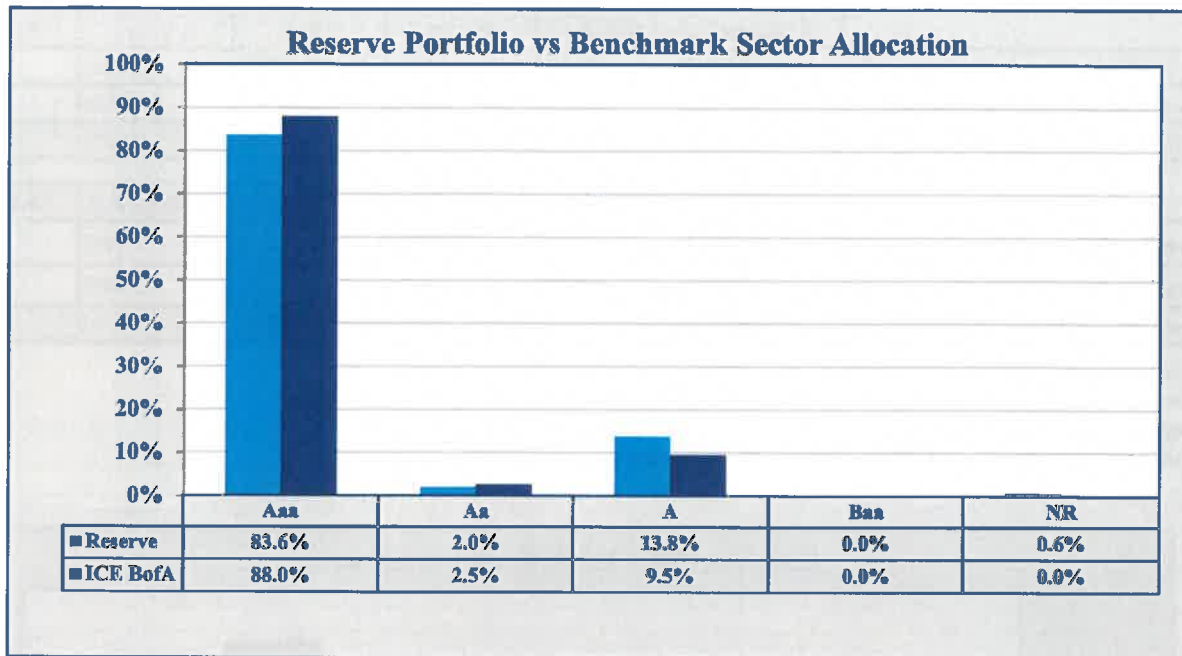
Agy – Government Agencies, Municipalities, and Supranationals

Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices



## RESERVE CREDIT RATINGS and DURATION May 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

May 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.34%	0.35%	0.33%	0.33%	1.37%	1.26%
<b>60 Day CP/30 Day Agy Benchmark*</b>	0.07%	0.08%	0.11%	0.11%	1.35%	1.23%
<b>Variance</b>	0.27%	0.27%	0.22%	0.22%	0.03%	0.03%

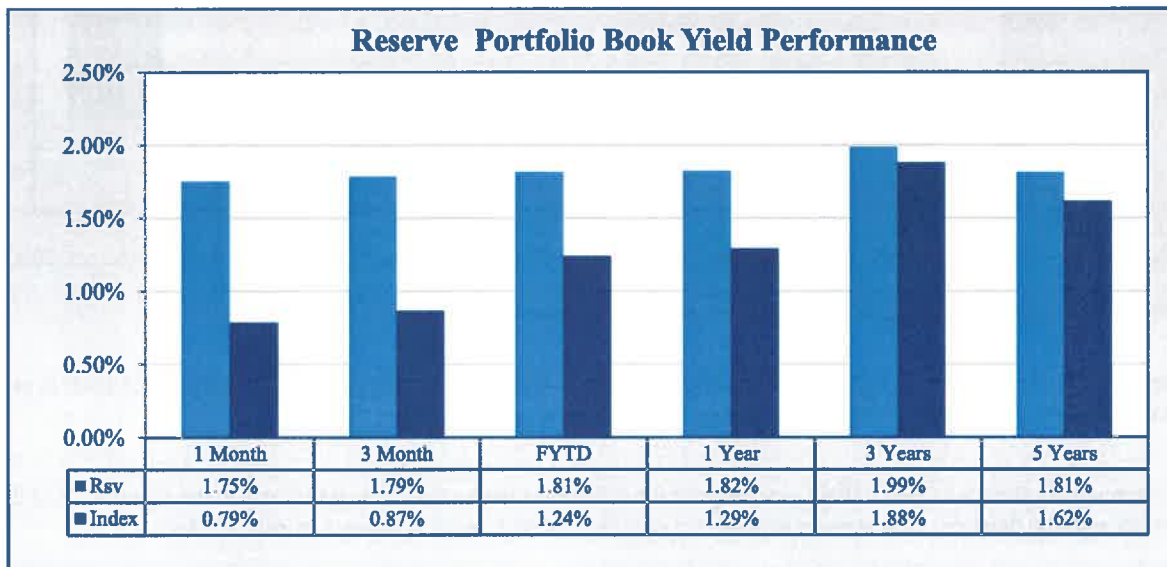
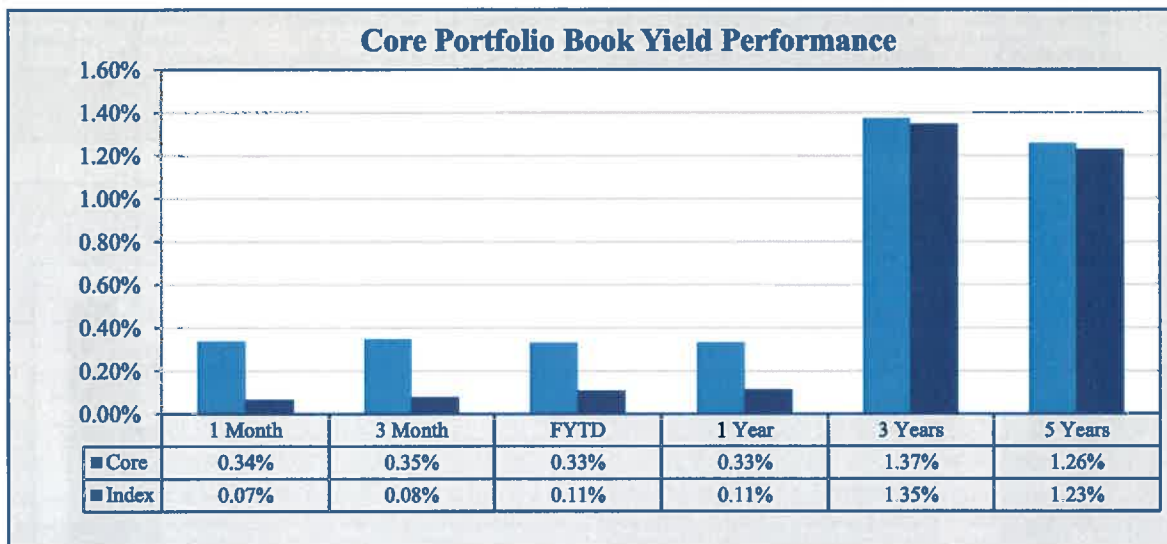
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	1.75%	1.79%	1.81%	1.82%	1.99%	1.81%
<b>1-5 Year Govt/Corp Index**</b>	0.79%	0.87%	1.24%	1.29%	1.88%	1.62%
<b>Variance</b>	0.97%	0.92%	0.57%	0.53%	0.11%	0.20%

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

May 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	0.98%	0.91%	0.85%	0.86%	0.00%	0.00%
<b>5-10 Year US Treasury Index*</b>	0.74%	0.74%	0.67%	0.67%	0.00%	0.00%
<b>Variance</b>	0.24%	0.18%	0.18%	0.18%	N/A	N/A

