

# **City of Los Angeles**

## **Office of Finance**



## **Investment Report**

### **August 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 Mangiaglu  
DIRECTOR of FINANCE  
CITY TREASURER

# CITY OF LOS ANGELES

CALIFORNIA



ERIC GARCETTI  
MAYOR

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

September 28, 2021

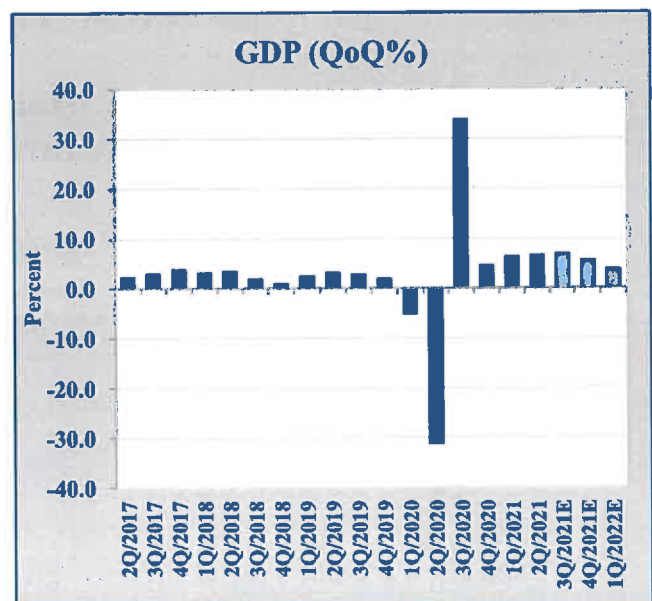
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending August 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.

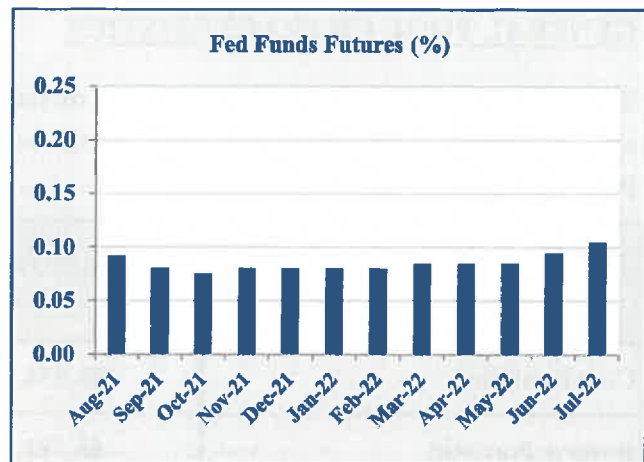
## ECONOMIC ENVIRONMENT<sup>1</sup>

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 6.6% on an annualized basis for the second quarter of 2021. The current anticipated growth rate for all of 2021 is 6.2%, which is 0.3% lower than last month's 2021 full-year forecast. The U.S. unemployment rate for August 2021 was 5.2%. The Consumer Price Index (CPI) increased 5.3% for the twelve months ending August 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 15.1% over the past twelve months.



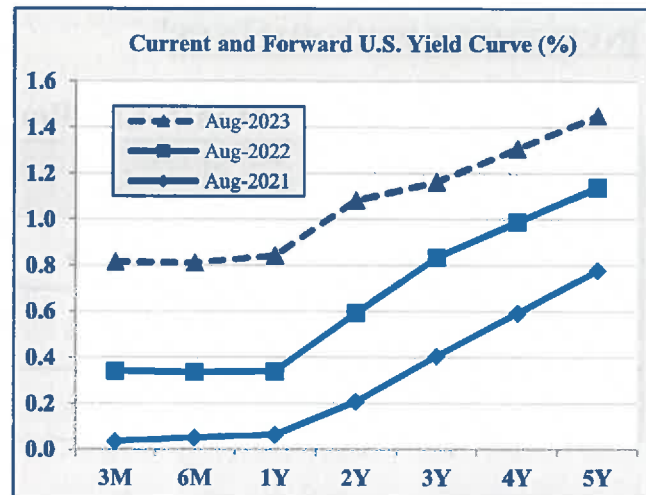
<sup>1</sup> Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its July 28, 2021 meeting. They stated, "With progress on vaccinations and strong policy support, indicators of economic activity and employment have continued to strengthen. The sectors most adversely affected by the pandemic have shown improvement but have not fully recovered. 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. The path of the economy continues to depend on the course of the virus".



### 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 August 31, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,831,316,328	0.67%	95 Days	AA+
Reserve Portfolio	\$5,781,179,676	1.69%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,776,763,889	1.03%	7.0 Years	AA+
General Pool	\$12,389,259,892	1.23%	3.0 Years	AA+

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

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

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.67%	1.69%	1.03%	1.23%
Benchmark	0.07%	0.62%	0.82%	0.49%
Variance	0.60%	1.07%	0.21%	0.74%

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

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	-0.04%	-0.28%	-0.08%
Benchmark Total Rate of Return	0.00%	-0.06%	-0.27%	-0.09%
Variance	0.01%	0.02%	-0.01%	0.01%

<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 August 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 Mangioglu  
Director of Finance/City Treasurer

#### Attachments

cc: The Honorable Ron Galperin, City Controller  
Ana Guerrero, Mayor's Chief of Staff, Office of the Mayor  
Miguel Sangalang, Deputy Mayor of Budget and Innovation, Office of the Mayor  
Richard H. Llewellyn, Jr., City Administrative Officer  
Sharon Tso, Chief Legislative Analyst  
Investment Reports File  
Chronofile

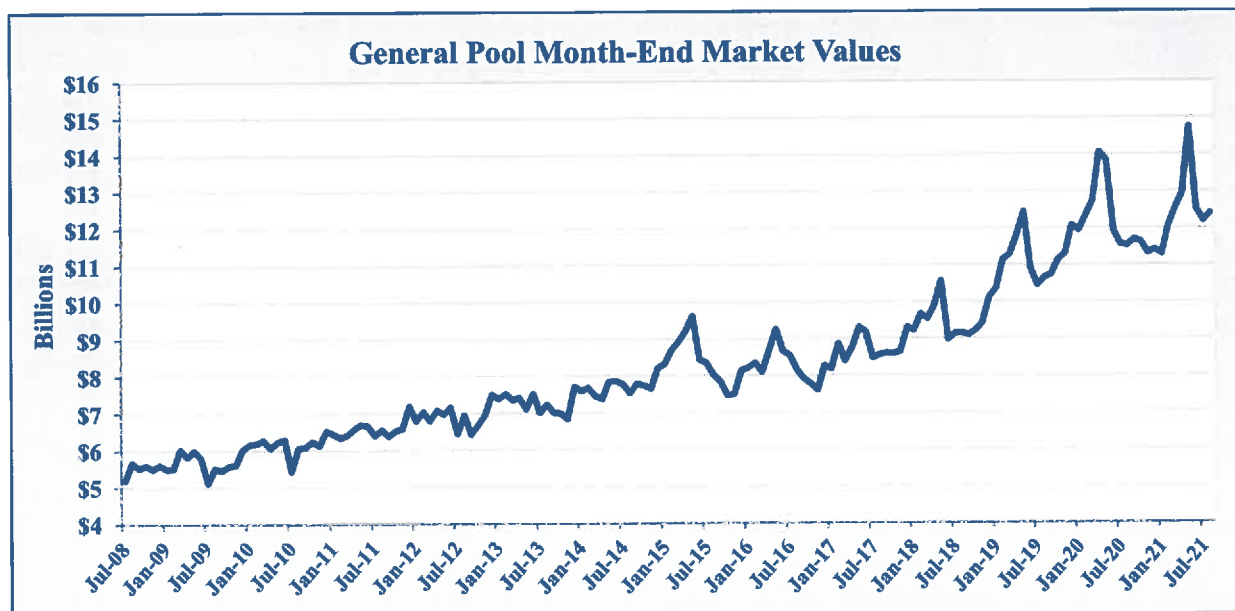
## GENERAL POOL ASSET HOLDINGS

August 31, 2021

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$10,000,000	\$10,000,000	0.08%	0	0.0
Money Market Funds	\$97,616,177	\$97,615,930	0.79%	0	0.0
L.A.I.F. (State of California)	\$299,997,897	\$299,997,897	2.42%	0	0.0
Subtotal: Cash and Overnight Invest.	\$407,614,074	\$407,613,827	3.29%	0	0.0
Commercial Paper	\$2,284,414,000	\$2,284,154,992	18.44%	44	0.1
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$292,000,000	\$295,129,910	2.38%	198	0.5
U.S. Agencies/Munis/Supras	\$70,000,000	\$70,836,500	0.57%	241	0.7
U.S. Treasuries	\$765,000,000	\$773,581,100	6.24%	243	0.7
Subtotal: Pooled Investments:	\$3,411,414,000	\$3,423,702,502	27.63%	107	0.3
<b>Total Short-Term Core Portfolio:</b>	<b>\$3,819,028,074</b>	<b>\$3,831,316,328</b>	<b>30.92%</b>	<b>95</b>	<b>0.3</b>
Money Market Funds	\$150,001	\$150,001	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	\$958,500,000	\$977,884,830	7.89%	1,084	3.0
Asset-Backed Securities	\$83,574,859	\$84,493,755	0.68%	1,367	3.7
U.S. Agencies/Munis/Supras	\$470,700,000	\$477,236,709	3.85%	1,564	4.3
U.S. Treasuries	\$6,828,000,000	\$7,018,178,270	56.65%	1,582	4.3
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$8,340,924,860</b>	<b>\$8,557,943,564</b>	<b>69.08%</b>	<b>1,522</b>	<b>4.2</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$12,159,952,933</b>	<b>\$12,389,259,892</b>	<b>100.00%</b>	<b>1,080</b>	<b>3.0</b>

