

City of Los Angeles

Office of Finance



Investment Report

June 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

July 28, 2021

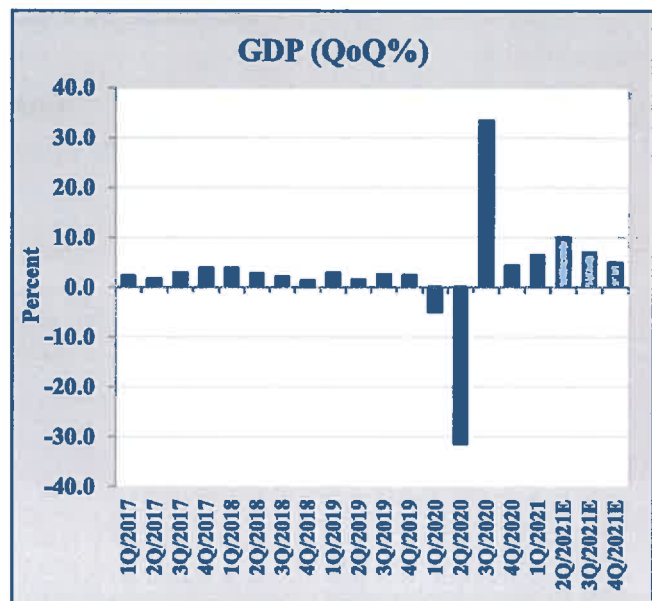
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending June 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.

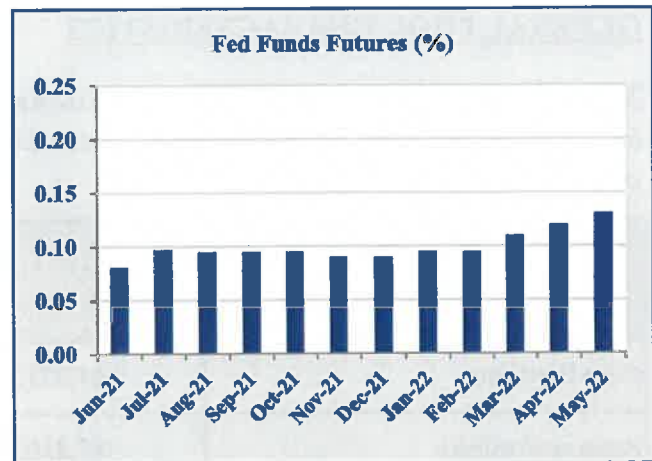
ECONOMIC ENVIRONMENT¹

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 6.6%, which is 0.1% higher than last month's 2021 full-year forecast. The U.S. unemployment rate for June 2021 was 5.9%. The Consumer Price Index (CPI) increased 5.4% for the twelve months ending June 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 18% over the past twelve months.



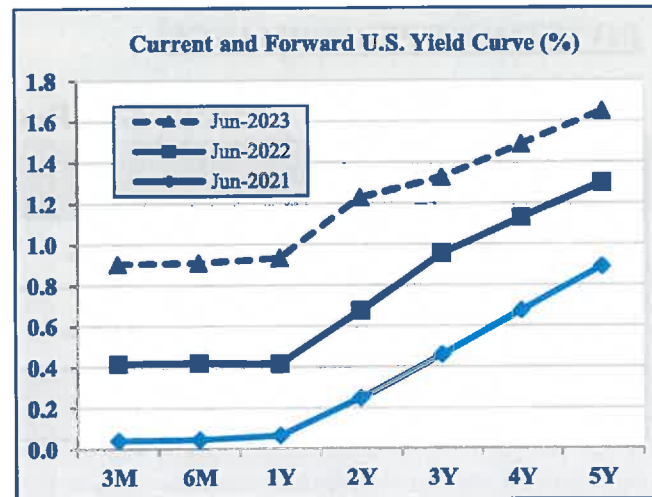
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its June 16, 2021 meeting. They stated, “Progress on vaccinations has reduced the spread of COVID-19 in the United States. Amid this progress 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 June 30, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,071,767,882	0.51%	74 Days	AA+
Reserve Portfolio	\$5,810,204,475	1.74%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,633,473,454	0.99%	7.0 Years	AA+
General Pool	\$12,515,445,810	1.18%	2.8 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.51%	1.74%	0.99%	1.18%
Benchmark	0.06%	0.73%	0.80%	0.53%
Variance	0.45%	1.01%	0.19%	0.65%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	-0.19%	0.58%	0.04%
Benchmark Total Rate of Return	0.00%	-0.21%	0.54%	0.02%
Variance	0.01%	0.02%	0.04%	0.02%

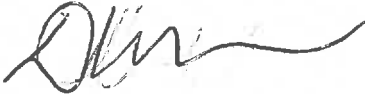
¹ Performance, as measured by total rate of return, is calculated according to Global Investment Performance Standards, which is published by the CFA Institute and is widely accepted as the source of industry standard performance metrics. Section 2.A.1 states that total return, including realized and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

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

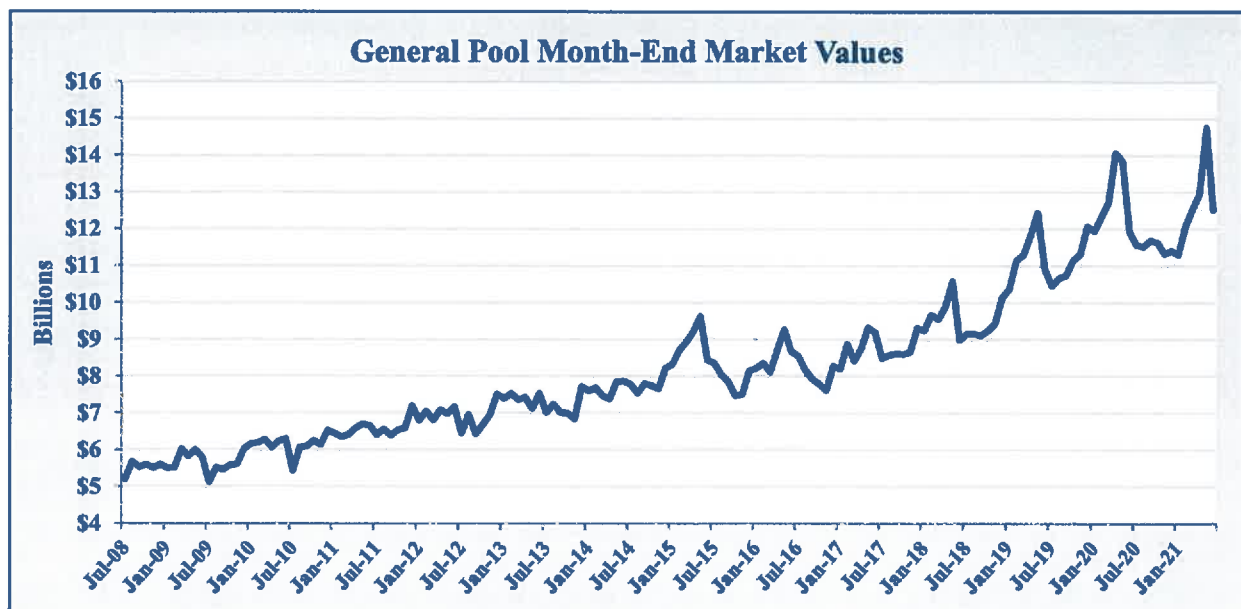
GENERAL POOL ASSET HOLDINGS

June 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	\$703,050,575	\$703,050,328	5.62%	0	0.0
L.A.I.F. (State of California)	\$299,996,916	\$299,996,916	2.40%	0	0.0
Subtotal: Cash and Overnight Invest.	\$1,013,047,490	\$1,013,047,244	8.09%	0	0.0
Commercial Paper	\$1,438,803,000	\$1,438,661,348	11.50%	43	0.1
Negotiable Certificates of Deposit	\$660,256,000	\$660,267,800	5.28%	19	0.1
Corporate Notes	\$242,000,000	\$245,157,840	1.96%	230	0.6
U.S. Agencies/Munis/Supras	\$70,000,000	\$71,033,800	0.57%	303	0.8
U.S. Treasuries	\$636,600,000	\$643,599,850	5.14%	230	0.6
Subtotal: Pooled Investments:	\$3,047,659,000	\$3,058,720,638	24.44%	98	0.3
Total Short-Term Core Portfolio:	\$4,060,706,490	\$4,071,767,882	32.53%	74	0.2
Money Market Funds	\$150,000	\$150,000	0.00%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$971,500,000	\$991,008,575	7.92%	1,092	3.0
Asset-Backed Securities	\$54,013,139	\$54,958,980	0.44%	1,111	3.0
U.S. Agencies/Munis/Supras	\$480,950,000	\$486,918,254	3.89%	1,514	4.1
U.S. Treasuries	\$6,743,000,000	\$6,910,642,120	55.22%	1,555	4.3
Total Long-Term Reserve Portfolios:	\$8,249,613,139	\$8,443,677,929	67.47%	1,495	4.1
Total Cash and Pooled Investments:	\$12,310,319,629	\$12,515,445,810	100.00%	1,033	2.8