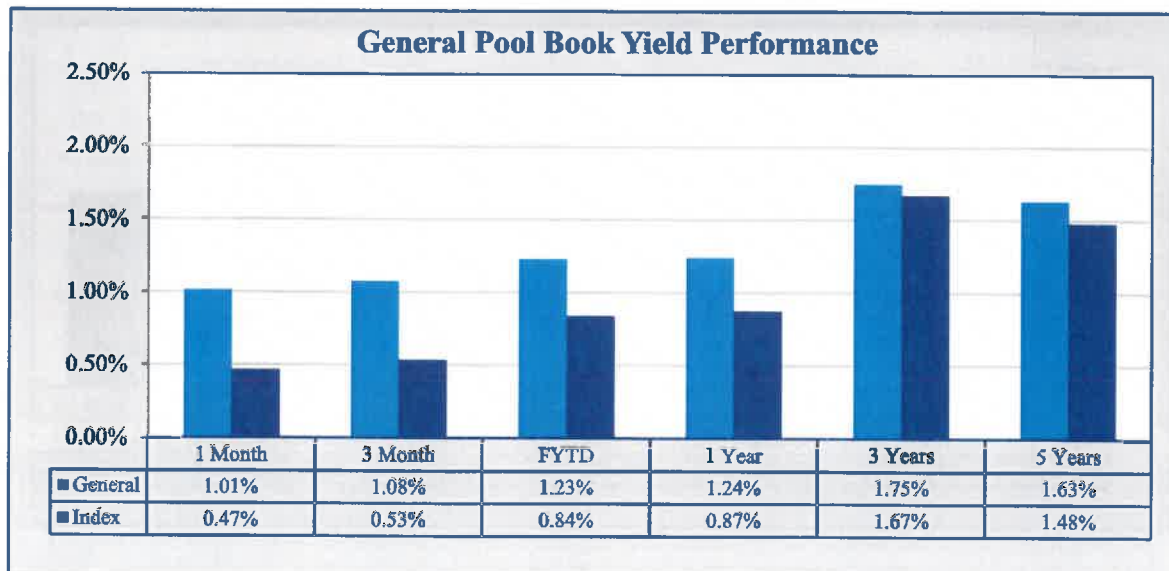
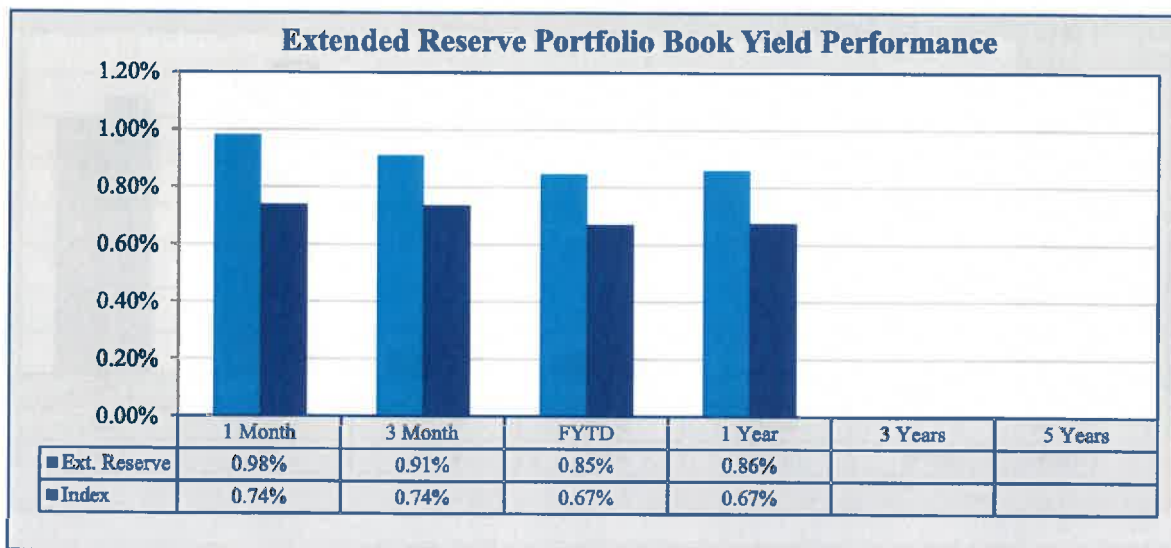
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	1.01%	1.08%	1.23%	1.24%	1.75%	1.63%
<b>Weighted Benchmark**</b>	0.47%	0.53%	0.84%	0.87%	1.67%	1.48%
<b>Variance</b>	0.55%	0.54%	0.39%	0.37%	0.08%	0.15%

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

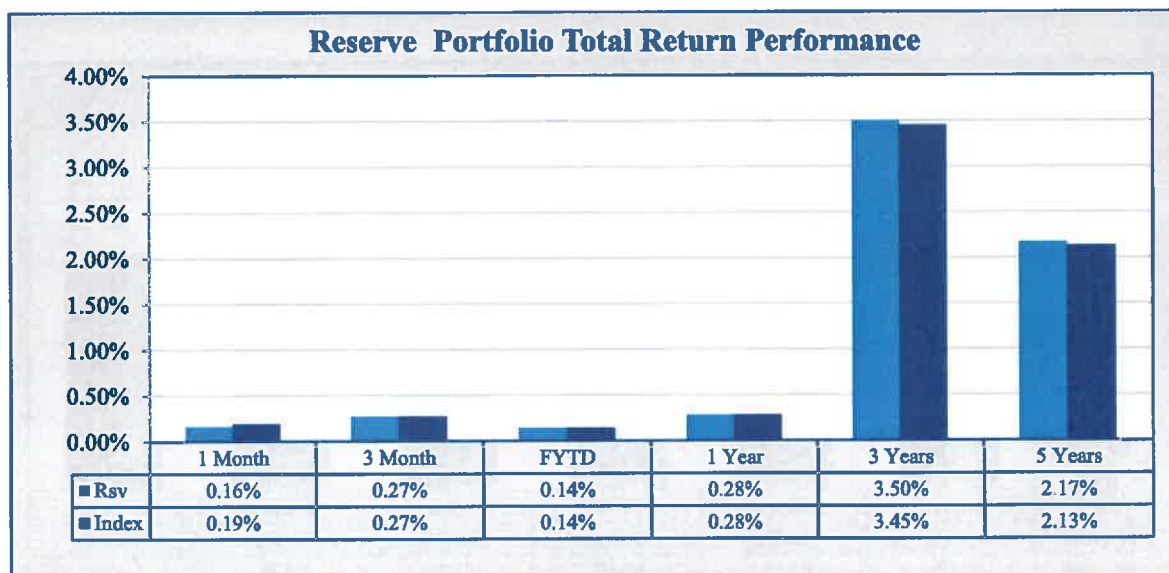
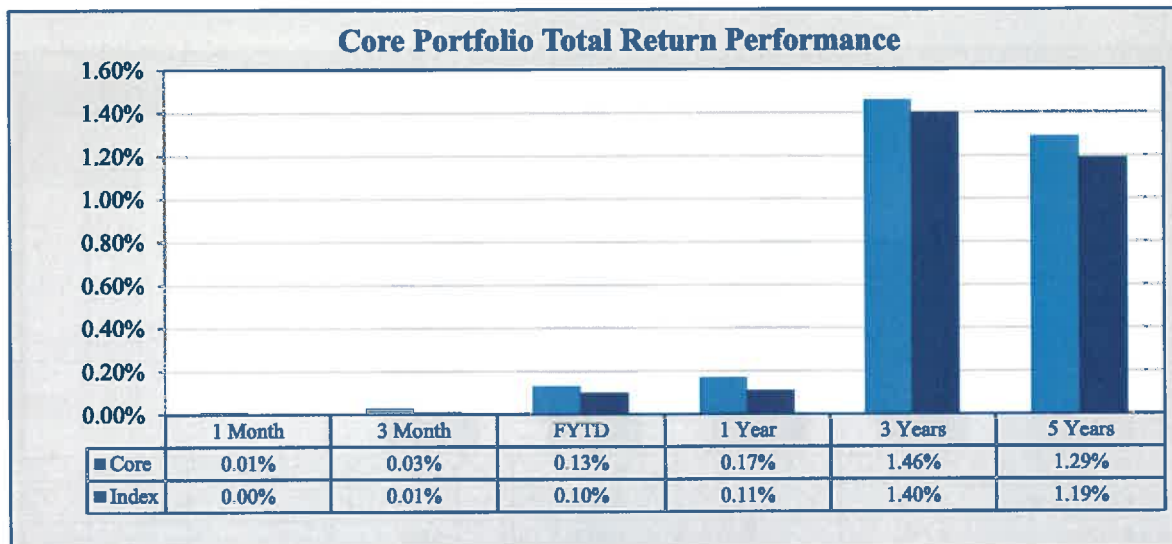
May 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.01%	0.03%	0.13%	0.17%	1.46%	1.29%
<b>3 Month Treasury Bill Index*</b>	0.00%	0.01%	0.10%	0.11%	1.40%	1.19%
<b>Variance</b>	0.01%	0.02%	0.03%	0.06%	0.06%	0.10%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	0.16%	0.27%	0.14%	0.28%	3.50%	2.17%
<b>1-5 Year Govt/Corp Index*</b>	0.19%	0.27%	0.14%	0.28%	3.45%	2.13%
<b>Variance</b>	-0.03%	0.00%	0.00%	0.00%	0.05%	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