\*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



## GENERAL POOL LIQUIDITY SCHEDULE

August 31, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<b>Description</b>				
L.A.I.F. (State of California)	Immediate	\$299,997,897	\$299,997,897	2.42%
Money Market Funds	Immediate	\$97,765,930	\$397,763,827	3.21%
Bank Deposits*	Immediate	\$10,000,000	\$407,763,827	3.29%
Subtotal		\$407,763,827		

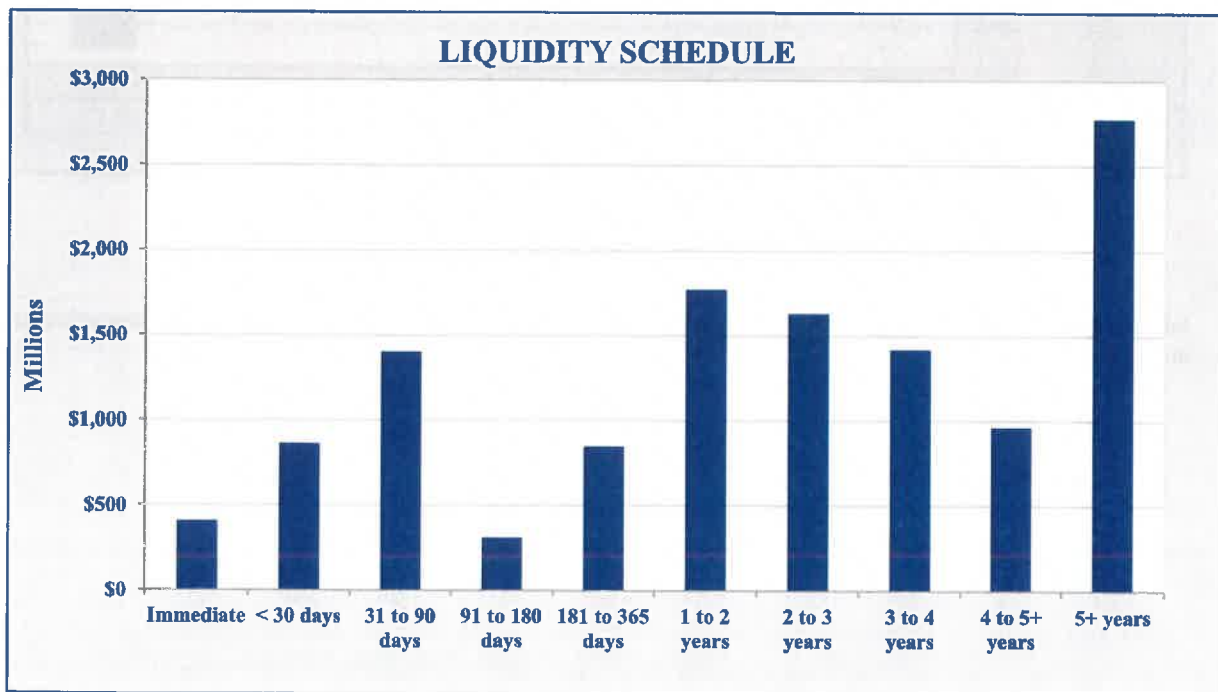
**Pooled Investments Maturing:**

< 30 days**	\$863,532,847	\$1,271,296,674	10.26%
31 to 90 days	\$1,401,291,062	\$2,672,587,736	21.57%
91 to 180 days	\$310,452,983	\$2,983,040,719	24.08%
181 to 365 days	\$848,425,610	\$3,831,466,329	30.93%
1 to 2 years	\$1,770,031,040	\$5,601,497,369	45.21%
2 to 3 years	\$1,629,858,050	\$7,231,355,419	58.37%
3 to 4 years	\$1,417,650,975	\$8,649,006,394	69.81%
4 to 5 years	\$963,489,610	\$9,612,496,004	77.59%
5+ years	\$2,776,763,889	\$12,389,259,892	100.00%
<b>Total Cash and Pooled Investments</b>	<b>\$12,389,259,892</b>		

\*Collected Balance for Wells Fargo Active Accounts.

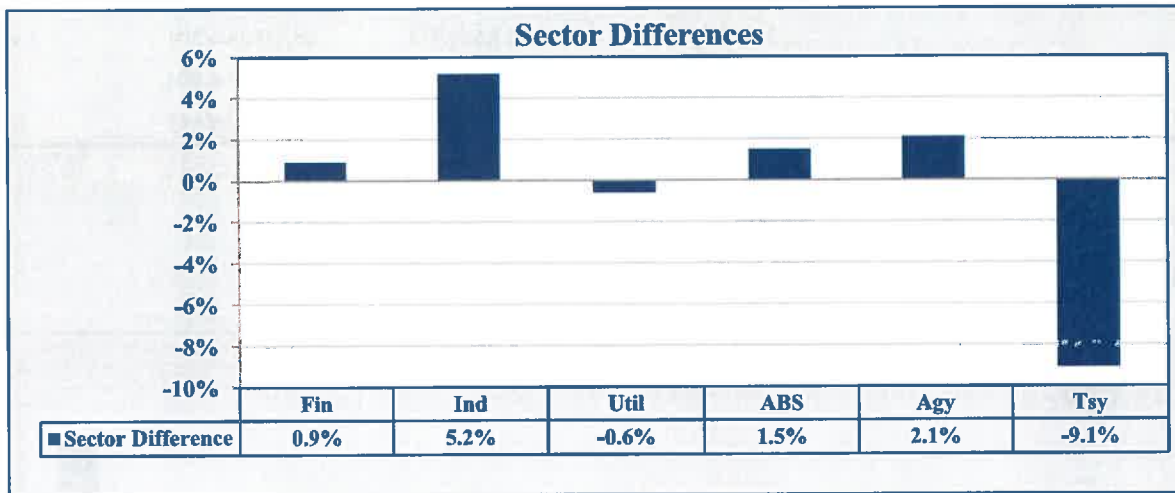
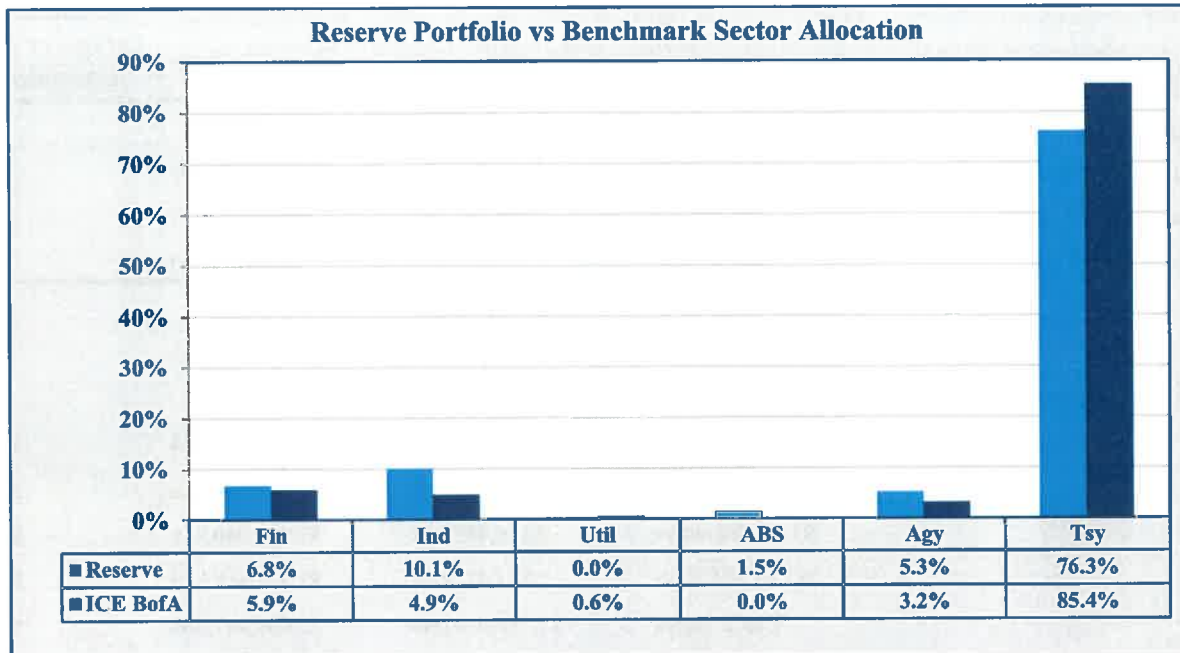
\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