*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



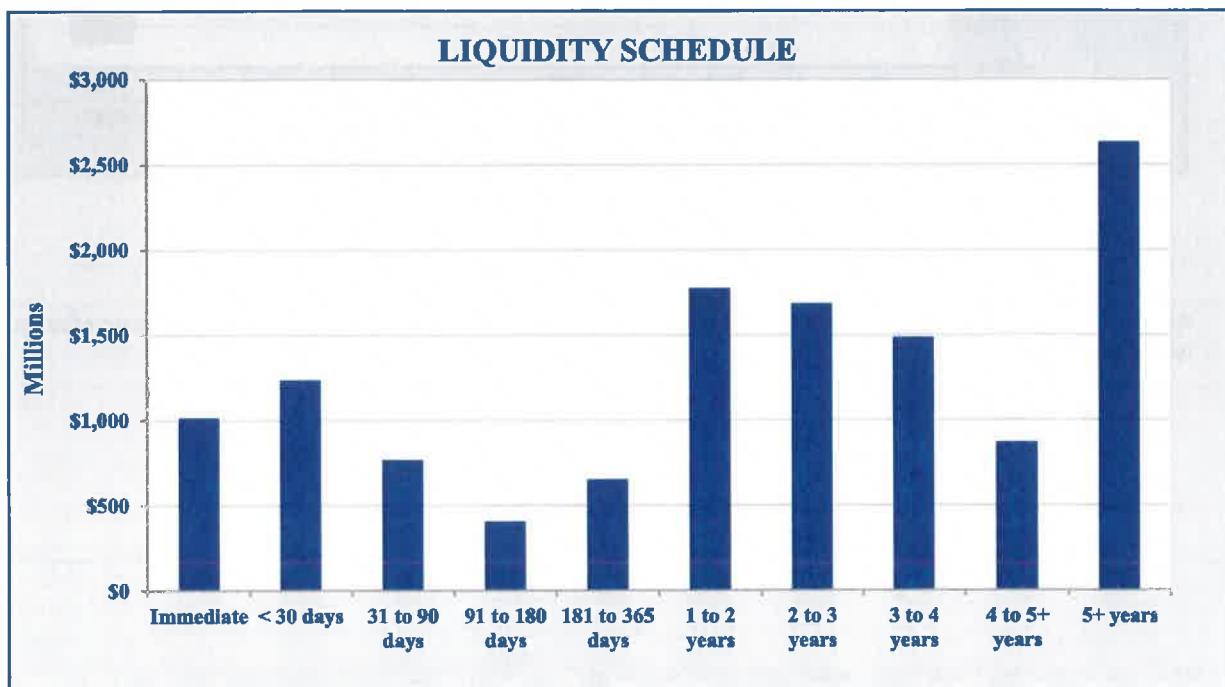
GENERAL POOL LIQUIDITY SCHEDULE
 June 30, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
Description				
L.A.I.F. (State of California)	Immediate	\$299,996,916	\$299,996,916	2.40%
Money Market Funds	Immediate	\$703,200,328	\$1,003,197,244	8.02%
Bank Deposits*	Immediate	\$10,000,000	\$1,013,197,244	8.10%
Subtotal		\$1,013,197,244		
Pooled Investments Maturing:				
	< 30 days**	\$1,235,788,341	\$2,248,985,584	17.97%
	31 to 90 days	\$766,945,047	\$3,015,930,631	24.10%
	91 to 180 days	\$404,233,461	\$3,420,164,092	27.33%
	181 to 365 days	\$651,753,790	\$4,071,917,882	32.54%
	1 to 2 years	\$1,774,729,760	\$5,846,647,642	46.72%
	2 to 3 years	\$1,682,724,490	\$7,529,372,132	60.16%
	3 to 4 years	\$1,483,378,055	\$9,012,750,187	72.01%
	4 to 5 years	\$869,222,170	\$9,881,972,357	78.96%
	5+ years	\$2,633,473,454	\$12,515,445,810	100.00%
Total Cash and Pooled Investments		\$12,515,445,810		

*Collected Balance for Wells Fargo Active Accounts.

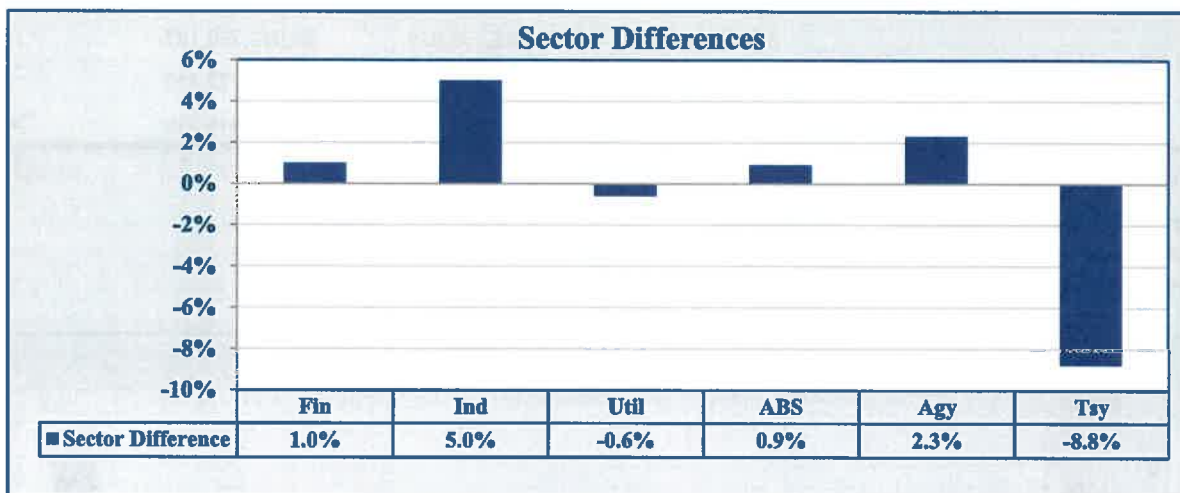
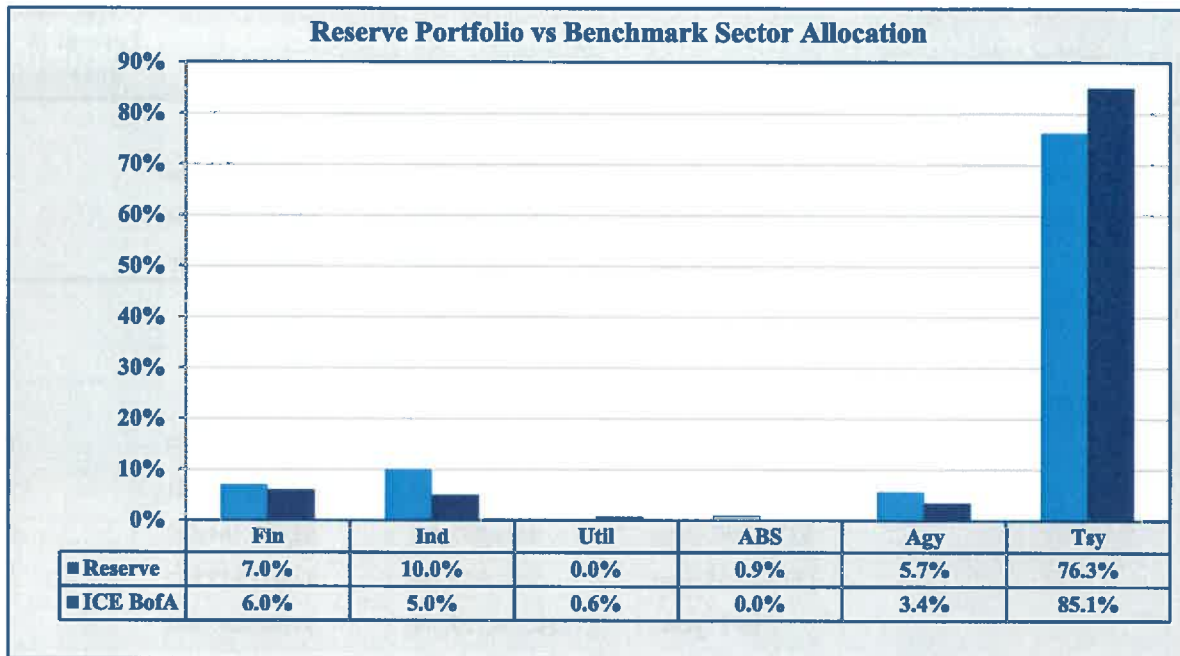
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

June 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

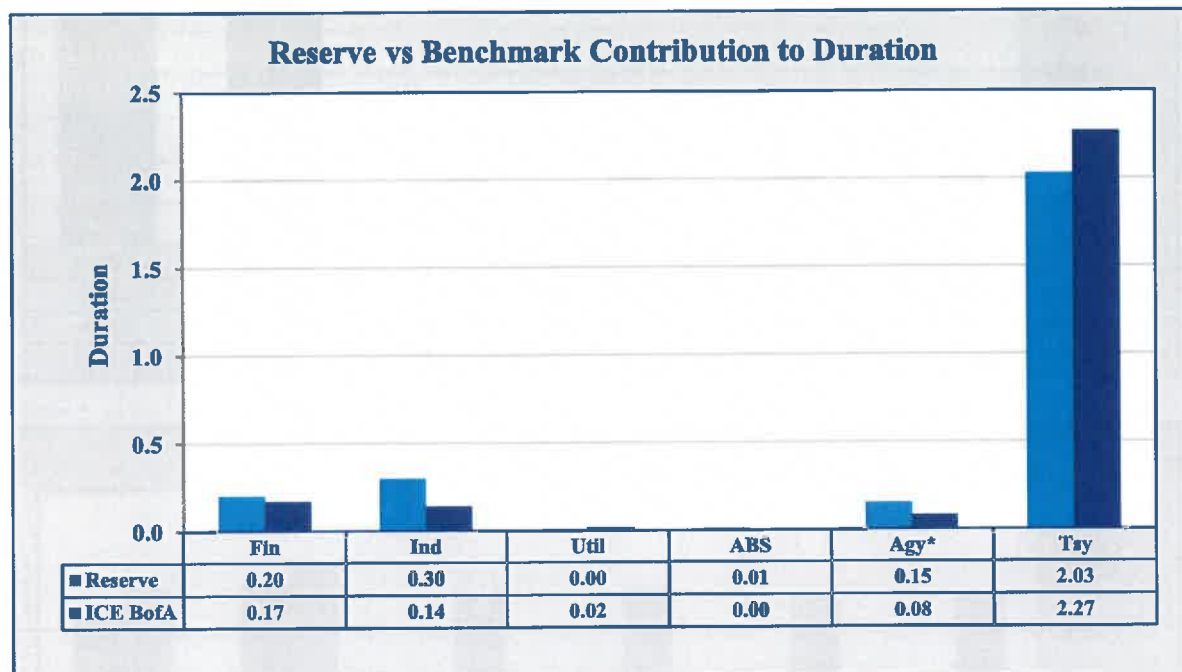
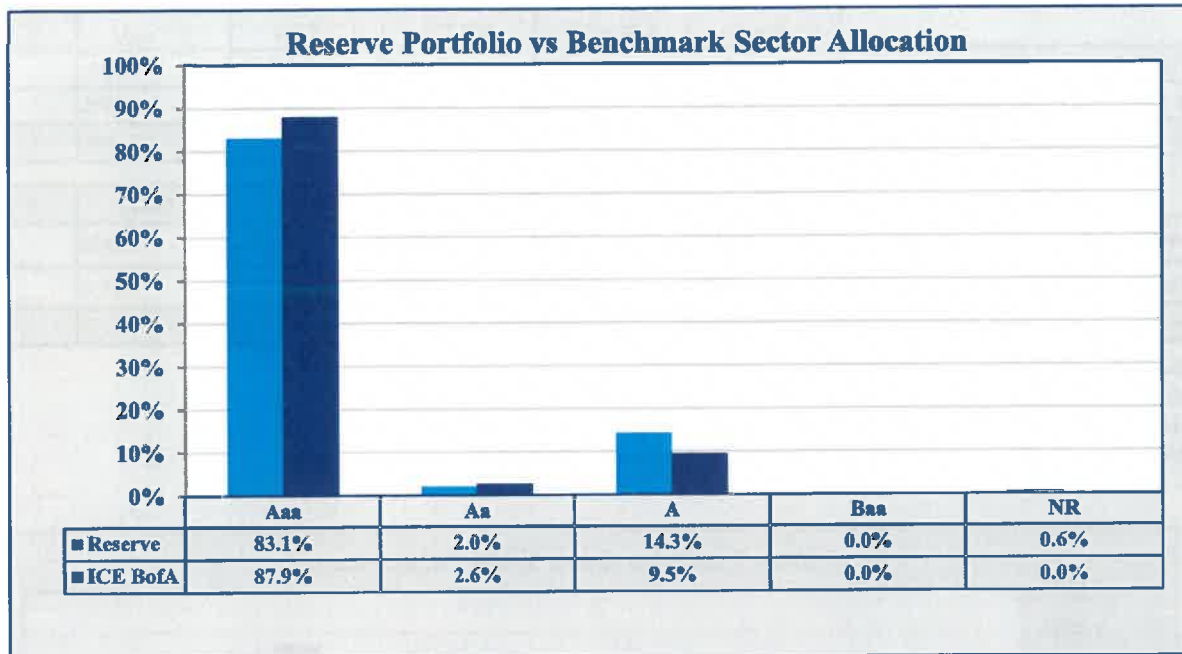
Agy – Government Agencies, Municipalities, and Supranationals

Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices

RESERVE CREDIT RATINGS and DURATION

June 30, 2021



*Included 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

June 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.51%	0.40%	0.35%	0.35%	1.34%	1.26%
60 Day CP/30 Day Agy Benchmark*	0.06%	0.07%	0.10%	0.10%	1.29%	1.22%
Variance	0.45%	0.33%	0.24%	0.24%	0.05%	0.04%

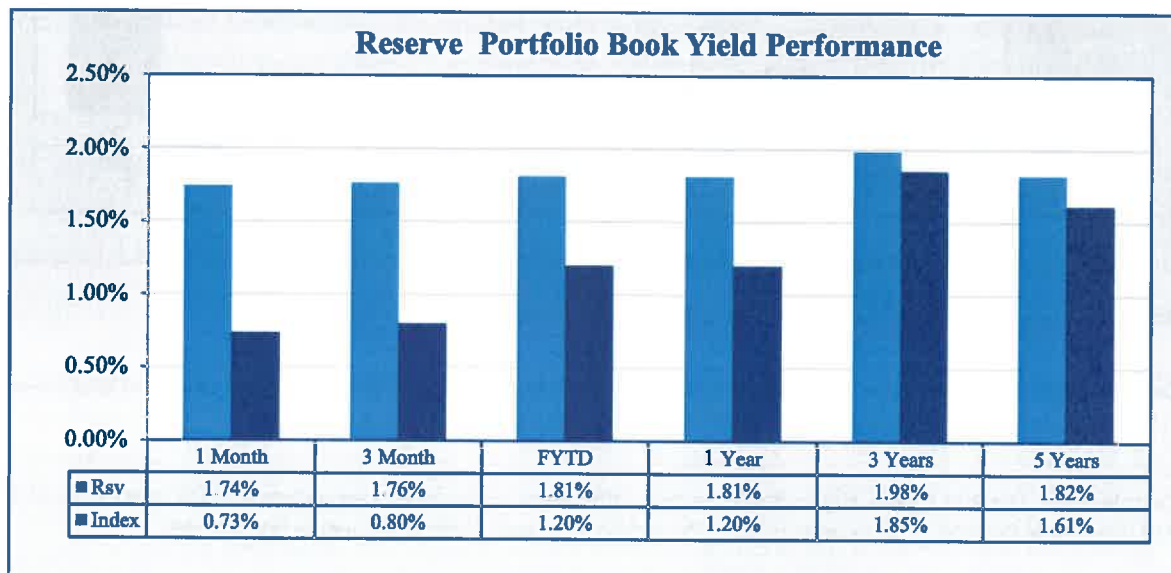
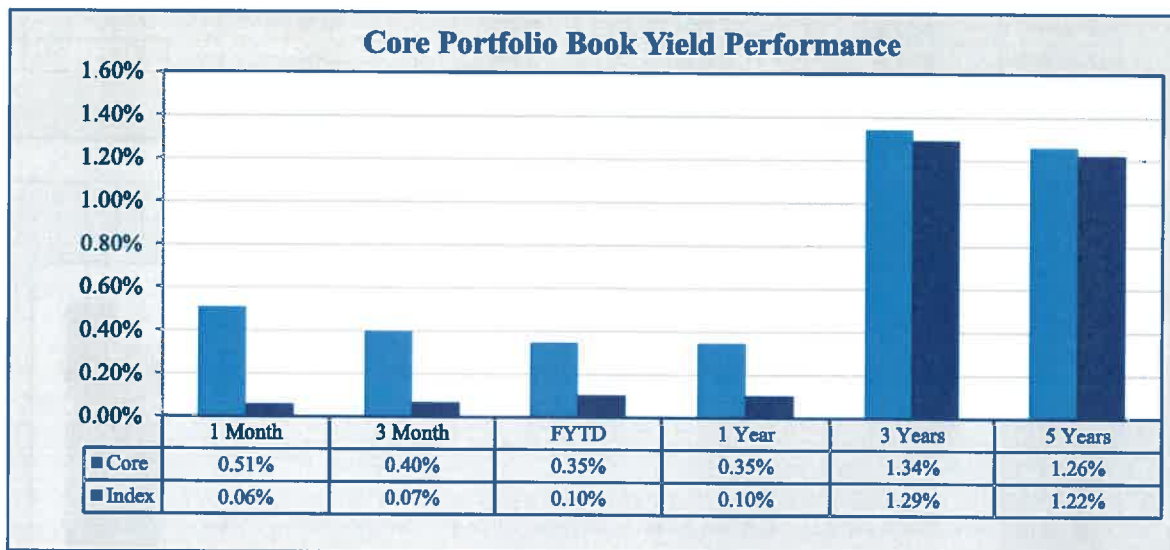
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.74%	1.76%	1.81%	1.81%	1.98%	1.82%
1-5 Year Govt/Corp Index**	0.73%	0.80%	1.20%	1.20%	1.85%	1.61%
Variance	1.01%	0.96%	0.61%	0.61%	0.13%	0.21%

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

June 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.99%	0.95%	0.86%	0.86%	0.00%	0.00%
5-10 Year US Treasury Index*	0.80%	0.78%	0.68%	0.68%	0.00%	0.00%
Variance	0.19%	0.17%	0.18%	0.18%	N/A	N/A

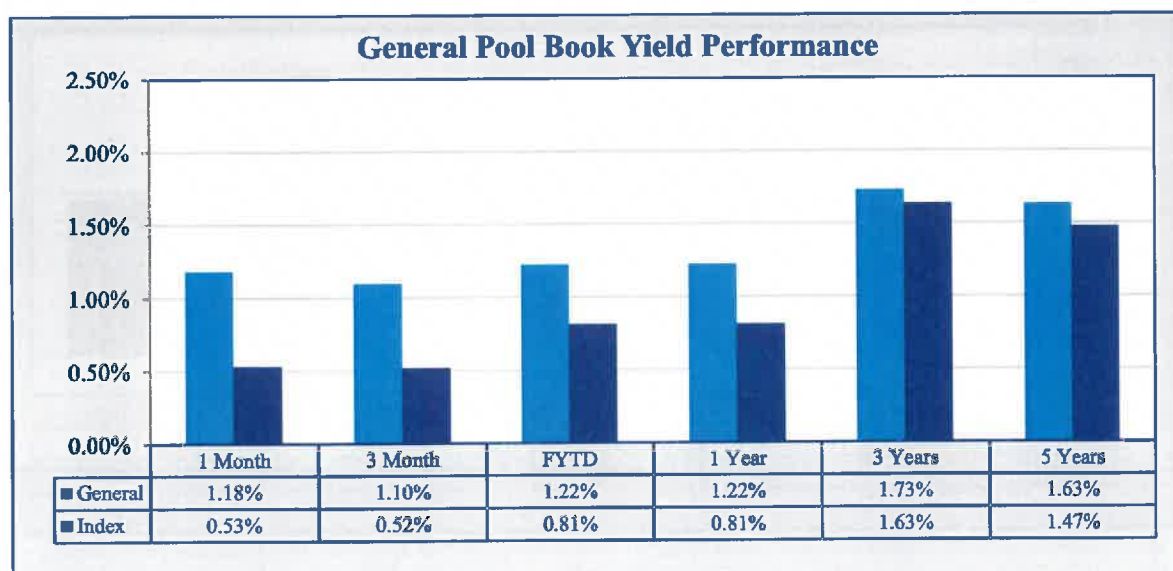
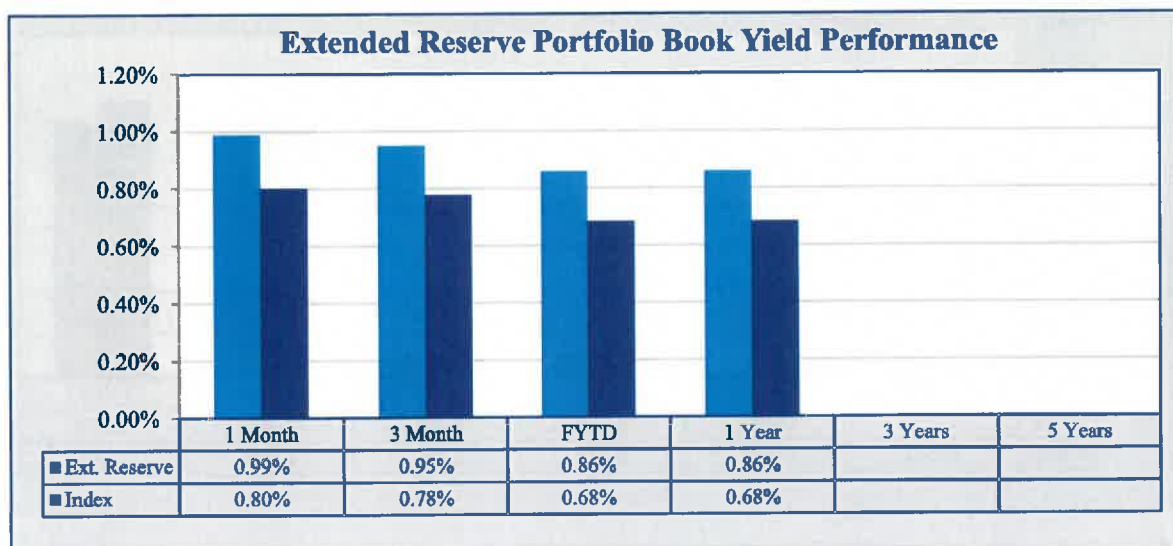
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.18%	1.10%	1.22%	1.22%	1.73%	1.63%
Weighted Benchmark**	0.53%	0.52%	0.81%	0.81%	1.63%	1.47%
Variance	0.65%	0.58%	0.41%	0.41%	0.09%	0.16%