May 31, 2021

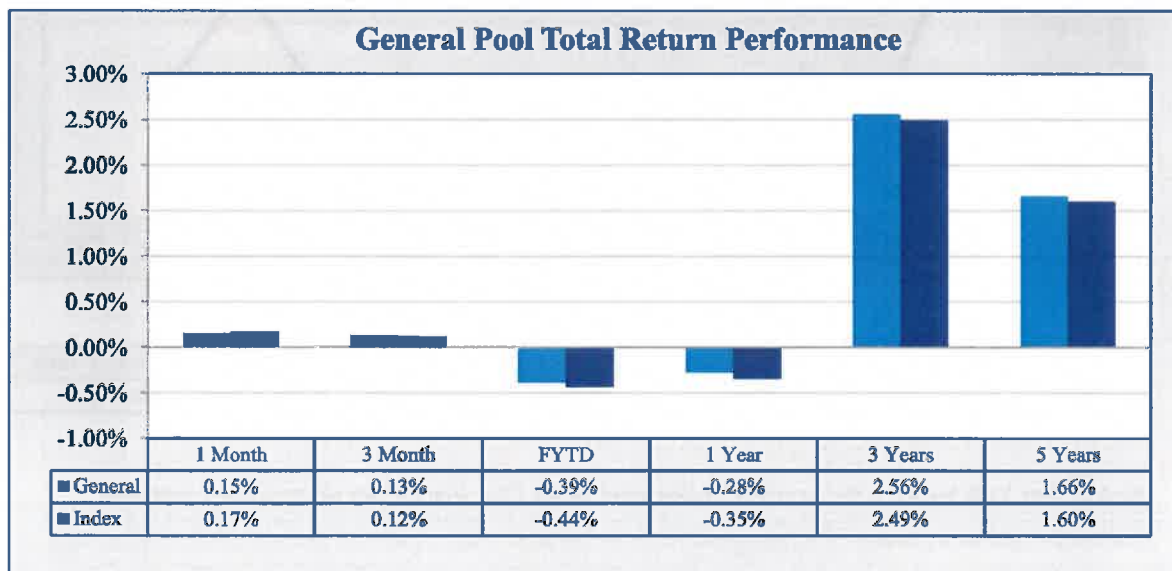
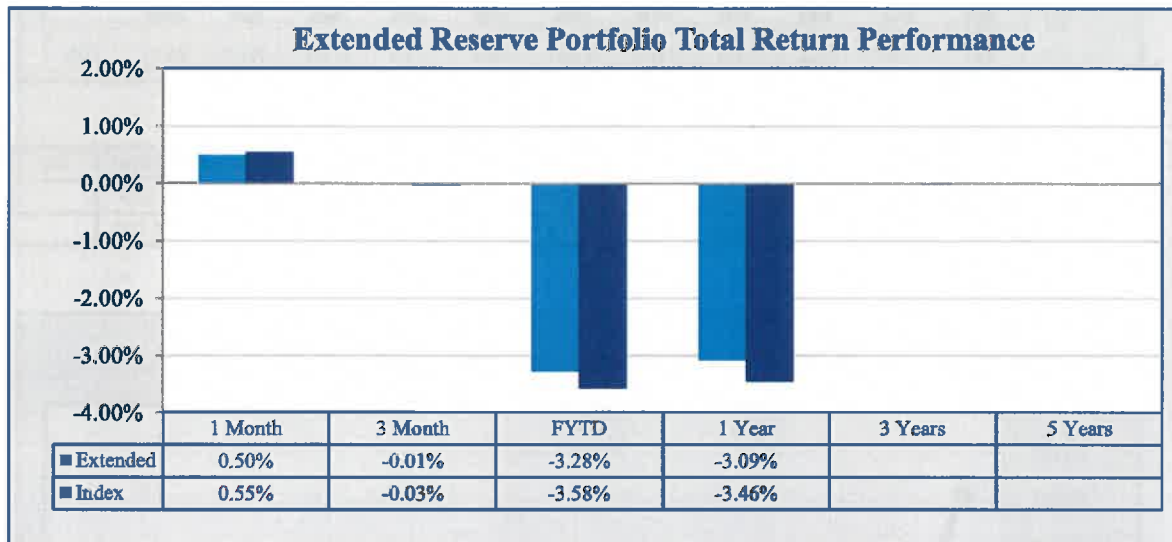
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	0.50%	-0.01%	-3.28%	-3.09%	N/A	N/A
<b>5-10 Year Treasury Index*</b>	0.55%	-0.03%	-3.58%	-3.46%	N/A	N/A
<b>Variance</b>	-0.05%	0.02%	0.30%	0.37%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	0.15%	0.13%	-0.39%	-0.28%	2.56%	1.66%
<b>General Portfolio Weighted Index**</b>	0.17%	0.12%	-0.44%	-0.35%	2.49%	1.60%
<b>Variance</b>	-0.02%	0.01%	0.05%	0.07%	0.07%	0.06%

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

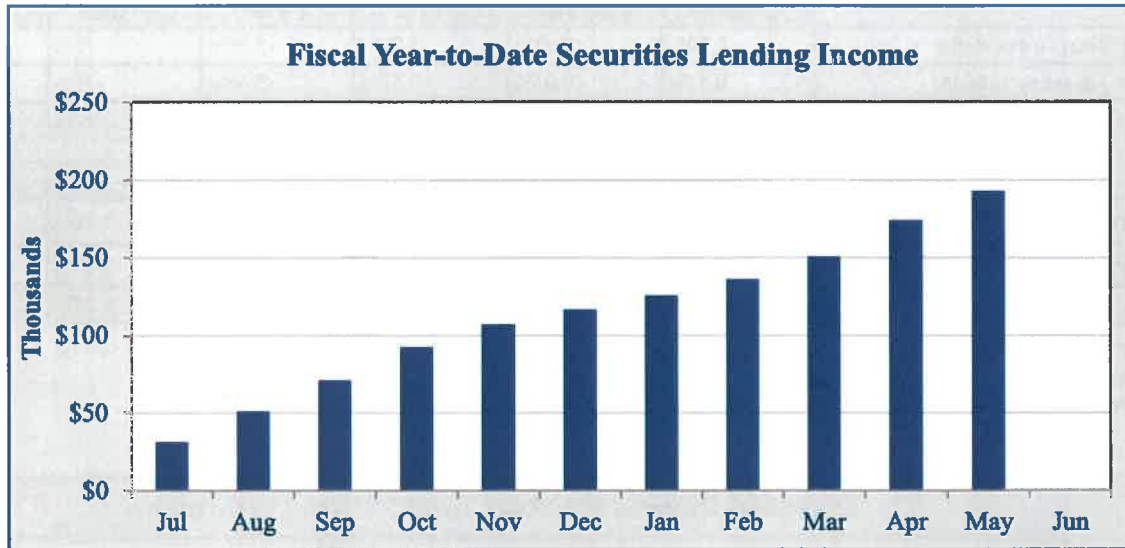
\*Performance is measured using ice BofA Indices