## RESERVE PORTFOLIO SECTOR ALLOCATION

August 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

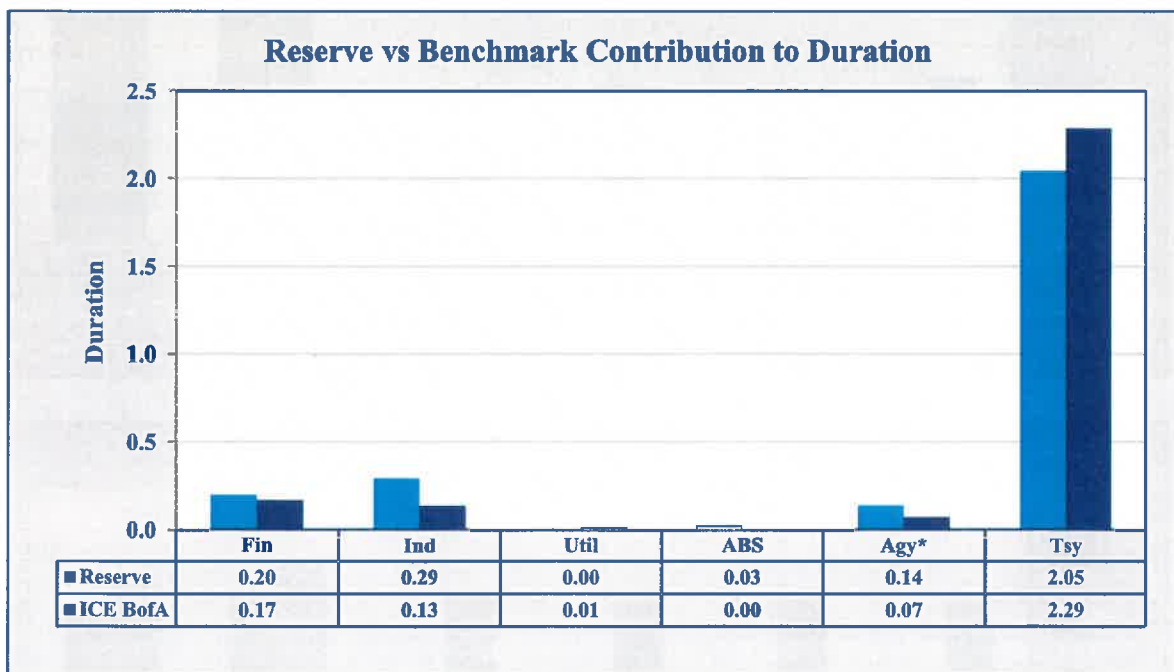
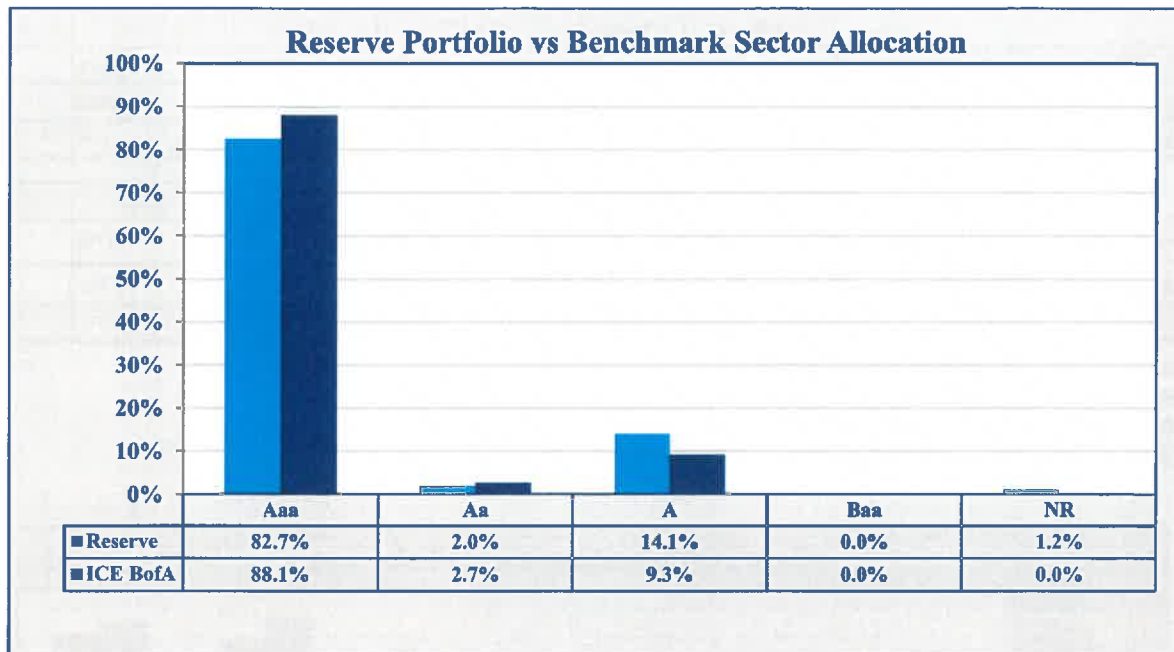
Tsy – Treasury Notes and Bonds

ICE BofA - ICE BofA Indices



## RESERVE CREDIT RATINGS and DURATION

August 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

August 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.67%	0.60%	0.64%	0.41%	1.28%	1.26%
<b>60 Day CP/30 Day Agy Benchmark*</b>	0.07%	0.07%	0.07%	0.09%	1.18%	1.21%
<b>Variance</b>	0.60%	0.53%	0.57%	0.32%	0.10%	0.06%

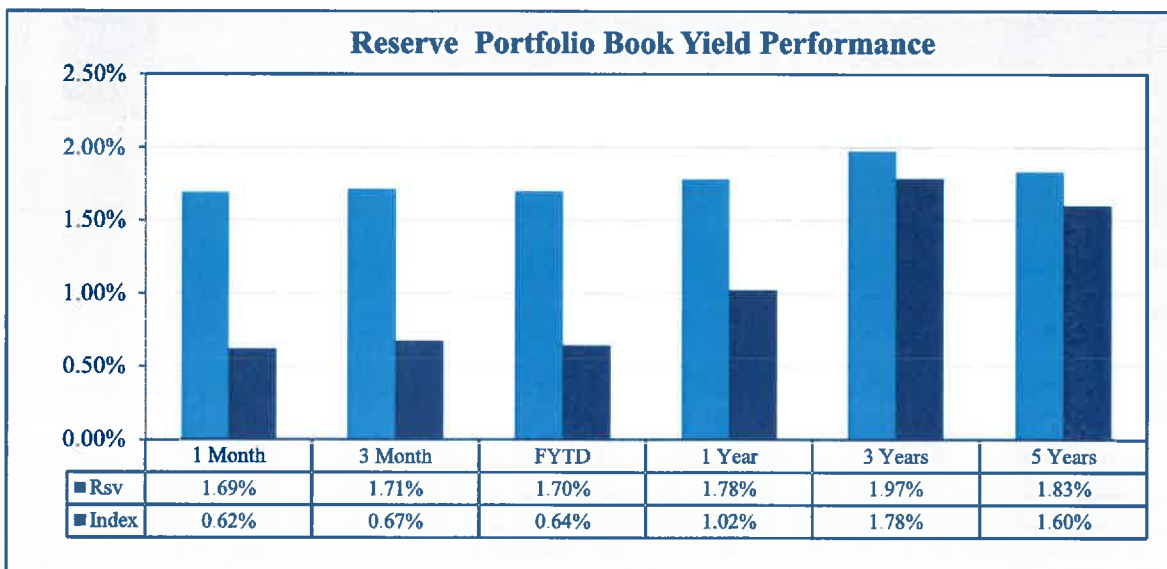
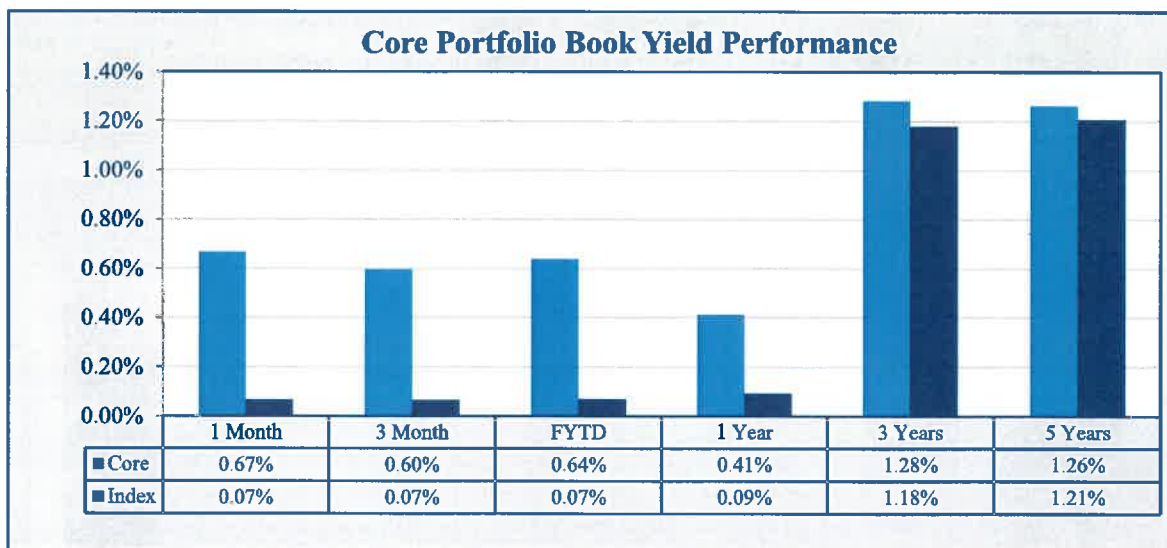
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	1.69%	1.71%	1.70%	1.78%	1.97%	1.83%
<b>1-5 Year Govt/Corp Index**</b>	0.62%	0.67%	0.64%	1.02%	1.78%	1.60%
<b>Variance</b>	1.07%	1.04%	1.05%	0.76%	0.19%	0.23%