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

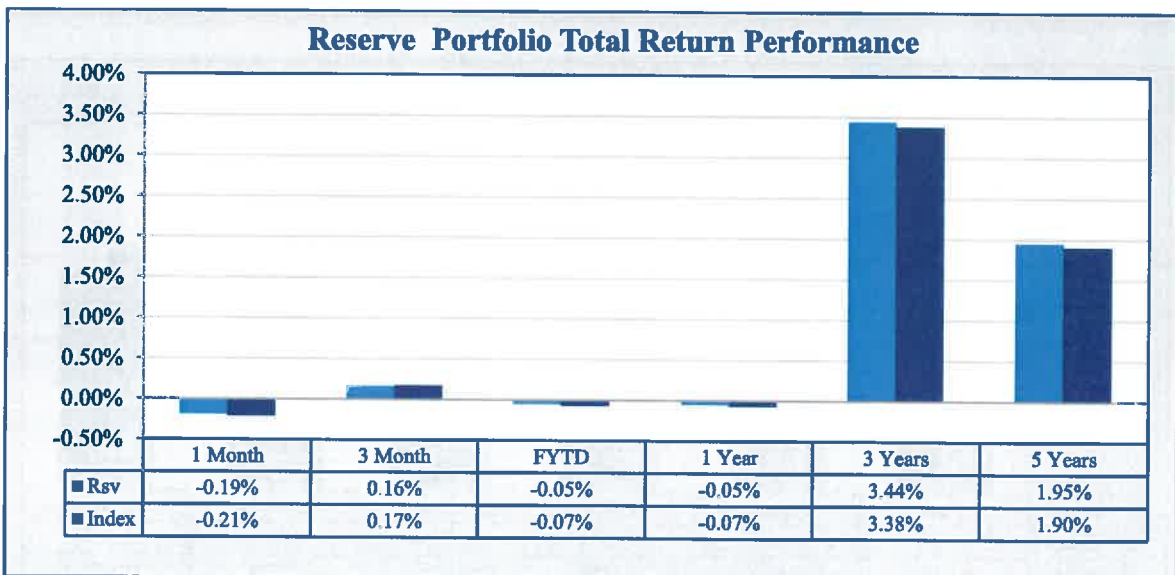
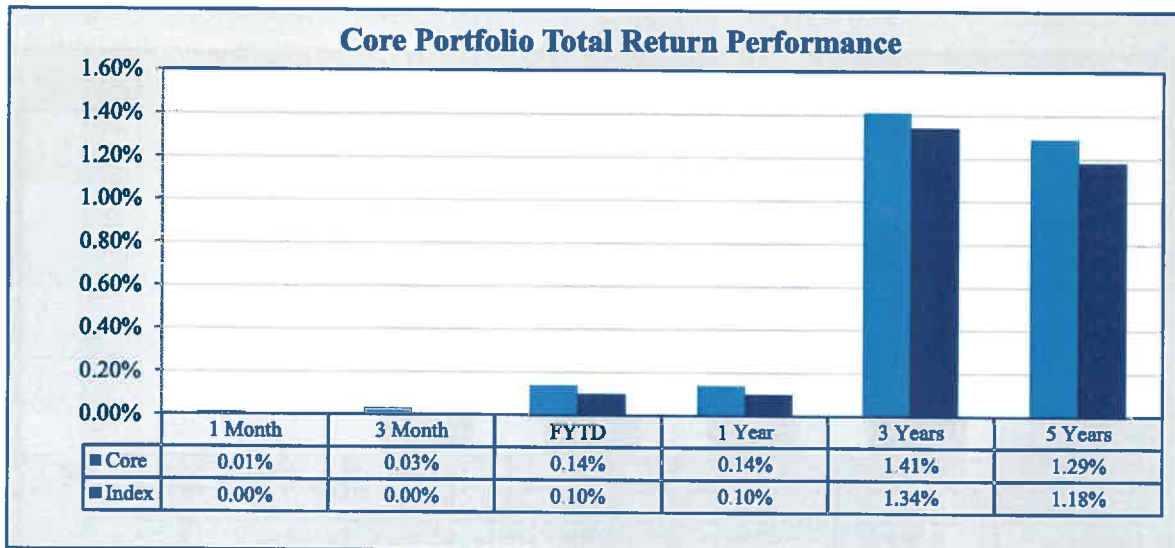
June 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.01%	0.03%	0.14%	0.14%	1.41%	1.29%
3 Month Treasury Bill Index*	0.00%	0.00%	0.10%	0.10%	1.34%	1.18%
Variance	0.01%	0.03%	0.04%	0.04%	0.07%	0.11%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.19%	0.16%	-0.05%	-0.05%	3.44%	1.95%
1-5 Year Govt/Corp Index*	-0.21%	0.17%	-0.07%	-0.07%	3.38%	1.90%
Variance	0.02%	-0.01%	0.02%	0.02%	0.06%	0.05%

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

June 30, 2021

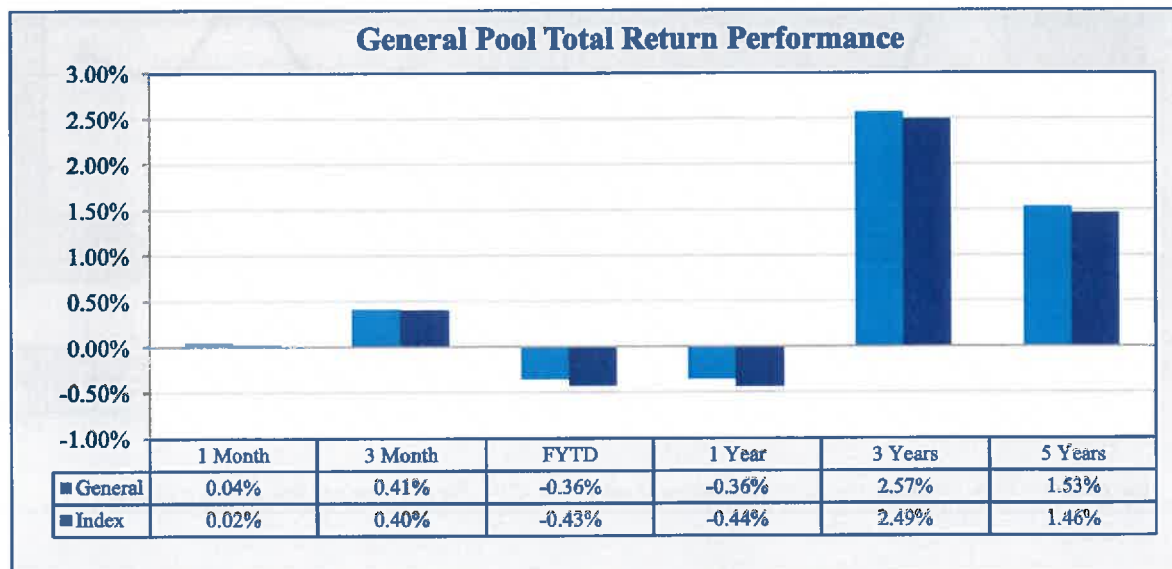
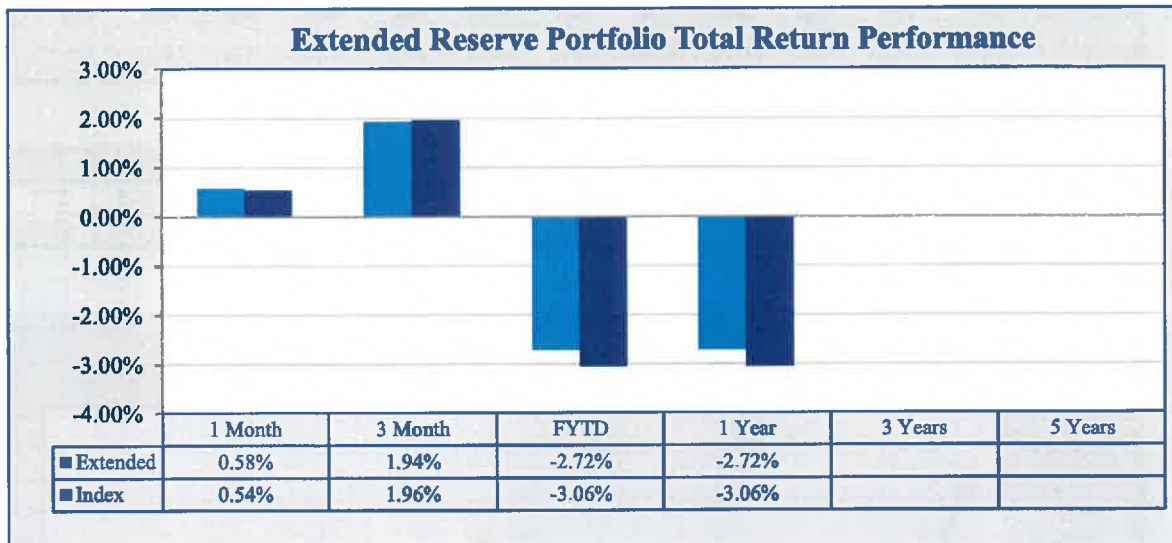
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.58%	1.94%	-2.72%	-2.72%	N/A	N/A
5-10 Year Treasury Index*	0.54%	1.96%	-3.06%	-3.06%	N/A	N/A
Variance	0.04%	-0.02%	0.34%	0.34%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	0.04%	0.41%	-0.36%	-0.36%	2.57%	1.53%
General Portfolio Weighted Index**	0.02%	0.40%	-0.43%	-0.44%	2.49%	1.46%
Variance	0.02%	0.01%	0.07%	0.08%	0.08%	0.07%