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



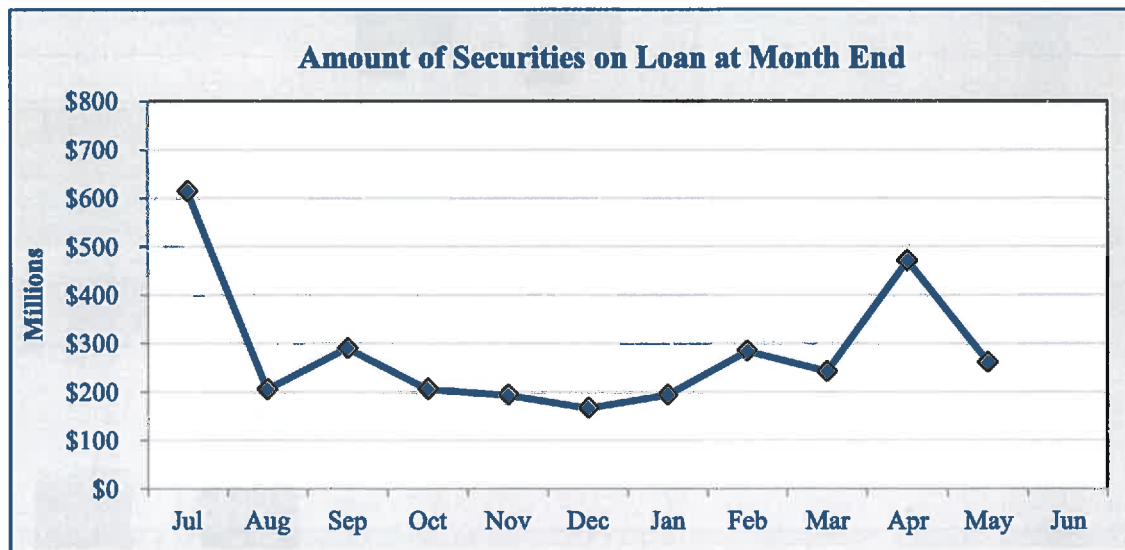
## SECURITIES LENDING INFORMATION

May 31, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$31	\$20	\$20	\$21	\$15	\$10	\$9	\$10	\$14	\$23	\$19	
FYTD*	\$31	\$51	\$71	\$92	\$107	\$117	\$126	\$136	\$151	\$174	\$193	

\*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	\$261	

\*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: 5/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		6/1/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	6/1/2021	MMF	AAA+M	Aaa-mf	26202K205	2,468,802	2,468,802	2,468,556	21	0.010
Treasury Plus Money Market	0.010	6/1/2021	MMF	AAA+M	Aaa-mf	94975H312	694,898,954	694,898,954	694,898,954	1,796	0.010
Bk of New York Mellon - Sweep	0.010	6/1/2021	MMF	AAA+M	Aaa-mf		406,680	406,680	406,680	3	0.010
LAIF	0.315	6/1/2021	LAIF	NR	NR	SYS34208	74,999,027	74,999,027	74,999,027	40,962	0.315
LAIF	0.315	6/1/2021	LAIF	NR	NR	SYS50078	74,999,638	74,999,638	74,999,638	40,963	0.315
LAIF	0.315	6/1/2021	LAIF	NR	NR	SYS50080	74,999,363	74,999,363	74,999,363	40,962	0.315
LAIF	0.315	6/1/2021	LAIF	NR	NR	SYS50081	74,998,886	74,998,886	74,998,886	40,962	0.315
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GT10	100,000,000	99,961,889	99,999,511	0	0.144
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	85,055,000	85,048,366	85,055,000	0	0.029
U.S. Treasury Bill	0.000	6/1/2021	Tsy	A-1+	P-1	912796G37	130,000,000	129,987,867	130,000,000	0	0.036
Sumitomo Mitsui	0.000	6/2/2021	CP	A-1	P-1	86563GT28	108,527,000	108,499,567	108,526,352	0	0.134
Canadian Imperial Bank	0.050	6/2/2021	CD	A-1	P-1	13606CT61	35,000,000	35,000,000	35,000,000	875	0.051
ING	0.000	6/3/2021	CP	A-1	P-1	4497W0T32	34,780,000	34,767,556	34,779,710	0	0.144
Prudential Funding	0.000	6/10/2021	CP	A-1+	P-1	74433GTA4	25,000,000	24,994,375	24,999,666	0	0.093
U.S. Treasury Bill	0.000	6/15/2021	Tsy	A-1+	P-1	912796G94	44,120,000	44,115,992	44,115,989	0	0.031
Exxon Mobil	0.000	6/16/2021	CP	A-1+	P-1	30229ATG4	75,000,000	74,972,500	74,998,417	0	0.113
Koch Industries	0.000	6/16/2021	CP	A-1+	P-1	50000DTG1	49,100,000	49,085,270	49,098,445	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
BNP Paribas	0.000	6/17/2021	CP	A-1	P-1	09659BTH3	57,207,000	57,186,962	57,205,188	0	0.134
ING	0.000	6/22/2021	CP	A-1	P-1	4497W0TN8	29,510,000	29,500,622	29,508,320	0	0.134
BNP Paribas	0.000	6/24/2021	CP	A-1	P-1	09659BTQ3	69,030,000	69,002,081	69,026,583	0	0.134
BNP Paribas	0.000	6/24/2021	CP	A-1	P-1	09659BTQ3	100,000,000	99,966,417	99,995,050	0	0.134
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	150,000,000	149,859,000	149,995,500	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	100,000,000	99,906,000	99,997,000	0	0.185
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	81,939,000	81,909,707	81,936,542	0	0.093
Exxon Mobil	0.000	6/24/2021	CP	A-1+	P-1	30229ATQ2	51,549,000	51,528,667	51,547,454	0	0.103
JPMorgan Securities	0.000	6/24/2021	CP	A-1	P-1	46640PTQ6	100,000,000	99,863,333	99,994,900	0	0.247
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	117,900,000	117,721,218	117,894,695	0	0.273
Mizuho Bank	0.000	6/24/2021	CP	A-1	P-1	60689FTQ1	200,000,000	199,868,917	199,991,000	0	0.170
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	75,000,000	74,949,083	74,998,313	0	0.134
Siemens Capital	0.000	6/24/2021	CP	A-1+	P-1	82619TTQ0	100,000,000	99,932,111	99,997,750	0	0.134
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	200,000,000	199,781,500	199,990,100	0	0.237
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	58,550,000	58,524,140	58,547,102	0	0.154
Sumitomo Mitsui	0.000	6/24/2021	CP	A-1	P-1	86563GTQ5	58,550,000	58,524,140	58,547,102	0	0.154