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

August 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	1.03%	1.01%	1.02%	0.88%	0.00%	0.00%
<b>5-10 Year US Treasury Index*</b>	0.82%	0.81%	0.82%	0.71%	0.00%	0.00%
<b>Variance</b>	0.21%	0.20%	0.21%	0.17%	N/A	N/A

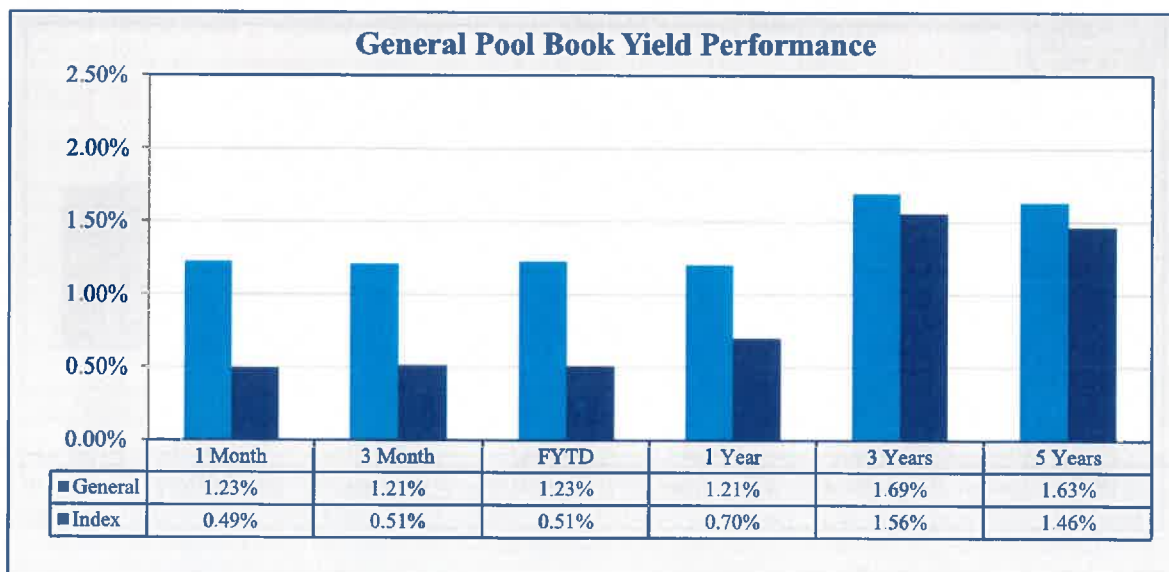
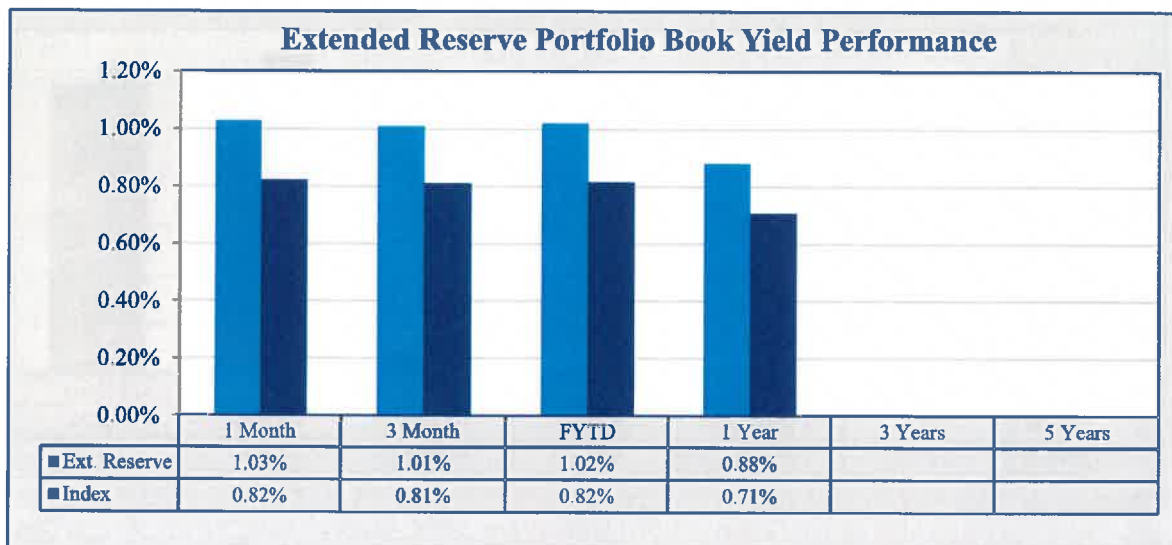
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	1.23%	1.21%	1.23%	1.21%	1.69%	1.63%
<b>Weighted Benchmark**</b>	0.49%	0.51%	0.51%	0.70%	1.56%	1.46%
<b>Variance</b>	0.73%	0.70%	0.72%	0.51%	0.14%	0.17%

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

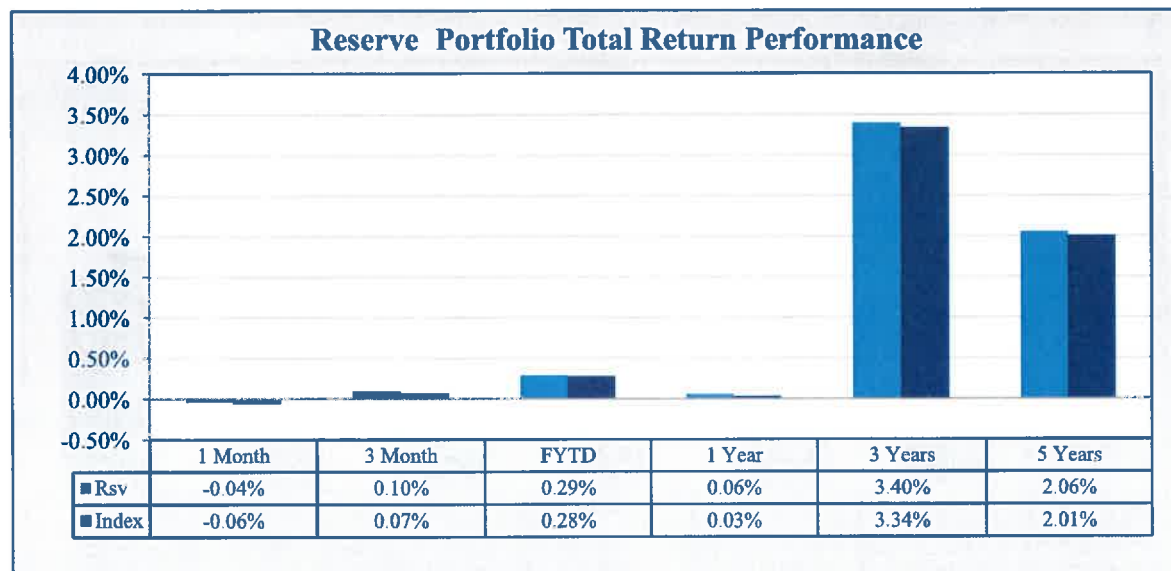
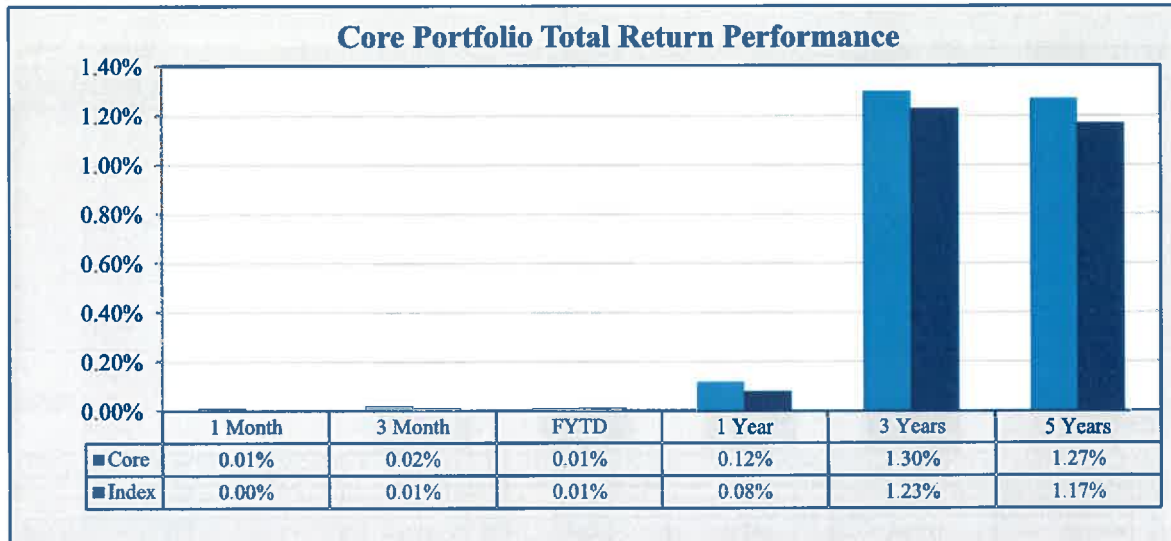
August 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.01%	0.02%	0.01%	0.12%	1.30%	1.27%
<b>3 Month Treasury Bill Index*</b>	0.00%	0.01%	0.01%	0.08%	1.23%	1.17%
<b>Variance</b>	0.01%	0.01%	0.00%	0.04%	0.07%	0.10%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	-0.04%	0.10%	0.29%	0.06%	3.40%	2.06%
<b>1-5 Year Govt/Corp Index*</b>	-0.06%	0.07%	0.28%	0.03%	3.34%	2.01%
<b>Variance</b>	0.02%	0.03%	0.01%	0.03%	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