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

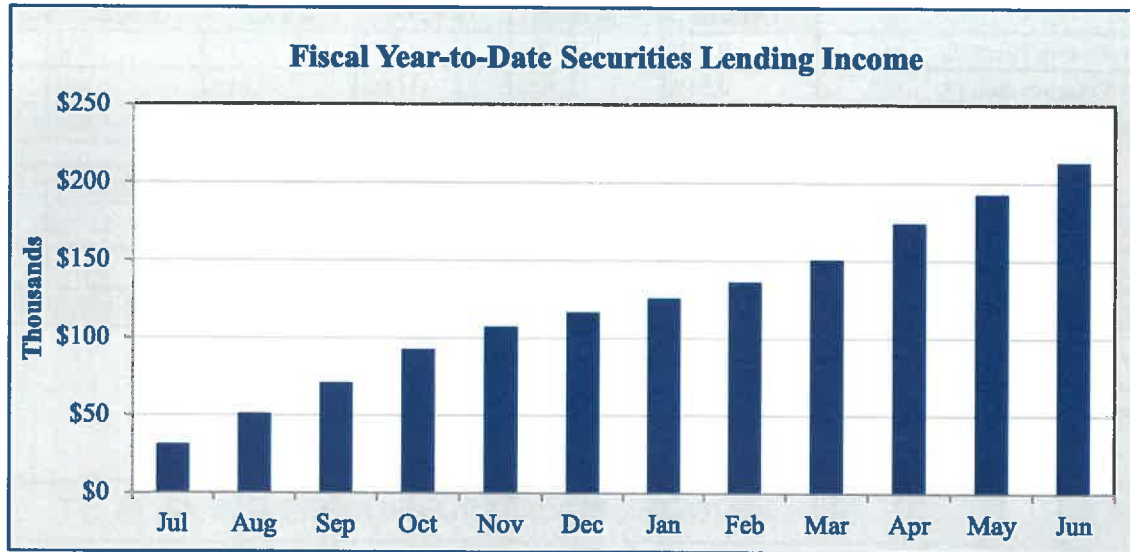
*Performance is measured using ice BofA Indices

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



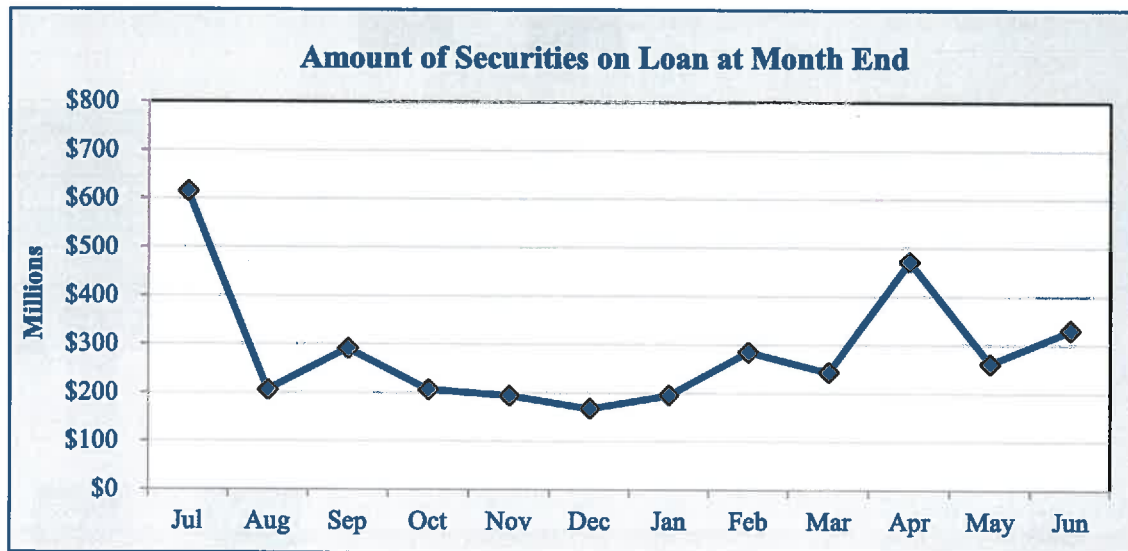
SECURITIES LENDING INFORMATION

June 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	\$19	\$20
FYTD*	\$31	\$51	\$71	\$92	\$107	\$117	\$126	\$136	\$151	\$174	\$193	\$213

*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	\$330

*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: 6/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		7/1/2021	Bank				10,000,000	10,000,000	10,000,000		
Bk of New York Mellon - Sweep	0.010	7/1/2021	MMF	AAAm	Aaa-mf		406,680	406,680	406,680	2	0.010
Dreyfus Tax Exempt Cash Mgmt	0.010	7/1/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,824	2,468,824	2,468,577	20	0.010
Treasury Plus Money Market	0.010	7/1/2021	MMF	AAAm	Aaa-mf	94975H312	700,175,071	700,175,071	700,175,071	771	0.010
Apple	0.000	7/1/2021	CP	A-1+	P-1	03785DU12	20,000,000	19,999,278	19,999,978	0	0.021
Mizuho Bank	0.000	7/1/2021	CP	A-1	P-1	60689FU14	35,000,000	34,993,263	34,999,922	0	0.108
Mizuho Bank	0.000	7/1/2021	CP	A-1	P-1	60689FU14	24,500,000	24,495,998	24,499,946	0	0.108
Sumitomo Mitsui	0.000	7/1/2021	CP	A-1	P-1	86563GU18	30,000,000	29,994,500	29,999,942	0	0.103
Sumitomo Mitsui	0.000	7/1/2021	CP	A-1	P-1	86563GU18	50,000,000	49,994,667	49,999,903	0	0.082
Toyota	0.000	7/1/2021	CP	A-1+	P-1	89233GU12	30,000,000	29,995,667	29,999,950	0	0.082
United Parcel	0.000	7/1/2021	CP	A-2	P-1	9113A2U12	25,000,000	24,999,549	24,999,979	0	0.010
LAIF	0.262	7/1/2021	LAIF	NR	NR	SYS34208	74,999,027	74,999,027	74,999,027	61,245	0.262
LAIF	0.262	7/1/2021	LAIF	NR	NR	SYS50078	74,999,638	74,999,638	74,999,638	61,246	0.262
LAIF	0.262	7/1/2021	LAIF	NR	NR	SYS50080	74,999,363	74,999,363	74,999,363	61,245	0.262
LAIF	0.262	7/1/2021	LAIF	NR	NR	SYS50081	74,998,886	74,998,886	74,998,886	61,245	0.262
Canadian Imperial Bank	0.090	7/1/2021	CD	A-1	P-1	13606CSB1	25,000,000	25,000,000	25,000,000	4,063	0.091
Canadian Imperial Bank	0.050	7/1/2021	CD	A-1	P-1	13606CTF1	150,000,000	150,000,000	150,000,000	8,750	0.051
Landesbank Baden-Wuertt	0.110	7/1/2021	CD	NR	P-1	51501HGX1	100,000,000	100,000,000	100,000,000	12,833	0.112
U.S. Treasury Bill	0.000	7/1/2021	Tsy	A-1+	P-1	912796B40	81,600,000	81,599,429	81,600,000	0	0.029
Sumitomo Mitsui	0.000	7/6/2021	CP	A-1	P-1	86563GU67	127,900,000	127,897,442	127,898,507	0	0.062
Sumitomo Mitsui	0.000	7/9/2021	CP	A-1	P-1	86563GU91	100,000,000	99,995,889	99,998,250	0	0.041
Landesbank Baden-Wuertt	0.100	7/13/2021	CD	NR	P-1	51501HHM4	25,000,000	25,000,000	25,000,000	2,639	0.101
Sumitomo Mitsui	0.000	7/14/2021	CP	A-1	P-1	86563GUE0	75,000,000	74,990,833	74,997,959	0	0.082
Canadian Imperial Bank	0.060	7/14/2021	CD	A-1	P-1	13606CSK1	50,000,000	50,000,000	50,012,000	4,750	0.061
Landesbank Baden-Wuertt	0.000	7/15/2021	CP	NR	P-1	5148X0UF0	39,253,000	39,250,601	39,251,364	0	0.103
Landesbank Baden-Wuertt	0.100	7/15/2021	CD	NR	P-1	51501HHL6	50,256,000	50,256,000	50,256,000	5,305	0.101
Landesbank Baden-Wuertt	0.000	7/27/2021	CP	NR	P-1	5148X0UT0	74,490,000	74,481,061	74,484,413	0	0.082
Landesbank Baden-Wuertt	0.000	7/28/2021	CP	NR	P-1	5148X0UU7	22,790,000	22,788,063	22,788,227	0	0.062
Landesbank Baden-Wuertt	0.120	7/28/2021	CD	NR	P-1	51501HGY9	100,000,000	100,000,000	100,002,000	14,000	0.122
Toyota	0.000	8/10/2021	CP	A-1+	P-1	89233GVA1	40,484,000	40,481,099	40,480,450	0	0.062
Toyota	0.000	8/11/2021	CP	A-1+	P-1	89233GVB9	61,330,000	61,324,821	61,324,419	0	0.041
Canadian Imperial Bank	0.080	8/11/2021	CD	A-1	P-1	13606CTC8	100,000,000	100,000,000	99,999,000	9,556	0.081
Toyota	0.000	8/12/2021	CP	A-1+	P-1	89233GVC7	80,006,000	80,000,000	79,998,451	0	0.062
Exxon Mobil	0.000	8/25/2021	CP	A-1+	P-1	30229AVR7	115,000,000	114,984,507	114,989,267	0	0.051
Mizuho Bank	0.000	8/31/2021	CP	A-1	P-1	60689FVX3	75,000,000	74,979,615	74,989,538	0	0.098