\*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
Toronto Dominion	0.000	6/24/2021	CP	A-1+	P-1	89116HTQ6	100,000,000	99,976,111	99,996,175	0	0.103
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	100,000,000	99,952,983	99,973,100	0	0.096
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	26,100,000	26,089,462	26,092,979	0	0.087
U.S. Treasury Bill	0.000	6/24/2021	Tsy	A-1+	P-1	912796B32	136,570,000	136,556,912	136,533,263	0	0.031
Exxon Mobil	0.000	6/28/2021	CP	A-1+	P-1	30229ATU3	50,000,000	49,999,111	49,998,278	0	0.021
Landesbank Baden-Wuertt	0.000	6/28/2021	CP	NR	P-1	5148XOTU9	200,000,000	199,989,500	199,989,500	0	0.071
Prudential Funding	0.000	6/28/2021	CP	A-1+	P-1	74433GTU0	25,000,000	24,999,111	24,998,902	0	0.041
United Parcel	0.000	6/28/2021	CP	A-2	P-1	9113A2TU0	25,000,000	24,999,556	24,999,139	0	0.021
Canadian Imperial Bank	0.040	6/28/2021	CD	A-1	P-1	13606CTK0	74,049,000	74,049,000	74,047,519	576	0.041
Mizuho Bank	0.000	6/29/2021	CP	A-1	P-1	60689FTV0	50,000,000	49,993,389	49,997,334	0	0.087
Toronto Dominion	0.000	6/29/2021	CP	A-1+	P-1	89116FTV5	59,990,000	59,974,836	59,987,281	0	0.103
BNP Paribas	0.000	6/30/2021	CP	A-1	P-1	09659BTW0	175,000,000	174,968,403	174,988,611	0	0.103
Mizuho Bank	0.000	6/30/2021	CP	A-1	P-1	60689FTW8	125,000,000	124,974,115	124,993,125	0	0.108
Toyota	0.000	6/30/2021	CP	A-1+	P-1	89233GTW6	45,000,000	44,993,100	44,997,030	0	0.082
Apple	0.000	7/1/2021	CP	A-1+	P-1	03785DU12	20,000,000	19,999,278	19,999,433	0	0.021
Mizuho Bank	0.000	7/1/2021	CP	A-1	P-1	60689FU14	35,000,000	34,993,263	34,998,017	0	0.108
Mizuho Bank	0.000	7/1/2021	CP	A-1	P-1	60689FU14	24,500,000	24,495,998	24,498,612	0	0.108
Sumitomo Mitsui	0.000	7/1/2021	CP	A-1	P-1	86563GU18	30,000,000	29,994,500	29,997,988	0	0.103
Sumitomo Mitsui	0.000	7/1/2021	CP	A-1	P-1	86563GU18	50,000,000	49,994,667	49,996,647	0	0.082
Toyota	0.000	7/1/2021	CP	A-1+	P-1	89233GU12	30,000,000	29,995,667	29,997,932	0	0.082
United Parcel	0.000	7/1/2021	CP	A-2	P-1	9113A2U12	25,000,000	24,999,549	24,999,032	0	0.010
Canadian Imperial Bank	0.090	7/1/2021	CD	A-1	P-1	13606CSB1	25,000,000	25,000,000	25,000,750	2,188	0.091
Canadian Imperial Bank	0.050	7/1/2021	CD	A-1	P-1	13606CTF1	150,000,000	150,000,000	149,998,500	2,500	0.051
Landesbank Baden-Wuertt	0.110	7/1/2021	CD	NR	P-1	51501HGX1	100,000,000	100,000,000	100,002,000	3,667	0.112
Landesbank Baden-Wuertt	0.100	7/13/2021	CD	NR	P-1	51501HHM4	25,000,000	25,000,000	25,000,000	556	0.101
Sumitomo Mitsui	0.000	7/14/2021	CP	A-1	P-1	86563GUJ0	75,000,000	74,990,833	74,992,559	0	0.082
Canadian Imperial Bank	0.060	7/14/2021	CD	A-1	P-1	13606CSK1	50,000,000	50,000,000	50,009,500	2,250	0.061
Landesbank Baden-Wuertt	0.100	7/15/2021	CD	NR	P-1	51501HHL6	50,256,000	50,256,000	50,256,000	1,117	0.101
Landesbank Baden-Wuertt	0.120	7/28/2021	CD	NR	P-1	51501HGY9	100,000,000	100,000,000	100,002,000	4,000	0.122
Toyota	0.000	8/11/2021	CP	A-1+	P-1	89233GVY9	61,330,000	61,324,821	61,316,584	0	0.041
Canadian Imperial Bank	0.080	8/11/2021	CD	A-1	P-1	13606CTC8	100,000,000	100,000,000	100,001,000	2,889	0.081
Exxon Mobil	0.000	8/25/2021	CP	A-1+	P-1	30229AVR7	115,000,000	114,984,507	114,982,942	0	0.051
Mizuho Bank	0.000	8/31/2021	CP	A-1	P-1	60689FVX3	75,000,000	74,979,615	74,983,771	0	0.098
Canadian Imperial Bank	0.080	8/31/2021	CD	A-1	P-1	13606CTG9	60,000,000	60,000,000	59,999,400	1,600	0.081
Pfizer	3.000	9/15/2021	Corp	A+	A2	71708IEM1	10,000,000	9,995,533	10,085,800	63,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,195,750	145,720	2.878

\*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	2.875	10/15/2021	Tsy	AA+	Aaa	912828F3	25,000,000	24,985,239	25,263,750	92,299	2.937
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F6	25,000,000	25,022,836	25,201,250	43,478	1.907
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	85,684,250	147,826	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,142,500	38,542	1.851
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HXX7	15,000,000	14,993,368	15,184,950	21,563	3.496
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,108,900	8,333	2.116
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,330,250	247,917	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A1	91159HHP8	10,000,000	9,996,608	10,138,000	92,604	2.660
IBM	2.500	1/27/2022	Corp	A-	A2	459200JQ5	15,000,000	14,996,387	15,229,350	129,167	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,213,900	123,500	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,231,600	81,250	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,140,400	55,000	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,206,700	62,222	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,450,000	95,287	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,825,000	174,693	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,093,800	19,725	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,281,400	59,175	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,154,100	29,167	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,231,150	43,750	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,411,250	40,761	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,658,000	65,217	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,575,750	57,065	2.073
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,262,950	27,188	2.290
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,996,608	10,185,100	12,778	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,283,350	19,583	2.362
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,191,500	9,792	2.378
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,992,708	10,188,500	8,306	2.376
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,222,800	5,889	2.686
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	81,340,800	703,825	1.759
<b>Total</b>		<b>0.139</b>					<b>6,386,383,352</b>	<b>6,384,823,545</b>	<b>6,395,854,494</b>	<b>2,912,838</b>	<b>0.337</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: Reserve 9218-2**

**Date: 5/31/21**

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	6/1/2021	MMF	AAA	Aaa-mf		150,000	150,000	150,000	1	0.010
Honda ABS	1.900	4/15/2022	ABS	AAA	Aaa	4381SNAB0	111,623	111,615	111,723	94	1.913
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,998,676	25,396,750	187,903	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	0553IFBG7	12,000,000	11,999,640	12,332,040	163,683	3.052
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,667,383	66,160,250	477,624	1.858
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,632,227	66,160,250	477,624	1.338
John Deere	0.550	7/5/2022	Corp	A	A2	24422EVG1	10,000,000	9,997,900	10,041,500	22,306	0.538
Toyota ABS	1.920	7/15/2022	ABS	AAA	Aaa	89233MAB9	2,751,621	2,751,418	2,756,271	2,348	1.933
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,998,200	20,485,800	167,417	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,105,469	51,041,000	313,363	1.831
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,985,400	10,233,500	65,694	2.181
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,189,300	307,459	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,251,100	68,611	2.474
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,217,600	53,083	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,826,563	40,760,800	164,266	1.716
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	51,103,500	236,923	1.606
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,397,250	81,163	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,409,600	74,861	1.824
Nissan ABS	1.970	9/15/2022	ABS	AAA	Aaa	65479IAB9	1,709,823	1,709,806	1,712,251	1,497	1.979
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,125,350	25,017	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	61,075,800	190,761	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,376,950	46,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,251,300	31,111	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	4,093,259	4,092,844	4,108,035	1,853	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,330,000	86,957	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,394,000	156,522	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,606,400	40,278	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,646,250	56,301	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,255,300	7,042	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,529,500	193,375	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,692,000	603,279	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A3	90520EAK7	12,000,000	12,000,000	12,311,760	120,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,158,000	375,000	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,472,800	133,840	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,418,400	401,519	2.222

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,781,600	454,144	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,841,400	202,667	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,867,000	396,927	2.535
Adobe	1.700	2/1/2023	Corp	A	A2	00724PAA7	5,000,000	4,993,150	5,123,550	28,333	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,401,550	90,250	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	114,774,000	729,721	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,302,000	199,015	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,168,300	28,125	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,659,600	91,667	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	88,666,050	359,973	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,955,800	48,125	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,244,250	59,783	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,244,250	59,783	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	104,977,000	239,130	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,167,000	9,375	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,624,200	15,333	3.465
FNMA Note	0.250	5/22/2023	Agy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	25,044,250	1,563	0.351
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	89,399,600	1,175,137	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,294,000	345,628	2.783
Amazon	0.400	6/3/2023	Corp	AA-	A1	023135BP0	10,000,000	9,986,000	10,040,400	19,778	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,652,200	161,389	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,562,500	551,105	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,331,250	716,436	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,095,700	28,389	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,069,400	26,000	0.669
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,670,700	123,264	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,344,400	551,519	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,672,200	275,760	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,058,000	13,017	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	158,631,000	1,042,459	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,408,400	252,361	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,013,400	4,010	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,014,600	12,917	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,184,700	170,458	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,560,500	121,755	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,801,300	49,681	3.654