August 31, 2021

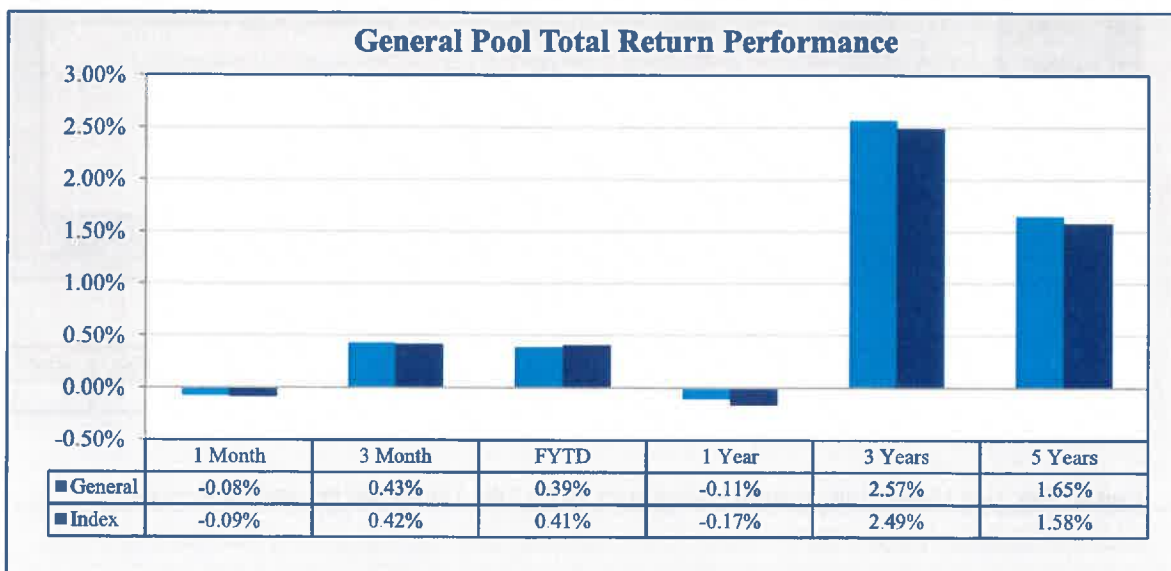
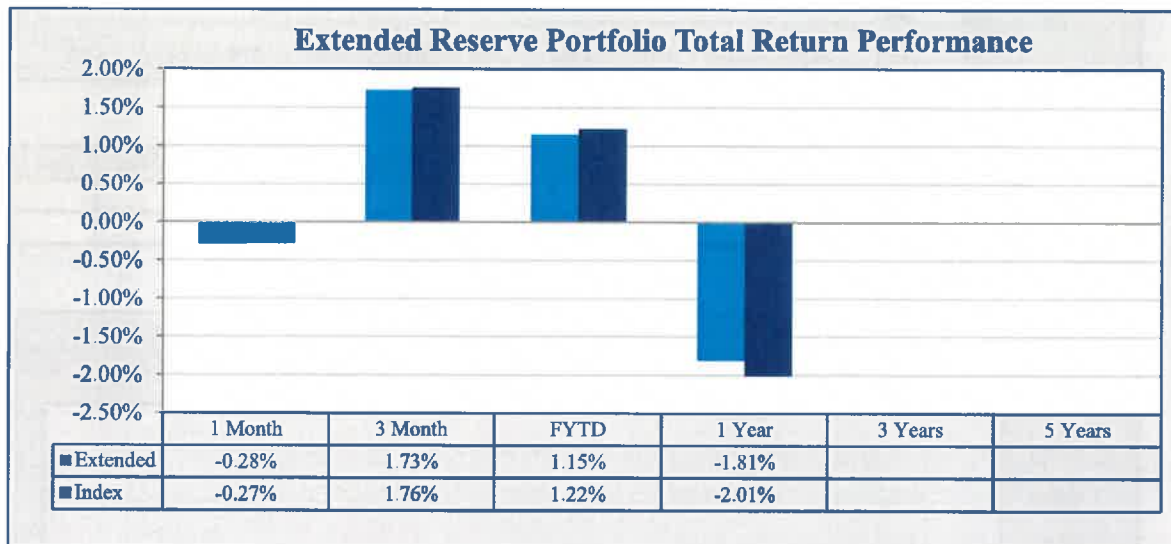
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	-0.28%	1.73%	1.15%	-1.81%	N/A	N/A
<b>5-10 Year Treasury Index*</b>	-0.27%	1.76%	1.22%	-2.01%	N/A	N/A
<b>Variance</b>	-0.01%	-0.03%	-0.07%	0.20%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	-0.08%	0.43%	0.39%	-0.11%	2.57%	1.65%
<b>General Portfolio Weighted Index**</b>	-0.09%	0.42%	0.41%	-0.17%	2.49%	1.58%
<b>Variance</b>	0.01%	0.01%	-0.02%	0.06%	0.08%	0.07%

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

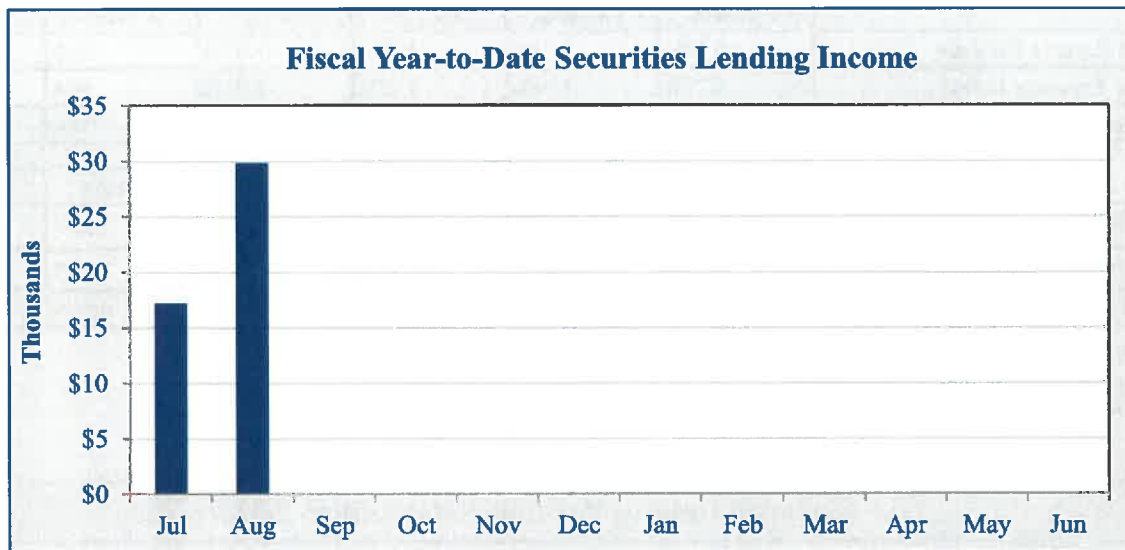
\*Performance is measured using ice BofA Indices