*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
Canadian Imperial Bank	0.080	8/31/2021	CD	A-1	P-1	13606CTG9	60,000,000	60,000,000	59,998,800	5,600	0.081
Sumitomo Mitsui	0.000	9/8/2021	CP	A-1	P-1	86563GW81	100,000,000	99,988,167	99,985,806	0	0.062
Pfizer	3.000	9/15/2021	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,058,300	88,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,139,000	201,766	2.878
Sumitomo Mitsui	0.000	9/21/2021	CP	A-1	P-1	86563GWM0	100,000,000	99,981,333	99,982,017	0	0.082
Mizuho Bank	0.000	10/6/2021	CP	A-1	P-1	60689FX60	100,000,000	99,979,375	99,974,683	0	0.077
Mizuho Bank	0.000	10/14/2021	CP	A-1	P-1	60689FXE3	113,050,000	113,021,439	113,018,378	0	0.087
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,204,250	151,212	2.937
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,161,250	84,239	1.907
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	85,548,250	286,413	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,102,250	77,083	1.851
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HNX7	15,000,000	14,993,368	15,142,950	64,688	3.496
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,081,450	33,333	2.116
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,275,750	302,604	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A2	91159HHP8	10,000,000	9,996,608	10,116,700	114,479	2.660
IBM	2.500	1/27/2022	Corp	A-	A2	459200JQ5	15,000,000	14,996,387	15,203,400	160,417	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,187,500	156,000	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,206,200	108,333	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,122,100	73,750	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,181,700	85,556	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,400,800	141,393	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,734,800	259,221	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,082,450	29,588	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,247,350	88,763	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,136,900	44,792	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,205,350	67,188	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,369,250	78,974	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,590,800	126,359	2.074
Pepsico	2.250	5/2/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,516,950	110,564	2.073
Apple	2.300	5/11/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,233,250	55,313	2.290
Intel	2.350	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,996,608	10,164,000	31,944	2.336
United Parcel	2.350	5/16/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,252,150	48,958	2.362
Costco	2.300	5/18/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,168,500	29,375	2.378
US Bank	2.650	5/23/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,992,708	10,166,000	27,472	2.376
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA-	A1	90331HPC1	10,000,000	9,996,516	10,198,400	27,972	2.686
				AA+	Aaa	912828XR6	80,000,000	79,992,438	81,206,400	118,579	1.759

*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
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,494	25,361,750	18,111	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,297,240	11,183	3.050
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	66,064,050	3,091	1.854
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,262,828	66,064,050	3,091	1.342
Total		0.203					4,060,706,490	4,060,792,439	4,071,767,882	3,623,408	0.508

Portfolio: Reserve 9218-2

Date: 6/30/21

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	7/1/2021	MMF	AAAm	Aaa-mf		150,000	150,000	150,000	1	0.010
Toyota ABS	1.920	7/15/2022	ABS	AAA	Aaa	89233MAB9	1,586,451	1,586,334	1,587,959	1,354	1.933
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,998,200	20,431,200	208,250	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,105,469	50,953,000	391,057	1.831
Procter & Gamble	2.150	8/1/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,985,400	10,211,700	83,611	2.181
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,091,300	394,475	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,225,100	88,403	2.474
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,191,100	69,333	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	912828S8	40,000,000	39,826,563	40,700,000	217,255	1.716
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	51,019,500	313,349	1.606
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,359,500	109,809	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,376,600	104,028	1.824
Nissan ABS	1.970	9/15/2022	ABS	AAA	Aaa	65479JAB9	671,241	671,234	671,704	588	1.979
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,112,400	34,892	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	60,988,800	264,130	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,344,250	71,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,229,500	47,778	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	3,255,447	3,255,117	3,264,888	1,474	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,230,500	168,478	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,214,900	303,261	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,533,800	81,944	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,515,000	155,656	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,218,900	23,292	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,499,350	34,000	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,556,400	101,639	2.105

*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
MUFG Union Bank	2.100	12/9/2022	Corp	A	A3	90520EAK7	12,000,000	12,000,000	12,275,760	15,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,060,500	35,519	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,437,100	866	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,311,300	2,599	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,618,400	553,591	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,747,600	250,167	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,726,500	495,338	2.535
Adobe	1.700	2/1/2023	Corp	A	A2	00724PAA7	5,000,000	4,993,150	5,110,150	35,417	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,368,100	114,000	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	114,442,900	965,115	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,211,700	263,213	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,146,100	38,542	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,586,600	128,333	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	88,386,400	534,153	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,869,550	91,875	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,147,500	115,829	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,147,500	115,829	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	104,590,000	463,315	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,130,400	18,750	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,572,000	44,083	3.465
FNMA Note	0.250	5/22/2023	Agy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	24,997,500	6,771	0.351
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	89,077,450	197,985	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,199,250	58,231	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	10,010,800	3,111	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,604,500	15,556	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,359,500	3,567	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,067,350	4,637	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,068,600	34,222	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,055,500	31,417	0.669
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,623,800	152,847	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,096,000	688,260	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,548,000	344,130	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,011,600	16,567	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	157,986,000	1,378,736	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,274,800	348,194	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,003,700	5,573	0.418

*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
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,007,000	19,167	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,020,550	252,937	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,443,250	180,669	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,745,600	80,097	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	52,969,000	242,188	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	154,552,500	410,666	0.943
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	84,890,400	194,809	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,452,800	143,989	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,134,450	39,063	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,008,900	2,667	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	58,110,800	3,923	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,694,400	160,986	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,758,200	163,875	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,952,900	31,875	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,376,750	300,781	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,760,300	160,194	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	42,201,600	417,127	2.446
3M Company	3.250	2/1/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,711,100	123,681	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	105,270,000	793,818	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,542,200	82,333	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,081,000	50,823	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,057,300	21,458	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,988,000	32,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,518,250	400,615	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,938,200	106,831	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	10,020,100	14,011	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,181,090	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	912828R66	40,000,000	39,915,625	42,053,200	151,630	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,112,250	84,239	1.997
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,981,300	6,125	0.499
IBM	3.000	5/15/2024	Corp	A-	A2	459200Y8	15,000,000	14,942,700	15,987,300	57,500	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	9,988,600	6,417	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	49,730,500	15,965	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913QZV0	10,000,000	9,978,700	10,631,100	34,833	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	83,609,600	135,519	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,902,400	33,880	1.884

*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 NA	0.523	6/14/2024	Corp	A-	A2	060511GY6	10,000,000	10,000,000	9,997,300	2,470	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	15,007,500	3,650	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	83,668,800	4,348	1.825
Cramer Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,521,100	109,722	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	72,751,000	510,981	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,540,700	104,167	2.282
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,667,350	121,833	2.197
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aaa	30231GBC5	10,000,000	10,000,000	10,418,300	75,713	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	71,520,313	73,029,600	438,689	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,589,063	41,731,200	250,679	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,397,100	55,903	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,977,200	10,408,900	55,000	1.848
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,354,000	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	76,989,258	78,893,250	400,615	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,796,000	94,262	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	51,279,297	52,595,500	267,077	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,428,400	46,667	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,359,000	34,306	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,718,000	68,611	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,250,900	28,646	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,399,250	189,538	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,488,800	31,653	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,195,000	127,049	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,463,400	14,931	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YV0	120,000,000	120,342,188	124,893,600	5,707	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,247,050	274,896	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,899,340	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,666,450	136,667	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,690,500	143,387	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,381,000	286,775	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,104,800	229,420	0.329
Adobe	1.900	2/1/2025	Corp	A	A2	00724PAB5	5,000,000	4,989,350	5,197,750	39,583	1.516
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEF0	15,000,000	14,988,450	15,481,200	86,875	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,327,300	69,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,178,000	34,944	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,432,625	26,391	0.563

*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	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,481,600	300,815	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	4590581A2	20,000,000	19,885,800	20,039,400	45,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,212,500	41,632	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	39,810,800	50,273	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	109,479,700	138,251	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,982,600	23,958	0.667
Bank of America NA	0.976	4/22/2025	Corp	A-	A2	06051GUR1	15,000,000	15,000,000	15,049,200	28,060	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	10,027,800	15,533	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,096,250	12,500	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,059,850	7,813	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,066,000	9,583	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,685,100	81,420	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,527,650	122,130	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,952,240	7,900	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	9,981,600	6,867	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	10,019,400	6,222	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,920,800	26,526	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,154,800	450,829	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,577,400	225,414	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,262,900	37,569	1.382
Apple	0.550	8/20/2025	Corp	AA+	Aa1	912828K74	30,000,000	32,274,623	31,577,400	225,414	0.451
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	037833DX5	15,000,000	14,964,600	14,840,400	30,021	0.598
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	6174468R3	10,000,000	10,000,000	9,997,100	16,800	0.864
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	4590581L8	25,000,000	24,971,750	24,702,500	21,875	0.523
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	742718FL8	15,000,000	14,975,700	14,827,650	14,208	0.583
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	110122DN5	10,000,000	9,983,800	9,912,300	10,000	0.783
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	637639AE5	20,000,000	14,951,550	14,800,500	7,500	0.816
Apple	0.700	2/8/2026	Corp	AA+	Aa1	06406RAQ0	20,000,000	19,957,000	19,793,000	63,750	0.794
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	037833EB2	20,000,000	19,955,000	19,779,200	55,611	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,583,700	427,348	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,107,300	183,149	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	25,922,750	152,624	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	25,922,750	152,624	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	25,922,750	152,624	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	24,965,750	75,000	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	29,879,400	56,557	0.963

*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	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	59,728,200	75,815	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	20,011,600	27,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	25,018,500	38,333	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	10,005,200	13,417	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	29,843,100	19,057	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	29,843,100	19,057	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	53,051,000	89,993	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	37,135,700	62,995	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,305,100	8,999	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	32,891,620	55,796	0.451
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	20,000,000	19,967,000	19,961,200	8,167	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,977,500	4,063	1.134
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	30,000,000	713	0.873
Total		2.784					5,626,663,139	5,662,282,232	5,810,204,475	23,910,320	1.740

Portfolio: Extended Reserve 9218-5

Date: 6/30/21

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	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,943,750	20,484,400	91,916	0.602
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	37,050,781	35,847,700	160,853	0.412
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	21,178,125	20,484,400	91,916	0.399
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	60,000,000	63,782,813	61,453,200	275,747	0.326
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	32,183,177	31,467,600	151,563	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	25,902,250	34,409	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	51,804,500	68,818	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,624,050	61,936	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	78,216,750	3,567	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,643,350	713	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,428,400	93,854	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	77,142,000	469,268	0.420
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	102,856,000	625,691	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	80,197,500	633,978	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	100,770,000	376,019	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,077,000	37,602	0.590