\*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	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	53,220,500	125,000	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828791	150,000,000	153,673,828	155,139,000	211,957	0.943
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	85,303,200	1,156,284	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,812,800	854,645	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,210,200	273,438	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,020,000	19,333	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	58,388,000	606,215	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	892367FS9	10,000,000	9,997,300	10,766,500	133,069	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,808,400	135,125	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	892367THU2	15,000,000	14,999,100	15,025,950	26,250	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581XODF2	25,000,000	24,866,500	26,508,250	246,094	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,841,900	129,778	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	42,403,200	334,254	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,744,400	96,597	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	105,793,000	600,204	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,604,700	60,667	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,106,500	36,302	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,077,100	15,208	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	668151LB4	20,000,000	19,999,400	20,063,200	22,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,920,250	269,980	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	21,045,400	71,995	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	10,037,200	7,919	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,211,770	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	42,272,000	78,261	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,238,250	43,478	1.997
Amazon	0.450	5/12/2024	Corp	AA-	A1	023135BW5	10,000,000	9,985,400	10,023,600	2,375	0.499
IBM	3.000	5/15/2024	Corp	A-	A2	459200JY8	15,000,000	14,942,700	16,086,300	20,000	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	10,010,500	1,833	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	49,929,500	5,774	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,704,600	11,083	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	84,024,800	804,372	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	21,006,200	201,093	1.884
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	84,093,600	671,823	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,593,300	88,889	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	73,101,000	409,461	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,581,800	83,333	2.282

\*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*	Acrr Income	Yld Mat
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,862,500	94,958	2.197
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,467,600	58,888	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	73,393,600	331,692	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	41,939,200	189,538	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,416,500	41,319	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,432,100	40,000	1.848
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,389,250	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	79,306,500	269,980	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,920,000	63,525	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	51,279,297	52,871,000	179,986	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,452,400	30,000	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,411,200	20,764	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,822,400	41,528	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,277,400	17,188	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,760,000	97,826	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,534,600	13,736	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,695,000	754,098	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,492,200	104,514	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	125,517,600	881,768	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,462,300	227,500	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,947,720	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,713,700	111,042	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,816,500	114,900	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,633,000	229,800	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,306,400	183,840	0.329
Adobe	1.900	2/1/2025	Corp	A	A2	00724PAB5	5,000,000	4,989,350	5,217,600	31,667	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAP0	15,000,000	14,988,450	15,552,450	68,125	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,390,700	54,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,205,600	27,236	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,474,625	20,526	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,856,000	227,446	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058IA2	20,000,000	19,885,800	20,124,600	33,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,265,000	30,174	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	39,973,600	33,880	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	109,927,400	93,169	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	20,065,600	13,542	0.667

\*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
Bank of America Corp	0.976	4/22/2025	Corp	A-	A2	06051GR1	15,000,000	15,000,000	15,092,700	15,860	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	10,061,800	7,358	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,114,250	6,250	1.602
Apple	1.125	5/1/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,077,000	3,125	1.162
TVFA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,074,500	3,333	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,855,200	29,450	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,782,800	44,175	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	12,006,360	0	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	10,018,900	0	0.824
Amazon	0.800	6/3/2025	Corp	AA-	A1	023135BQ8	10,000,000	9,996,100	10,063,500	39,556	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,963,000	20,801	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,480,600	351,381	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,740,300	175,691	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,290,050	29,282	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,740,300	175,691	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,871,750	23,146	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	10,032,000	9,600	0.864
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,748,500	11,458	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,902,800	7,333	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,943,600	3,750	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,830,350	54,375	0.816
Toyota	0.800	1/9/2026	Corp	A+	A1	89236THW8	15,000,000	14,982,450	14,944,650	46,667	0.824
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,867,400	51,250	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,807,200	43,944	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,863,000	333,080	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,227,000	142,749	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	26,022,500	118,957	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	26,022,500	118,957	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	26,022,500	118,957	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	25,006,500	56,250	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	29,979,000	38,115	0.963
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	59,911,200	39,130	0.858
Amazon	1.000	5/12/2026	Corp	AA-	A1	023135BX3	20,000,000	19,913,600	20,013,000	10,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	25,089,750	14,375	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	10,031,600	3,833	1.186
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	53,246,000	534,153	1.668

\*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	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	37,272,200	373,907	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,324,600	53,415	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	33,012,520	331,175	0.451
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	29,929,800	615	0.799
<b>Total</b>		<b>2.782</b>					<b>5,706,816,326</b>	<b>5,742,831,764</b>	<b>5,915,202,275</b>	<b>30,052,244</b>	<b>1.752</b>

**Portfolio: Extended Reserve 9218-5  
Date: 5/31/21**

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	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,943,750	20,525,000	69,497	0.602
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	37,050,781	35,918,750	121,620	0.412
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	21,178,125	20,525,000	69,497	0.399
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	60,000,000	63,782,813	61,575,000	208,492	0.326
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	31350Q22	30,000,000	32,183,177	31,586,400	104,688	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	25,942,500	204,235	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	51,885,000	408,470	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,696,500	367,623	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	78,328,500	551,105	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,665,700	110,221	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,445,950	75,207	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	77,229,750	376,036	0.420
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	102,973,000	501,381	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	80,305,500	494,130	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	100,785,000	284,307	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,078,500	28,431	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,078,500	28,431	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	75,588,750	213,230	1.020
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,926,000	52,937	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,714,000	100,546	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133FLN91	31,750,000	31,836,360	31,081,663	105,234	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,162,000	52,486	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,497,200	31,492	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	48,324,000	104,972	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,826,800	73,481	0.441

\*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	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	24,080,000	31,590	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	52,976,000	69,497	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,712,000	44,226	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	63,128,650	162,949	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,712,100	25,069	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	150,211,500	317,623	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	100,031,000	108,696	1.317
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	17,019,916	4,300	0.991
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,704,800	37,447	0.806
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,735,800	39,444	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	76,151,250	356,872	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,153,500	47,583	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	76,151,250	356,872	1.625
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	90,151,600	71,141	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	31,757,950	25,061	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	51,222,500	40,421	1.750
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	1,000,740	4,392	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	5,003,700	21,961	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	4,002,960	17,569	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	15,011,100	65,884	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	9,006,660	39,530	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	11,008,140	48,315	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	10,007,400	43,923	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	10,007,400	43,923	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	65,048,100	285,497	1.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,769,000	9,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,488,200	5,774	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,622,050	1,444	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,244,100	2,887	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,092,920	3,465	0.682
U.S. Treasury Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,358,700	28,194	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,358,700	28,194	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,717,400	56,389	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,572,600	32,942	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,603,500	9,151	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,731,200	29,282	0.677

\*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	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,414,000	36,602	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	56,362,800	24,253	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,726,980	8,488	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	58,455,080	200,946	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,374,200	49,413	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,791,400	16,471	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	75,000,000	74,797,852	75,210,750	56,301	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	25,070,250	18,767	1.590
<b>Total</b>		<b>7.042</b>					<b>2,442,950,000</b>	<b>2,490,078,383</b>	<b>2,442,624,809</b>	<b>7,666,247</b>	<b>0.982</b>