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



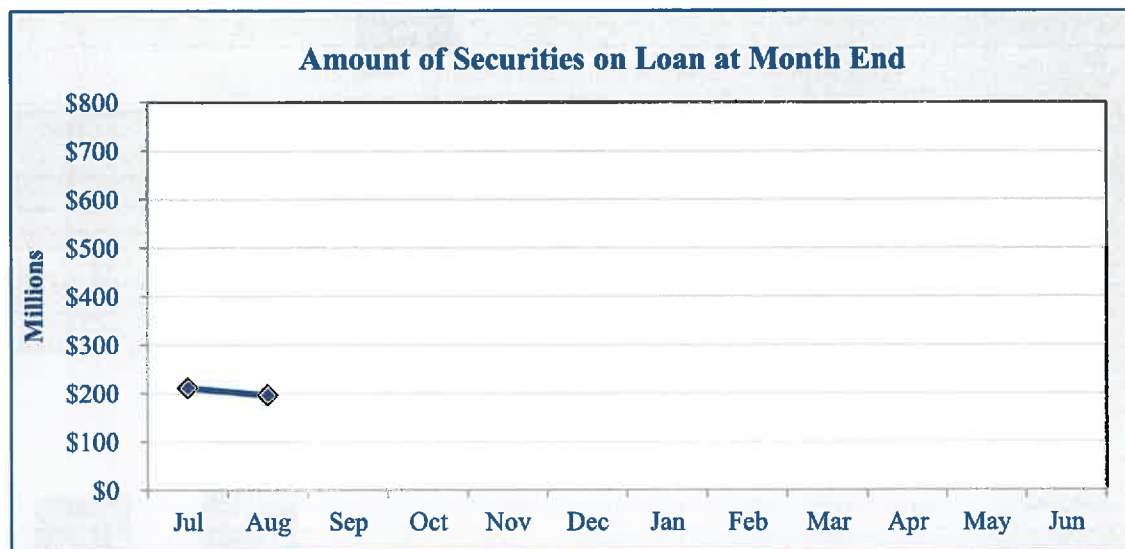
## SECURITIES LENDING INFORMATION

August 31, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$17	\$13										
FYTD*	\$17	\$30										

\*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$212	\$197										

\*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: 8/31/21**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		9/1/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	9/1/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,865	2,468,865	2,468,618	21	0.010
Treasury Plus Money Market	0.010	9/1/2021	MMF	AAAm	Aaa-mf	94975H312	94,740,630	94,740,630	94,740,630	295	0.010
Bk of New York Mellon - Sweep	0.010	9/1/2021	MMF	AAAm	Aaa-mf		406,682	406,682	406,682	2	0.010
LAIF	0.221	9/1/2021	LAIF	NR	NR	SYS34208	74,999,273	74,999,273	74,999,273	28,155	0.221
LAIF	0.221	9/1/2021	LAIF	NR	NR	SYS50078	74,999,884	74,999,884	74,999,884	28,155	0.221
LAIF	0.221	9/1/2021	LAIF	NR	NR	SYS50080	74,999,609	74,999,609	74,999,609	28,155	0.221
LAIF	0.221	9/1/2021	LAIF	NR	NR	SYS50081	74,999,131	74,999,131	74,999,131	28,154	0.221
Koch Industries	0.000	9/1/2021	CP	A-1+	P-1	50000DW10	82,000,000	81,999,909	81,999,902	0	0.041
Landesbank Baden-Wuertt	0.000	9/1/2021	CP	NR	P-1	5148X0W19	18,975,000	18,973,506	18,974,952	0	0.108
Landesbank Baden-Wuertt	0.000	9/1/2021	CP	NR	P-1	5148X0W19	30,413,000	30,411,327	30,412,923	0	0.093
Landesbank Baden-Wuertt	0.000	9/1/2021	CP	NR	P-1	5148X0W19	64,957,000	64,955,051	64,956,836	0	0.093
Landesbank Baden-Wuertt	0.000	9/1/2021	CP	NR	P-1	5148X0W19	50,000,000	49,998,750	49,999,874	0	0.103
Landesbank Baden-Wuertt	0.000	9/1/2021	CP	NR	P-1	5148X0W19	33,800,000	33,799,887	33,799,914	0	0.062
Societe Generale	0.000	9/1/2021	CP	A-1	P-1	83369BW10	34,325,000	34,324,714	34,324,933	0	0.051
Sumitomo Mitsui	0.000	9/7/2021	CP	A-1	P-1	86563GW73	20,000,000	19,997,333	19,999,728	0	0.082
Landesbank Baden-Wuertt	0.000	9/8/2021	CP	NR	P-1	5148X0W84	60,517,000	60,507,586	60,515,655	0	0.103
Sumitomo Mitsui	0.000	9/8/2021	CP	A-1	P-1	86563GW81	100,000,000	99,988,167	99,998,444	0	0.062
Sumitomo Mitsui	0.000	9/8/2021	CP	A-1	P-1	86563GW81	20,000,000	19,997,289	19,999,689	0	0.082
Sumitomo Mitsui	0.000	9/9/2021	CP	A-1	P-1	86563GW99	20,000,000	19,997,244	19,999,645	0	0.082
Pfizer	3.000	9/15/2021	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,010,500	138,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,025,750	317,595	2.878
Sumitomo Mitsui	0.000	9/21/2021	CP	A-1	P-1	86563GWM0	100,000,000	99,981,333	99,995,567	0	0.082
Exxon Mobil	0.000	9/22/2021	CP	A-1+	P-1	30229AWN5	125,000,000	124,985,590	124,995,416	0	0.051
Landesbank Baden-Wuertt	0.000	9/23/2021	CP	NR	P-1	5148X0WP6	11,867,000	11,864,824	11,866,189	0	0.103
Toyota	0.000	9/23/2021	CP	A-1+	P-1	89233GWP7	32,235,000	32,232,367	32,233,558	0	0.072
Sumitomo Mitsui	0.000	9/30/2021	CP	A-1	P-1	86563GWW8	24,425,000	24,421,092	24,423,372	0	0.082
Mizuho Bank	0.000	10/1/2021	CP	A-1	P-1	60689FX11	145,000,000	144,993,133	144,993,127	0	0.057
Landesbank Baden-Wuertt	0.000	10/5/2021	CP	NR	P-1	5148X0X59	100,000,000	99,972,333	99,989,111	0	0.123
Mizuho Bank	0.000	10/6/2021	CP	A-1	P-1	60689FX60	100,000,000	99,979,375	99,993,000	0	0.077
Sumitomo Mitsui	0.000	10/7/2021	CP	A-1	P-1	86563GX72	16,200,000	16,197,044	16,198,668	0	0.093
Mizuho Bank	0.000	10/14/2021	CP	A-1	P-1	60689FXE3	113,050,000	113,021,439	113,040,327	0	0.087
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,085,000	272,968	2.937
Landesbank Baden-Wuertt	0.000	10/18/2021	CP	NR	P-1	5148X0XJ9	23,247,000	23,240,323	23,243,404	0	0.113
BNP Paribas	0.000	10/19/2021	CP	A-1	P-1	09659BXX1	32,060,000	32,051,184	32,056,684	0	0.113

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



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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
BNP Paribas	0.000	10/20/2021	CP	A-1	P-1	09659BXL9	110,000,000	109,966,083	109,988,237	0	0.103
Societe Generale	0.000	10/21/2021	CP	A-1	P-1	83369BXM3	17,381,000	17,379,407	17,379,178	0	0.062
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,079,500	168,478	1.907
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	85,270,300	572,826	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,034,500	154,167	1.851
Toyota	0.000	11/3/2021	CP	A-1+	P-1	89233GY34	125,000,000	124,960,938	124,980,000	0	0.093
Landesbank Baden-Wuertt	0.000	11/8/2021	CP	NR	P-1	5148X0Y82	100,031,000	100,000,657	100,006,843	0	0.134
Sumitomo Mitsui	0.000	11/8/2021	CP	A-1	P-1	86563GY89	10,473,000	10,469,858	10,471,334	0	0.103
Landesbank Baden-Wuertt	0.000	11/15/2021	CP	NR	P-1	5148X0YF6	50,017,000	50,000,564	50,003,167	0	0.134
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HNX7	15,000,000	14,993,368	15,058,800	150,938	3.496
Sumitomo Mitsui	0.000	11/17/2021	CP	A-1	P-1	86563GYH9	120,000,000	119,949,033	119,977,640	0	0.113
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,036,900	83,333	2.116
Sumitomo Mitsui	0.000	11/30/2021	CP	A-1	P-1	86563GYW6	49,516,000	49,500,733	49,504,610	0	0.103
Sumitomo Mitsui	0.000	11/30/2021	CP	A-1	P-1	86563GYW6	32,425,000	32,414,201	32,417,541	0	0.113
Toronto Dominion	0.000	11/30/2021	CP	A-1+	P-1	89116EYW7	66,500,000	66,469,115	66,483,190	0	0.113
Toronto Dominion	0.000	12/1/2021	CP	A-1+	P-1	89116EZ14	115,000,000	114,946,238	114,970,611	0	0.113
Toronto Dominion	0.000	12/15/2021	CP	A-1+	P-1	89116EZF3	130,000,000	129,933,664	129,961,723	0	0.113
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,178,500	83,854	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A2	91159HHP8	10,000,000	9,996,608	10,075,900	26,979	2.660
IBM	2.500	1/27/2022	Corp	A-	A2	459200Q5	15,000,000	14,996,387	15,138,900	35,417	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,127,350	26,000	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,151,800	162,500	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,089,700	111,250	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,138,300	132,222	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,311,700	236,680	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,571,450	433,914	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,064,250	49,313	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,192,750	147,938	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,107,200	76,042	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,160,800	114,063	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,297,000	157,948	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,475,200	252,717	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,415,800	221,128	2.073
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,178,050	111,563	2.290
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,996,608	10,121,800	70,278	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,198,750	107,708	2.362