*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	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,077,000	37,602	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	75,577,500	282,014	1.020
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,947,500	78,552	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,746,800	16,940	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	31,309,628	4,692	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,195,250	340	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,517,150	204	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	48,390,500	679	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,873,350	476	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	24,123,000	41,780	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	53,070,600	91,916	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,772,200	58,492	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	63,326,900	203,349	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,742,600	31,285	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	150,703,500	471,311	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	100,391,000	210,598	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	50,195,500	105,299	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133BLZX5	17,200,000	17,212,040	17,068,936	18,633	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	100,250,000	3,397	1.211
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,747,640	45,647	0.806
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,807,800	47,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	76,767,000	457,873	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,235,600	61,050	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	76,767,000	457,873	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	90,897,840	196,685	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	32,020,830	69,287	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	51,646,500	111,753	1.438
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	1,010,630	5,635	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	5,053,150	28,177	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	4,042,520	22,541	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	15,159,450	84,530	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	9,095,670	50,718	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	11,116,930	61,989	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	10,106,300	56,354	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	10,106,300	56,354	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	65,690,950	366,298	1.486

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	20,212,600	112,707	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELY94	15,000,000	15,012,240	14,793,900	26,000	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,710,200	15,965	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,677,550	3,991	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,355,100	7,982	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,226,120	9,579	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,479,300	35,486	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,479,300	35,486	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,958,600	70,972	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,782,840	42,265	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,661,900	11,740	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,918,080	37,569	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,647,600	46,961	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	57,103,200	67,052	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,986,120	23,468	0.914
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	59,274,920	257,818	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,575,800	63,398	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,858,600	21,133	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	75,000,000	74,797,852	76,242,000	155,656	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	25,414,000	51,885	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	10,165,600	20,754	1.613
Total		6.991					2,622,950,000	2,670,794,399	2,633,473,454	8,133,815	0.989

Portfolio: Wastewater 208

Date: 6/30/21

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	7/1/2021	MMF	AAA-m	Aaa-mf		301	301	301	0	0.010
Sumitomo Mitsui	0.000	7/6/2021	CP	A-1	P-1	86563GU67	15,000,000	14,999,825	14,999,825	0	0.031
U.S. Treasury Bill	0.000	7/20/2021	Tsy	A-1+	P-1	912796J26	11,440,000	11,439,680	11,439,771	0	0.037
U.S. Treasury Bill	0.000	7/20/2021	Tsy	A-1+	P-1	912796J26	11,441,000	11,440,669	11,440,771	0	0.041
U.S. Treasury Bill	0.000	7/27/2021	Tsy	A-1+	P-1	912796J34	20,002,000	20,001,394	20,001,400	0	0.040
U.S. Treasury Note	1.500	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,523,375	50,807	1.494
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	8,338,000	8,333,924	8,333,327	0	0.103
Toyota	0.000	12/1/2021	CP	A-1+	P-1	89233GZ17	12,009,000	11,999,893	12,002,784	0	0.144

*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
Canadian Imperial Bank	0.150	12/1/2021	CD	A-1	P-1	13606CSV7	8,000,000	8,000,000	8,000,960	1,667	0.152
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,333,284	47,021	2.459
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,599,470	0	0.046
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,576,853	3,219	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,063,801	56,577	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,672,840	41,416	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,910,031	21,715	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,969,449	18,328	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,096,784	1,346	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,550,779	6,121	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,964	3	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,370,186	73,523	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,248,357	72,567	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828I27	14,700,000	14,949,785	15,437,940	110,453	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,142,026	23,148	1.113
Total		1.378					257,339,301	257,705,356	259,720,278	527,914	0.608

Portfolio: LA MICLA 2016 STLIG 26U

Date: 6/30/21

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	7/1/2021	MMF	AAAm	Aaa-mf		148,048	148,048	148,048	1	0.010
Total		0.003					148,048	148,048	148,048	1	0.010

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 6/30/21

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	7/1/2021	MMF	AAAm	Aaa-mf		4,858,282	4,858,282	4,858,282	22	0.010
Total		0.003					4,858,282	4,858,282	4,858,282	22	0.010

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

Portfolio: Batiquitos LT 72W

Date: 6/30/21

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	7/1/2021	MMF	AAA-m	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	284,850	539	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135GOK36	6,342,000	6,025,369	6,721,061	25,082	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135GOK36	70,000	67,642	74,184	277	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135GOK36	71,000	68,672	75,244	281	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135GOK36	74,000	68,751	78,423	293	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135GOK36	75,000	69,725	79,483	297	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135GOK36	72,000	70,128	76,303	285	2.533
Total		4.816					6,990,628	6,656,000	7,390,176	27,053	2.661

Portfolio: Harbor Emergency FD 751

Date: 6/30/21

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	7/1/2021	MMF	AAA-m	Aaa-mf		512	512	512	0	0.010
U.S. Treasury Bill	0.000	9/16/2021	Tsy	A-1+	P-1	912796F46	3,161,000	3,160,553	3,160,716	0	0.029
U.S. Treasury Bill	0.000	12/2/2021	Tsy	A-1+	P-1	9127965G0	39,933,000	39,926,843	39,924,215	0	0.031
U.S. Treasury Bill	0.000	12/9/2021	Tsy	A-1+	P-1	912796J59	7,549,000	7,547,680	7,547,264	0	0.036
Total		0.414					50,643,512	50,635,587	50,632,706	0	0.032

Portfolio: Harbor Foods Restoration 70L

Date: 6/30/21

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	7/1/2021	MMF	AAA-m	Aaa-mf		892	892	892	0	0.010
U.S. Treasury Bill	0.000	12/9/2021	Tsy	A-1+	P-1	912796J59	596,000	595,896	595,863	0	0.036
Total		0.443					596,892	596,787	596,755	0	0.036

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

Portfolio: City of LA DWP PRB 2010C J7D

Date: 6/30/21

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	7/1/2021	MMF	AAAm	Aaa-mf		6,698	6,698	6,698	1	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	501,974	950	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,360,734	42,396	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	125,053	467	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,324,284	19,869	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	184,400	688	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,432,381	20,273	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	256,464	957	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,632,678	21,020	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,418	28	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	323,230	1,206	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,604,064	20,913	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	375,159	1,400	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,258,579	19,624	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,559,276	26,776	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,818,359	28,024	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,978,038	18,575	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828Z52	5,025,000	5,001,249	4,867,567	2,128	0.575
Total		5.051					58,957,698	57,780,490	61,616,356	225,296	2.102

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 6/30/21

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	7/1/2021	MMF	AAAm	Aaa-mf		13,045,160	13,045,160	13,045,160	60	0.010
Total		0.003					13,045,160	13,045,160	13,045,160	60	0.010

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

Portfolio: LA City MICLA20 STLGTS FIN 27J
Date: 6/30/21

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	7/1/2021	MMF	AAAm	Aaa-mf		2,097,605	2,097,605	2,097,605	10	0.010
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,800	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,604,531	0	0.110
U.S. Treasury Bill	0.000	1/27/2022	Tsy	A-1+	P-1	912796C31	1,760,000	1,759,553	1,759,454	0	0.042
Total		0.272					8,682,605	8,677,802	8,681,391	10	0.070

Portfolio: City of LA DWP WRB 2021B M2U
Date: 6/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Bill	0.000	7/27/2021	Tsy	A-1+	P-1	912796J34	57,000,000	56,998,293	56,998,290	0	0.040
U.S. Treasury Bill	0.000	8/26/2021	Tsy	A-1+	P-1	912796D55	40,000,000	39,997,906	39,997,200	0	0.033
Mizuho Bank	0.000	9/30/2021	CP	A-1	P-1	60689FWW4	15,500,000	15,496,997	15,496,395	0	0.077
Total		0.128					112,500,000	112,493,196	112,491,885	0	0.043