**Portfolio: Wastewater 208**

**Date: 5/31/21**

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	6/1/2021	MMF	AAA-m	Aaa-mf		1,120	1,120	1,120	89	0.010
Amazon	0.000	6/1/2021	CP	A-1+	P-1	02314PT19	7,265,000	7,264,713	7,264,984	0	0.021
Amazon	0.000	6/1/2021	CP	A-1+	P-1	02314PT19	12,000,000	11,999,320	11,999,973	0	0.031
Apple	0.000	6/1/2021	CP	A-1+	P-1	03785DT14	15,002,000	15,001,100	15,001,967	0	0.041
Exxon Mobil	0.000	6/1/2021	CP	A-1+	P-1	30229AT17	25,000,000	24,994,375	24,999,917	0	0.093
Mizuho Bank	0.000	6/1/2021	CP	A-1	P-1	60689FT16	25,000,000	24,990,938	24,999,833	0	0.149
Sumitomo Mitsui	0.000	6/1/2021	CP	A-1	P-1	86563GT10	25,000,000	24,991,875	24,999,878	0	0.134
United Parcel	0.000	6/1/2021	CP	A-2	P-1	9113A2T14	12,001,000	12,000,767	12,000,987	0	0.010
United Parcel	0.000	6/1/2021	CP	A-2	P-1	9113A2T14	3,001,000	3,000,917	3,000,997	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	8,286,000	0	0.035
Prudential Funding	0.000	6/8/2021	CP	A-1+	P-1	74433GT89	15,000,000	14,999,417	14,999,840	0	0.051
Canadian Imperial Bank	0.050	6/29/2021	CD	A-1	P-1	13606CSW5	20,000,000	20,000,000	19,999,800	556	0.051
U.S. Treasury Note	1.500	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,540,354	34,240	1.494
Toyota	0.000	12/1/2021	CP	A-1+	P-1	89233GZ17	12,009,000	11,999,893	11,998,271	0	0.144
Canadian Imperial Bank	0.150	12/1/2021	CD	A-1	P-1	13606CSV7	8,000,000	8,000,000	8,001,040	667	0.152
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,344,548	36,649	2.459
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,600,815	0	0.046
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,586,620	20,464	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,082,436	40,861	0.146

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

**Portfolio: Wastewater 208 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,686,841	32,280	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,972,921	16,419	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,981,942	12,352	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,111,219	822	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,584,747	5,022	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,983	3	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,422,531	54,343	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,300,021	53,637	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,518,790	86,088	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,123,312	17,502	1.113
<b>Total</b>		<b>0.961</b>					<b>382,772,120</b>	<b>383,116,913</b>	<b>385,515,685</b>	<b>411,992</b>	<b>0.437</b>

**Portfolio: MICLA SER 2010A-D 26J**

Date: 5/31/21

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	6/1/2021	MMF	AAAm	Aaa-mf		141,379	141,379	141,379	1	0.010
<b>Total</b>		<b>0.003</b>					<b>141,379</b>	<b>141,379</b>	<b>141,379</b>	<b>1</b>	<b>0.010</b>

**Portfolio: LA MICLA 2016 STLIG 26U**

Date: 5/31/21

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	6/1/2021	MMF	AAAm	Aaa-mf		148,050	148,050	148,050	1	0.010
<b>Total</b>		<b>0.003</b>					<b>148,050</b>	<b>148,050</b>	<b>148,050</b>	<b>1</b>	<b>0.010</b>

**Portfolio: LA MICLA 2017 STLIG 26Y**

Date: 5/31/21

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	6/1/2021	MMF	AAAm	Aaa-mf		4,984,547	4,984,547	4,984,547	35	0.010
<b>Total</b>		<b>0.003</b>					<b>4,984,547</b>	<b>4,984,547</b>	<b>4,984,547</b>	<b>35</b>	<b>0.010</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: Batiquitos LT 72W**  
**Date: 5/31/21**

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	6/1/2021	MMF	AAAm	Aaa-mf		628	628	628	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	285,800	363	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,749,600	13,851	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	74,499	153	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	75,563	155	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	78,756	162	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	79,820	164	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	76,627	157	2.533
<b>Total</b>		<b>4.898</b>					<b>6,990,628</b>	<b>6,656,000</b>	<b>7,421,294</b>	<b>15,006</b>	<b>2.661</b>

**Portfolio: Harbor Emergency FD 751**  
**Date: 5/31/21**

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	6/1/2021	MMF	AAAm	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	39,909,640	0	0.088
U.S. Treasury Bill	0.000	6/10/2021	Tsy	A-1+	P-1	912796B24	7,548,000	7,545,291	7,545,290	0	0.075
U.S. Treasury Bill	0.000	9/16/2021	Tsy	A-1+	P-1	912796F46	3,161,000	3,160,553	3,160,905	0	0.029
<b>Total</b>		<b>0.029</b>					<b>50,636,034</b>	<b>50,615,518</b>	<b>50,615,869</b>	<b>0</b>	<b>0.083</b>

**Portfolio: Harbor Foods Restoration 70L**  
**Date: 5/31/21**

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	6/1/2021	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	595,786	0	0.075
<b>Total</b>		<b>0.027</b>					<b>596,787</b>	<b>596,573</b>	<b>596,573</b>	<b>0</b>	<b>0.075</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: City of LA DWP PRB 2010C J7D**  
**Date: 5/31/21**

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	6/1/2021	MMF	AAA	Aaa-mf		811	811	811	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	503,647	640	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,408,974	23,413	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	125,584	258	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,346,892	10,973	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	185,183	380	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,455,448	11,195	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	257,553	529	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,656,595	11,608	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,450	15	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	324,602	666	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,627,860	11,549	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	376,752	773	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,280,908	10,837	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,580,264	18,495	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,840,325	19,357	0.574
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,863,446	12,631	0.575
<b>Total</b>		<b>5.079</b>					<b>54,011,811</b>	<b>52,784,237</b>	<b>56,842,295</b>	<b>133,319</b>	<b>2.205</b>

**Portfolio: LA City MICLA19 ST LGT FIN 27F**  
**Date: 5/31/21**

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	6/1/2021	MMF	AAA	Aaa-mf		13,253,589	13,253,589	13,253,589	92	0.010
<b>Total</b>		<b>0.003</b>					<b>13,253,589</b>	<b>13,253,589</b>	<b>13,253,589</b>	<b>92</b>	<b>0.010</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: LA City MICLA20 STLGT5 FIN 27J**

**Date: 5/31/21**

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Type</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>CUSIP</b>	<b>Par Value</b>	<b>Original Cost</b>	<b>MV w/o Accrued*</b>	<b>Accr Income</b>	<b>Yld Mat</b>
Bk of New York Mellon - Sweep	0.010	6/1/2021	MMF	AAAm	Aaa-mf		2,319,289	2,319,289	2,319,289	16	0.010
U.S. Treasury Bill	0.000	6/17/2021	Tsy	A-1+	P-1	9127963H0	1,760,000	1,759,298	1,759,943	0	0.075
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,385	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,603,790	0	0.110
<b>Total</b>		<b>0.205</b>					<b>8,904,289</b>	<b>8,899,232</b>	<b>8,902,407</b>	<b>16</b>	<b>0.075</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.