\*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
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,134,800	68,542	2.378
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,992,708	10,135,200	65,806	2.376
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,159,100	72,139	2.686
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	80,993,600	355,738	1.759
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,492	25,311,500	86,028	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,242,760	72,183	3.050
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	65,898,950	194,735	1.854
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,262,828	65,898,950	194,735	1.854
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,999,642	20,374,000	44,917	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	912828P4	50,000,000	50,021,152	50,818,500	81,522	1.832
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,997,242	10,187,300	11,944	2.179
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,038,101	70,940,800	48,505	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,991,100	10,184,400	9,236	2.469
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,998,957	10,172,600	4,333	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,965,313	40,615,600	1,796	1.713
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,130,780	50,883,000	2,590	1.610
<b>Total</b>		<b>0.261</b>					<b>3,819,028,074</b>	<b>3,818,910,004</b>	<b>3,831,316,328</b>	<b>5,843,836</b>	<b>0.668</b>

**Portfolio: Reserve 9218-2**

**Date: 8/31/21**

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	9/1/2021	MMF	AAA-m	Aaa-mf		150,001	150,001	150,001	1	0.010
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,331,500	167,101	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,335,800	162,361	1.824
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,099,800	54,642	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	60,879,000	415,761	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,307,650	121,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,205,100	81,111	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	1,574,859	1,574,699	1,577,300	713	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,097,500	336,957	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	91,975,500	606,522	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,467,400	165,278	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,365,000	360,988	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,210,600	55,792	1.967

\*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
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,426,750	97,750	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,406,400	304,918	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A2	90520EAK7	12,000,000	12,000,000	12,256,440	57,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YVW4	50,000,000	50,027,344	50,972,500	173,156	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,397,200	54,569	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,191,600	163,706	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,506,400	156,522	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,690,600	60,167	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,586,000	103,261	2.535
Adobe	1.700	2/1/2023	Corp	A+	A2	00724PAA7	5,000,000	4,993,150	5,103,650	7,083	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,330,150	19,000	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	114,099,700	7,977	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,118,100	2,175	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,143,200	59,375	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FB11	20,000,000	19,985,200	20,551,600	201,667	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	88,147,550	894,126	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,786,600	179,375	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,073,250	231,658	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,073,250	231,658	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	104,293,000	926,630	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,123,300	37,500	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,532,400	101,583	3.465
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	88,821,600	593,955	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,124,000	174,693	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	10,044,000	9,778	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,562,400	73,889	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,224,500	224,694	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	67,891,850	292,103	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,080,300	10,889	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,057,900	9,750	0.669
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,579,600	34,514	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	62,925,000	143,478	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,462,500	71,739	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,031,100	2,367	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	157,564,500	11,395	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,143,600	539,861	2.953

\*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
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,006,550	8,698	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,002,100	31,667	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	36,916,950	423,395	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,369,250	302,425	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,695,900	140,931	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	52,836,000	484,375	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	154,471,500	821,332	0.943
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	84,693,600	584,426	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,340,800	431,967	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,087,200	132,813	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,023,600	9,333	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	57,994,750	247,164	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,657,500	49,319	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,691,100	48,875	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,989,950	9,375	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,341,000	82,031	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,719,900	38,528	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	42,122,000	86,957	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,647,200	15,347	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	105,152,000	6,561	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,533,600	125,667	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,083,000	79,865	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,067,900	33,958	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	20,018,000	52,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,477,750	670,594	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,927,400	178,825	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	10,030,600	26,194	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,158,730	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	42,025,200	303,261	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,110,250	168,478	1.997
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	10,003,700	13,625	0.499
IBM	3.000	5/15/2024	Corp	A-	A2	459200JY8	15,000,000	14,942,700	15,966,450	132,500	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	10,003,400	15,583	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	49,865,500	37,024	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,648,400	82,333	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	83,606,400	406,557	1.978

\*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	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,901,600	101,639	1.884
Bank of America NA	0.523	6/14/2024	Corp	A-	A2	06051GY6	10,000,000	10,000,000	9,990,500	11,186	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	15,045,150	18,250	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	83,675,200	273,913	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,534,200	26,389	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	72,781,100	106,522	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,537,100	20,833	2.282
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,370	7,033,670	2,771	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,652,500	14,333	2.197
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,431,700	8,413	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	70,000,000	71,520,313	73,084,200	3,626	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	912828U3	40,000,000	40,589,063	41,762,400	2,072	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,396,400	85,069	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,364,600	85,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	10,356,600	10,364,600	85,000	0.621
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,313,500	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	75,000,000	76,989,258	78,914,250	670,594	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,829,000	157,787	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	912828Y5	50,000,000	51,279,297	52,609,500	447,063	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,404,200	80,000	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,369,000	61,389	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,738,000	122,778	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,268,800	51,563	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,525,250	379,076	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,484,200	67,486	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,383,000	381,148	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,458,600	50,764	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	125,072,400	359,511	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,392,300	85,313	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,875,355	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,652,350	34,167	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,742,250	29,891	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,484,500	59,783	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,187,600	47,826	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	5,188,850	7,917	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAFP0	15,000,000	14,988,450	15,513,600	11,875	1.516

\*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
Toyota	1.800	2/13/2025	Corp	A+	A1	892367GT6	10,000,000	9,993,300	10,312,000	9,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,162,750	4,111	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,469,250	2,932	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,690,400	2,486	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,113,600	70,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,202,300	64,549	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	39,954,800	84,153	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	109,875,700	231,421	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	20,057,600	44,792	0.667
Bank of America NA	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	15,079,500	52,460	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	10,046,600	31,883	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,098,350	25,000	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,059,300	17,188	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,057,000	22,083	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,714,500	188,825	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,571,750	283,237	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,973,720	23,700	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	10,013,400	20,600	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	10,024,200	19,556	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,941,000	3,626	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,269,400	55,435	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,634,700	27,717	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,272,450	4,620	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,634,700	27,717	0.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	15,000,000	14,964,600	14,889,900	2,521	0.598
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	10,000,000	10,000,000	9,998,500	31,200	0.864
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	25,000,000	24,971,750	24,811,250	42,708	0.523
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,811,250	42,708	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,895,300	27,958	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,937,000	22,500	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,846,550	26,250	0.816
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,867,600	13,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,902,800	8,944	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,835,700	52,548	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,215,300	22,520	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	26,012,750	18,767	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	26,012,750	18,767	0.447

\*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	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	26,012,750	18,767	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	25,134,250	112,500	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	30,041,100	94,672	0.963
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	60,054,000	151,630	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	20,124,400	60,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	25,141,000	86,250	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	10,071,700	32,583	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	30,011,700	57,172	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	30,011,700	57,172	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	53,224,500	269,980	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	37,257,150	188,986	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,322,450	26,998	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	32,999,190	167,387	0.451
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	10,016,700	2,000	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	20,000,000	19,967,000	20,043,200	43,167	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	10,030,100	22,813	1.134
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	30,168,900	44,939	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,552,170	14,002	0.552
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	19,864,000	10,870	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	5,010,400	3,299	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	15,117,300	8,625	1.189
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	20,589,800	760	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	36,032,150	1,329	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	20,589,800	760	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	25,737,250	950	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	36,032,150	1,329	0.328
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	34,964,300	725	0.770
<b>Total</b>		<b>2.799</b>					<b>5,598,224,860</b>	<b>5,640,334,034</b>	<b>5,781,179,676</b>	<b>22,146,909</b>	<b>1.690</b>

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

**Portfolio: Extended Reserve 9218-5**  
**Date: 8/31/21**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135GQ022	30,000,000	32,183,177	31,596,900	245,313	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	26,044,000	103,227	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	52,088,000	206,455	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,879,200	185,809	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	78,630,000	224,694	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,726,000	44,939	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,529,050	19,565	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	77,645,250	97,826	0.420
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	103,527,000	130,435	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	80,619,000	77,955	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	101,488,000	3,108	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,148,800	311	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,148,800	311	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	76,116,000	2,331	1.020
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	49,357,500	131,489	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	39,109,200	50,820	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	31,301,055	44,909	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,428,750	21,399	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,657,250	12,840	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	48,857,500	42,799	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	34,200,250	29,959	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	24,365,250	345	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	53,603,550	760	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	34,111,350	483	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	63,986,650	42,391	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,844,100	6,522	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	152,179,500	788,934	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	101,391,000	421,196	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	50,695,500	210,598	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,968,316	47,300	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	101,266,000	213,995	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	65,822,900	139,096	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,666,400	12,847	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	90,267,300	2,797	1.070
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELSG6	10,000,000	9,990,550	9,784,900	14,444	1.011