*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
Natl Securities Clearing	Buy	CP	63763PTV1	6/1/2021	6/1/2021	6/29/2021	100,000,000
Sumitomo Mitsui	Buy	CP	86563GTV4	6/1/2021	6/1/2021	6/29/2021	100,000,000
Sumitomo Mitsui	Buy	CP	86563GU91	6/1/2021	6/2/2021	7/9/2021	100,000,000
Natl Securities Clearing	Buy	CP	63763PTR0	6/1/2021	6/1/2021	6/25/2021	100,000,000
BNP Paribas	Buy	CP	09659BT42	6/2/2021	6/2/2021	6/4/2021	25,000,000
Canadian Imperial Bank	Buy	CD	13606CTW4	6/2/2021	6/2/2021	6/14/2021	35,000,000
Landesbank Baden-Wuertt	Buy	CP	5148X0UT0	6/3/2021	6/3/2021	7/27/2021	74,490,000
BNP Paribas	Buy	CP	09659BT75	6/4/2021	6/4/2021	6/7/2021	33,000,000
Natl Securities Clearing	Buy	CP	63763PTU3	6/4/2021	6/4/2021	6/28/2021	55,000,000
Landesbank Baden-Wuertt	Buy	CP	5148X0UJ7	6/7/2021	6/7/2021	7/28/2021	22,790,000
BNP Paribas	Buy	CP	09659BTA8	6/7/2021	6/7/2021	6/10/2021	20,000,000
BNP Paribas	Buy	CP	09659BTF7	6/9/2021	6/9/2021	6/15/2021	37,055,000
Landesbank Baden-Wuertt	Buy	CP	5148X0TM7	6/9/2021	6/9/2021	6/21/2021	100,000,000
BNP Paribas	Buy	CP	09659BTB6	6/10/2021	6/10/2021	6/11/2021	30,430,000
BNP Paribas	Buy	CP	09659BTH3	6/14/2021	6/14/2021	6/17/2021	30,000,000
BNP Paribas	Buy	CP	09659BTH3	6/15/2021	6/15/2021	6/17/2021	15,500,000
BNP Paribas	Buy	CP	09659BTM2	6/17/2021	6/17/2021	6/21/2021	50,000,000
BNP Paribas	Buy	CP	09659BTQ3	6/17/2021	6/17/2021	6/24/2021	25,000,000
BNP Paribas	Buy	CP	09659BTJ9	6/17/2021	6/17/2021	6/18/2021	31,470,000
Exxon Mobil	Buy	CP	30229ATQ2	6/18/2021	6/18/2021	6/24/2021	44,161,000
Landesbank Baden-Wuertt	Buy	CP	5148X0TN5	6/21/2021	6/21/2021	6/22/2021	62,100,000
U.S. Treasury Bill	Buy	Tsy	912796B40	6/22/2021	6/22/2021	7/1/2021	81,600,000
Landesbank Baden-Wuertt	Buy	CP	5148X0UF0	6/23/2021	6/23/2021	7/15/2021	39,253,000
Sumitomo Mitsui	Buy	CP	86563GU67	6/24/2021	6/24/2021	7/6/2021	127,900,000
Toyota	Buy	CP	89233GVC7	6/25/2021	6/28/2021	8/12/2021	80,006,000
Toyota	Buy	CP	89233GVA1	6/25/2021	6/28/2021	8/10/2021	40,484,000
Mizuho Bank	Buy	CP	60689FXE3	6/29/2021	6/29/2021	10/14/2021	113,050,000
Sumitomo Mitsui	Buy	CP	86563GWM0	6/29/2021	6/29/2021	9/21/2021	100,000,000
Sumitomo Mitsui	Buy	CP	86563GW81	6/29/2021	6/29/2021	9/8/2021	100,000,000
Mizuho Bank	Buy	CP	60689FX60	6/29/2021	6/29/2021	10/6/2021	100,000,000
FFCB Note	Transfer In	Agy	3133ELDK7	6/30/2021	6/30/2021	6/15/2022	25,000,000
Truist Financial	Transfer In	Corp	05531FBG7	6/30/2021	6/30/2021	6/20/2022	12,000,000
U.S. Treasury Note	Transfer In	Tsy	912828XW5	6/30/2021	6/30/2021	6/30/2022	130,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCF6	6/1/2021	6/2/2021	5/31/2026	30,000,000
John Deere	Sell	Corp	24422EVG1	6/2/2021	6/4/2021	7/5/2022	10,000,000
Bank of America NA	Buy	Corp	06051GJY6	6/7/2021	6/14/2021	6/14/2024	10,000,000
Nvidia	Buy	Corp	67066GAL8	6/14/2021	6/16/2021	6/14/2024	15,000,000
John Deere	Buy	Corp	24422EVR7	6/14/2021	6/17/2021	6/17/2026	20,000,000
Toyota	Buy	Corp	89236TJK2	6/15/2021	6/18/2021	6/18/2026	10,000,000
Toyota	Sell	Corp	89236THW8	6/15/2021	6/17/2021	1/9/2026	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CCJ8	6/30/2021	7/1/2021	6/30/2026	30,000,000
FCB Note	Transfer Out	Agy	3133ELDK7	6/30/2021	6/30/2021	6/15/2022	25,000,000
Truist Financial	Transfer Out	Corp	05531FBG7	6/30/2021	6/30/2021	6/20/2022	12,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828XW5	6/30/2021	6/30/2021	6/30/2022	130,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCB5	6/1/2021	6/2/2021	5/15/2031	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CBZ3	6/30/2021	7/1/2021	4/30/2028	50,000,000
U.S. Treasury Note	Buy	Tsy	912828Z94	6/30/2021	7/1/2021	2/15/2030	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CCH2	6/30/2021	7/1/2021	6/30/2028	100,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563GZ13	6/8/2021	6/8/2021	12/1/2021	8,338,000
Sumitomo Mitsui	Buy	CP	86563GU67	6/8/2021	6/8/2021	7/6/2021	15,000,000
BMW	Buy	CP	0556C2TN3	6/10/2021	6/10/2021	6/22/2021	11,440,000
U.S. Treasury Bill	Buy	Tsy	912796J26	6/22/2021	6/22/2021	7/20/2021	11,440,000
U.S. Treasury Bill	Buy	Tsy	912796J26	6/24/2021	6/24/2021	7/20/2021	11,441,000
U.S. Treasury Bill	Buy	Tsy	912796J34	6/29/2021	6/29/2021	7/27/2021	20,002,000

Portfolio: DWP WRB 2021B M2U

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Mizuho Bank	Buy	CP	60689FWW4	6/29/2021	6/29/2021	9/30/2021	15,500,000
U.S. Treasury Bill	Buy	Tsy	912796D55	6/29/2021	6/29/2021	8/26/2021	40,000,000
U.S. Treasury Bill	Buy	Tsy	912796J34	6/29/2021	6/29/2021	7/27/2021	57,000,000

Portfolio: Harbor Emergency FD 751

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796G0	6/3/2021	6/3/2021	12/2/2021	39,933,000
U.S. Treasury Bill	Buy	Tsy	912796J59	6/10/2021	6/10/2021	12/9/2021	7,549,000

Portfolio: MICLA20 STLGTS FIN 27J

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796C31	6/17/2021	6/17/2021	1/27/2022	1,760,000

Portfolio: Harbor Foods Restoration 70L

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796J59	6/10/2021	6/10/2021	12/9/2021	596,000

Portfolio: DWP PRB 2010C J7D

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	912828ZB9	6/15/2021	6/16/2021	2/28/2027	4,940,000

**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. MARKETACCESS CORP
6. MESROW 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. LANDESBANK BADEN-WURTT
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. PACCAR FINANCIAL CORP
56. PEPSICO INC

57. PFIZER INC
58. PHILIP MORRIS INTL INC
59. PNC BANK NA
60. PRAXAIR INC
61. PROCTER & GAMBLE CO
62. PRUDENTIAL FUNDING LLC
63. QUALCOM INC
64. RABOBANK USA FIN CORP
65. ROCHE HOLDINGS INC
66. ROYAL BANK OF CANADA NY
67. SIEMENS CAPITAL CO LLC
68. SOCIETE GENERALE N AMERICA INC
69. SOUTHERN CALIFORNIA GAS CO
70. STATE STREET CORP
71. SUMITOMO MITSUI TRUST NEW YORK
72. TARGET CORP
73. TEXAS INSTRUMENT
74. TORONTO DOMINION HOLDINGS U.S.A, INC
75. TOYOTA MOTOR CREDIT CORP
76. UBS AMERICAS INC
77. UBS FINANCE (DE) INC
78. UNILEVER CAPITAL CORP
79. UNION BANK NORTH AMERICA
80. UNITED PARCEL SERV INC
81. UNITEDHEALTH GROUP 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 7/13/21

CORPORATE BOND ISSUERS**

1. 3M CO	38. ELI LILLY & CO	75. ONE GAS INC
2. ABBOTT LABORATORIES	39. EMERSON ELECTRIC CO	76. PACCAR INC
3. ADOBE INC	40. ESTEE LAUDER COMPANIES	77. PAYPAL HOLDINGS INC
4. AFLAC INC	41. EXXON MOBIL CORP	78. PEPSICO INC
5. AIR PRODUCTS & CHEMICALS INC	42. FIRST REPUBLIC BANK/CA	79. PFIZER INC
6. ALLSTATE CORP	43. FLORIDA POWER & LIGHT	80. PHILIP MORRIS INTERNATIONAL
7. ALPHABET INC-CL A	44. FRANKLIN RESOURCES INC	81. PNC FINANCIAL SERVICES GROUP
8. AMAZON COM INC	45. GENERAL DYNAMICS CORP	82. PROCTER & GAMBLE CO/THE
9. AMERICAN EXPRESS CO	46. GILEAD SCIENCES INC	83. PROGRESSIVE CORP
10. AMERICAN HONDA FINANCE CORP	47. GOLDMAN SACHS GROUP INC	84. PUBLIC SERVICE ELECTRIC & GAS CO
11. APPLE INC	48. HERSHEY CO	85. PUBLIC STORAGE
12. APPLIED MATERIALS INC	49. HOME DEPOT INC	86. QUALCOMM INC
13. ARCHER-DANIELS-MIDLAND CO	50. HONEYWELL INTERNATIONAL INC	87. RAYTHEON TECHNOLOGIES CORP
14. ARIZONA PUBLIC SERVICE CO	51. HORMEL FOODS CORP	88. REGENTS OF THE UNIVERSITY OF CALIFORNIA
15. AUTOMATIC DATA PROCESSING	52. ILLINOIS TOOL WORKS	89. ROCKWELL AUTOMATION INC
16. BANK OF AMERICA CORP	53. INTEL CORP	90. SALESFORCE.COM INC
17. BANK OF AMERICA NATIONAL ASSOCIATION	54. INTERCONTINENTAL EXCHANGE INC	91. SCHLUMBERGER LTD
18. BANK OF NEW YORK MELLON CORP	55. INTL BUSINESS MACHINES CORP	92. SCHWAB (CHARLES) CORP
19. BAXTER INTERNATIONAL INC	56. INTUIT INC	93. SNAP-ON INC
20. BERKSHIRE HATHAWAY INC	57. JOHNSON & JOHNSON	94. SOUTHERN CALIFORNIA GAS CO
21. BLACKROCK INC	58. JPMORGAN CHASE & CO	95. STATE STREET CORP
22. BRISTOL-MYERS SQUIBB CO	59. KEYBANK NATIONAL ASSOCIATION	96. STRYKER CORP
23. BROWN-FORMAN CORP	60. KIMBERLY-CLARK CORP	97. TARGET CORP
24. CATERPILLAR INC	61. LOEWS CORP	98. TEXAS INSTRUMENTS INC
25. CHEVRON CORP	62. M & T BANK CORP	99. TTX COMPANIES INC
26. CISCO SYSTEMS INC	63. MASTERCARD	100. TOYOTA MOTOR CREDIT CORP
27. CITIBANK NATIONAL ASSOCIATION	64. MERCK & CO. INC.	101. TRAVELERS COS INC
28. CITIGROUP INC	65. METLIFE INC	102. TRUIST FINANCIAL CORP
29. CME GROUP INC	66. MICROSOFT CORP	103. UNILEVER CAPITAL CORP
30. COCA-COLA CO/THE	67. MORGAN STANLEY	104. UNION PACIFIC CORP
31. COLGATE-PALMOLIVE CO	68. MUFJ UNION BANK NA	105. UNITED PARCEL SERVICE
32. COMCAST CORP	69. NEXTERA ENERGY INC	106. UNITEDHEALTH GROUP INC
33. COMERICA INC	70. NIKE INC	107. US BANCORP
34. CONOCOPHILLIPS	71. NORTHERN STATES POWER/MN	108. VF CORP
35. COSTCO WHOLESALE CORP	72. NORTHERN TRUST CORP	109. VISA INC-CLASS A SHARES
36. CUMMINS INC	73. NORTHWESTERN MUTUAL LIFE INSURANCE CO	110. WALT DISNEY CO
37. DEERE & CO	74. NVIDIA CORP	111. WW GRAINGER INC

**Based on credit rating information as of 7/13/2021 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