MONTHLY TRANSACTIONS

Portfolio: Core 9218-1

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
Mizuho Bank	Buy	CP	60689FTV0	5/4/2021	5/4/2021	6/29/2021	50,000,000
Canadian Imperial Bank	Buy	CD	13606CSK1	5/5/2021	5/5/2021	7/14/2021	50,000,000
Mizuho Bank	Buy	CP	60689FU14	5/6/2021	5/6/2021	7/1/2021	24,500,000
United Parcel	Buy	CP	9113A2ST4	5/6/2021	5/6/2021	5/27/2021	25,000,000
Exxon Mobil	Buy	CP	30229ASD2	5/7/2021	5/7/2021	5/13/2021	50,000,000
Exxon Mobil	Buy	CP	30229ASS9	5/7/2021	5/7/2021	5/26/2021	20,000,000
BNP Paribas	Buy	CP	09659BSA9	5/7/2021	5/7/2021	5/10/2021	102,333,000
Exxon Mobil	Buy	CP	30229AST7	5/10/2021	5/10/2021	5/27/2021	46,577,000
BNP Paribas	Buy	CP	09659BSE1	5/13/2021	5/13/2021	5/14/2021	50,000,000
Sumitomo Mitsubishi	Buy	CP	86563GU18	5/13/2021	5/14/2021	7/1/2021	50,000,000
Canadian Imperial Bank	Buy	CD	13606CT61	5/14/2021	5/14/2021	6/2/2021	35,000,000
BNP Paribas	Buy	CP	09659BSJ0	5/14/2021	5/14/2021	5/18/2021	9,986,000
Landesbank Baden-Wuertt	Buy	CD	51501HGX1	5/19/2021	5/20/2021	7/1/2021	100,000,000
Landesbank Baden-Wuertt	Buy	CD	51501HGY9	5/19/2021	5/20/2021	7/28/2021	100,000,000
Canadian Imperial Bank	Buy	CD	13606CTC8	5/19/2021	5/19/2021	8/1/2021	100,000,000
Landesbank Baden-Wuertt	Buy	CP	5148X0SM8	5/20/2021	5/20/2021	5/21/2021	31,735,000
Canadian Imperial Bank	Buy	CD	13606CTG9	5/20/2021	5/20/2021	8/31/2021	60,000,000
Canadian Imperial Bank	Buy	CD	13606CTF1	5/20/2021	5/20/2021	7/1/2021	150,000,000
Mizuho Bank	Buy	CP	60689FVX3	5/20/2021	5/20/2021	8/31/2021	75,000,000
Sumitomo Mitsubishi	Buy	CP	86563GUE0	5/20/2021	5/20/2021	7/14/2021	75,000,000
Exxon Mobil	Buy	CP	30229AVR7	5/20/2021	5/20/2021	8/25/2021	115,000,000
Landesbank Baden-Wuertt	Buy	CP	5148X0SQ9	5/21/2021	5/21/2021	5/24/2021	59,738,000
Landesbank Baden-Wuertt	Buy	CD	51501HHM4	5/24/2021	5/24/2021	7/13/2021	25,000,000
Landesbank Baden-Wuertt	Buy	CD	51501HHL6	5/24/2021	5/24/2021	7/15/2021	50,256,000
Canadian Imperial Bank	Buy	CD	13606CTK0	5/25/2021	5/25/2021	6/28/2021	74,049,000
BNP Paribas	Buy	CP	09659BST8	5/26/2021	5/26/2021	5/27/2021	61,325,000
Toyota	Buy	CP	89233GVVB9	5/26/2021	5/27/2021	8/11/2021	61,330,000
Exxon Mobil	Buy	CP	30229ATU3	5/27/2021	5/27/2021	6/28/2021	50,000,000
Prudential Funding	Buy	CP	74433GTU0	5/27/2021	5/27/2021	6/28/2021	25,000,000
United Parcel	Buy	CP	9113A2TU0	5/27/2021	5/27/2021	6/28/2021	25,000,000
Landesbank Baden-Wuertt	Buy	CP	5148X0TU9	5/28/2021	6/1/2021	6/28/2021	200,000,000
U.S. Treasury Note	Transfer In	Tsy	912828X47	5/28/2021	5/28/2021	4/30/2022	35,000,000
Pepsico	Transfer In	Corp	713448DT2	5/28/2021	5/28/2021	5/2/2022	15,000,000
Apple	Transfer In	Corp	037833CQ1	5/28/2021	5/28/2021	5/11/2022	10,000,000
Intel Corp	Transfer In	Corp	458140BB5	5/28/2021	5/28/2021	5/11/2022	15,000,000

**Portfolio: Core 9218-1 (Cont.)**

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
United Parcel	Transfer In	Tsy	911312BC9	5/28/2021	5/28/2021	5/16/2022	10,000,000
Costco	Transfer In	Corp	22160KAK1	5/28/2021	5/28/2021	5/18/2022	10,000,000
US Bank	Transfer In	Corp	90331HPC1	5/28/2021	5/28/2021	5/23/2022	10,000,000
U.S. Treasury Note	Transfer In	Tsy	912828XR6	5/28/2021	5/28/2021	5/31/2022	80,000,000

**Portfolio: Reserve 9218-2**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FNMA Note	Sell	Agy	3135G05G4	5/10/2021	5/11/2021	7/10/2023	25,000,000
Amazon	Buy	Corp	023135BX3	5/10/2021	5/12/2021	5/12/2026	20,000,000
Amazon	Buy	Corp	023135BW5	5/10/2021	5/12/2021	5/12/2024	10,000,000
Charles Schwab	Buy	Corp	808513BR5	5/11/2021	5/13/2021	5/13/2026	25,000,000
FHLMC Note	Sell	Agy	3137EAEU9	5/12/2021	5/13/2021	7/21/2025	15,000,000
FFCB Note	Sell	Agy	3133EL4F8	5/12/2021	5/13/2021	8/18/2026	20,000,000
UnitedHealth	Buy	Corp	91324PEC2	5/17/2021	5/19/2021	5/15/2026	10,000,000
UnitedHealth	Buy	Corp	91324PEB4	5/17/2021	5/19/2021	5/15/2024	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CCC3	5/19/2021	5/20/2021	5/15/2024	50,000,000
JPMorgan Chase & Co	Buy	Corp	46647PCH7	5/24/2021	6/1/2021	6/1/2025	10,000,000
Morgan Stanley	Buy	Corp	61747YEA9	5/26/2021	6/1/2021	5/30/2025	12,000,000
U.S. Treasury Note	Buy	Tsy	91282CCF6	5/28/2021	6/1/2021	5/31/2026	30,000,000
U.S. Treasury Note	Transfer In	Tsy	912828X3	5/28/2021	5/28/2021	5/31/2026	36,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828X47	5/28/2021	5/28/2021	4/30/2022	35,000,000
U.S. Treasury Note	Transfer Out	Corp	713448DT2	5/28/2021	5/28/2021	5/2/2022	15,000,000
Pepsico	Transfer Out	Corp	037833CQ1	5/28/2021	5/28/2021	5/11/2022	10,000,000
Apple	Transfer Out	Corp	458140BB5	5/28/2021	5/28/2021	5/11/2022	15,000,000
Intel Corp	Transfer Out	Tsy	911312BC9	5/28/2021	5/28/2021	5/16/2022	10,000,000
United Parcel	Transfer Out	Corp	22160KAK1	5/28/2021	5/28/2021	5/18/2022	10,000,000
Costco	Transfer Out	Corp	90331HPC1	5/28/2021	5/28/2021	5/23/2022	10,000,000
US Bank	Transfer Out	Tsy	912828XR6	5/28/2021	5/28/2021	5/31/2022	80,000,000

**Portfolio: Extended Reserve 9218-5**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCB5	5/19/2021	5/20/2021	5/15/2031	75,000,000
U.S. Treasury Note	Buy	Tsy	912828ZB9	5/19/2021	5/20/2021	2/28/2027	75,000,000
U.S. Treasury Note	Buy	Tsy	912828Z78	5/19/2021	5/20/2021	1/31/2027	100,000,000
U.S. Treasury Note	Buy	Tsy	91282CCB5	5/28/2021	6/1/2021	5/15/2031	25,000,000

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

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	912828Z94	5/28/2021	6/1/2021	2/15/2030	65,000,000
U.S. Treasury Note	Buy	Tsy	912828YS3	5/28/2021	6/1/2021	11/15/2029	50,000,000
U.S. Treasury Note	Buy	Tsy	912828YB0	5/28/2021	6/1/2021	8/15/2029	75,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128286X3	5/28/2021	5/28/2021	5/31/2026	36,000,000

**Portfolio: Wastewater 208**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Canadian Imperial Bank	Buy	CD	13606CSV7	5/11/2021	5/12/2021	12/1/2021	8,000,000
Canadian Imperial Bank	Buy	CD	13606CSW5	5/11/2021	5/12/2021	6/29/2021	20,000,000
Prudential Funding	Buy	CP	74433GT89	5/11/2021	5/11/2021	6/8/2021	15,000,000
BNP Paribas	Buy	CP	09659BSL5	5/18/2021	5/18/2021	5/20/2021	12,000,000
Toyota	Buy	CP	89233GZ17	5/18/2021	5/20/2021	12/1/2021	12,009,000
FHLB DN	Buy	Agy	31385XA9	5/20/2021	5/20/2021	5/20/2022	5,603,000



**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. LLOYDS SECURITIES, INC
4. LOOP CAPITAL
5. MARKETAXESS CORP
6. MESIROW FINANCIAL INC
7. MITSUBISHI UFJ 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 UFJ NY
10. BMW US CAPITAL LLC
11. BNP PARIBAS NEW YORK
12. BRISTOL-MYERS SQUIBB
13. CANADIAN IMPERIAL HOLDING
14. CARGILL INC
15. CBA (DE) FINANCE
16. 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. 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. NETJETS 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 6/17/21

**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 6/17/2021 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