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	77,689,500	56,301	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,358,600	7,507	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	77,689,500	56,301	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	91,987,280	456,141	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	32,404,610	160,686	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	52,265,500	259,171	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	31,359,300	155,503	1.100
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	1,024,020	693	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	5,120,100	3,465	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	4,096,080	2,772	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	15,360,300	10,394	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	9,216,180	6,236	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	11,264,220	7,622	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	10,240,200	6,929	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	10,240,200	6,929	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	66,561,300	45,041	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	20,480,400	13,859	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,980,950	58,500	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	19,001,600	37,024	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,750,400	9,256	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,500,800	18,512	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,400,960	22,215	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,577,700	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,577,700	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	19,155,400	12,639	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	17,053,560	5,197	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,737,100	1,444	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	15,158,720	4,620	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,948,400	5,774	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	48,336,000	129,586	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	20,301,120	54,426	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	60,208,830	31,702	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,805,450	7,796	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,935,150	2,599	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	67,020,850	312,857	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	25,777,250	120,329	1.590

\*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	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	10,310,900	48,132	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	15,466,350	72,198	1.229
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	59,709,600	34,647	1.286
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	14,641,588	3,442	1.405
<b>Total</b>		<b>7.020</b>					<b>2,742,700,000</b>	<b>2,785,942,106</b>	<b>2,776,763,889</b>	<b>5,839,283</b>	<b>1.030</b>

**Portfolio: Wastewater 208**  
**Date: 8/31/21**

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	9/1/2021	MMF	AAAm	Aaa-mf		958	958	958	0	0.010
Prudential Funding	0.000	9/7/2021	CP	A-1+	P-1	74433GW77	6,116,000	6,115,592	6,115,917	0	0.062
U.S. Treasury Bill	0.000	9/7/2021	Tsy	A-1+	P-1	912796L23	15,001,000	15,000,511	15,001,000	0	0.034
U.S. Treasury Bill	0.000	9/14/2021	Tsy	A-1+	P-1	912796L31	25,209,000	25,207,897	25,208,748	0	0.039
Societe Generale	0.000	9/21/2021	CP	A-1	P-1	83369BWM4	20,003,000	20,002,222	20,002,253	0	0.051
Prudential Funding	0.000	9/28/2021	CP	A-1+	P-1	74433GWU6	14,302,000	14,300,832	14,301,121	0	0.062
Toyota	1.500	9/30/2021	CP	A-1+	P-1	89233GWU6	5,700,000	5,699,479	5,699,690	0	0.072
U.S. Treasury Note	0.000	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,490,496	85,047	1.494
Prudential Funding	0.000	10/5/2021	CP	A-1+	P-1	74433GX50	2,475,000	2,474,832	2,474,831	0	0.072
Landesbank Baden-Wuertt	0.090	10/5/2021	CD	NR	P-1	51501HNJ4	19,872,000	19,872,000	19,871,603	745	0.091
Exxon Mobil	0.000	12/1/2021	CP	A-1+	P-1	30229AZ10	14,302,000	14,299,521	14,299,442	0	0.062
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	8,338,000	8,333,924	8,336,040	0	0.103
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	10,000,000	9,997,844	9,997,649	0	0.082
Toyota	0.000	12/1/2021	CP	A-1+	P-1	89233GZ17	12,009,000	11,999,893	12,006,207	0	0.144
Canadian Imperial Bank	0.150	12/1/2021	CD	A-1	P-1	13606CSV7	8,000,000	8,000,000	8,000,800	3,733	0.152
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,312,758	5,782	2.459
Royal Bank of Canada	0.000	4/12/2022	CP	A-1+	P-1	78015DDC1	17,336,000	17,316,786	17,320,359	0	0.154
Toyota	0.000	5/9/2022	CP	A-1+	P-1	89233HE91	8,610,000	8,600,314	8,601,356	0	0.154
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,600,591	0	0.046
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,575,528	10,117	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,040,282	89,056	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,661,210	5,093	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,956,809	179	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,964,102	30,680	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,107,380	2,430	0.195

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,573,920	1,731	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,977	1	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,356,157	111,883	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,234,510	110,429	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828127	14,700,000	14,949,785	15,451,611	13,582	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,202,416	191	1.113
<b>Total</b>		<b>0.970</b>					<b>358,382,958</b>	<b>358,712,451</b>	<b>360,771,720</b>	<b>470,680</b>	<b>0.464</b>

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

Date: 8/31/21

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	9/1/2021	MMF	AAAm	Aaa-mf		120,815	120,815	120,815	1	0.010
<b>Total</b>		<b>0.003</b>					<b>120,815</b>	<b>120,815</b>	<b>120,815</b>	<b>1</b>	<b>0.010</b>

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

Date: 8/31/21

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	9/1/2021	MMF	AAAm	Aaa-mf		4,820,427	4,820,427	4,820,427	25	0.010
<b>Total</b>		<b>0.003</b>					<b>4,820,427</b>	<b>4,820,427</b>	<b>4,820,427</b>	<b>25</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: 8/31/21**

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	9/1/2021	MMF	AAA	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	286,392	903	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,742,244	47,543	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	74,418	525	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	75,481	532	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	78,670	555	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	79,733	562	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	76,544	540	2.533
<b>Total</b>		<b>4.646</b>					<b>6,990,628</b>	<b>6,656,000</b>	<b>7,414,109</b>	<b>51,159</b>	<b>2.661</b>

**Portfolio: Harbor Emergency FD 751**  
**Date: 8/31/21**

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	9/1/2021	MMF	AAA	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	3,160,968	0	0.029
U.S. Treasury Bill	0.000	12/2/2021	Tsy	A-1+	P-1	9127965G0	39,933,000	39,926,843	39,928,607	0	0.031
U.S. Treasury Bill	0.000	12/9/2021	Tsy	A-1+	P-1	912796J59	7,549,000	7,547,680	7,548,019	0	0.036
<b>Total</b>		<b>0.244</b>					<b>50,643,512</b>	<b>50,635,587</b>	<b>50,638,107</b>	<b>0</b>	<b>0.032</b>

**Portfolio: Harbor Foods Restoration 70L**  
**Date: 8/31/21**

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	9/1/2021	MMF	AAA	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	595,923	0	0.036
<b>Total</b>		<b>0.274</b>					<b>596,892</b>	<b>596,787</b>	<b>596,814</b>	<b>0</b>	<b>0.036</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: 8/31/21

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	9/1/2021	MMF	AAAm	Aaa-mf		34,487	34,487	34,487	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	504,690	1,590	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,396,539	80,363	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	125,447	885	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,341,065	37,663	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	184,981	1,304	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,449,502	38,427	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	257,273	1,814	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,650,430	39,844	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,442	52	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	324,249	2,286	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,621,726	39,642	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	376,341	2,654	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,275,152	37,198	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,582,119	43,339	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,842,267	45,358	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	5,013,507	154	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828Z52	5,025,000	5,001,249	4,913,093	6,384	0.575
<b>Total</b>		<b>4.880</b>					<b>58,985,487</b>	<b>57,808,278</b>	<b>61,900,308</b>	<b>378,957</b>	<b>2.100</b>

**Portfolio: LA City MICLA19 ST LGT FIN 27F**

Date: 8/31/21

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	9/1/2021	MMF	AAAm	Aaa-mf		11,322,848	11,322,848	11,322,848	59	0.010
<b>Total</b>		<b>0.003</b>					<b>11,322,848</b>	<b>11,322,848</b>	<b>11,322,848</b>	<b>59</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 STLGTS FIN 27J**

Date: 8/31/21

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	9/1/2021	MMF	AAAm	Aaa-mf		1,550,754	1,550,754	1,550,754	8	0.010
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,978	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,604,792	0	0.110
U.S. Treasury Bill	0.000	1/27/2022	Tsy	A-1+	P-1	912796C31	1,760,000	1,759,553	1,759,701	0	0.042
<b>Total</b>		<b>0.153</b>					<b>8,135,754</b>	<b>8,130,951</b>	<b>8,135,224</b>	<b>8</b>	<b>0.074</b>

**Portfolio: City of LA DWP WRB 2021B M2U**

Date: 8/31/21

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	9/1/2021	MMF	AAAm	Aaa-mf		646	646	646	0	0.010
Mizuho Bank	0.000	9/30/2021	CP	A-1	P-1	60689FWW4	15,500,000	15,496,997	15,499,096	0	0.077
U.S. Treasury Bill	0.000	9/30/2021	Tsy	A-1+	P-1	912796F61	40,000,000	39,998,794	39,998,800	0	0.032
U.S. Treasury Bill	0.000	9/30/2021	Tsy	A-1+	P-1	912796F61	6,721,000	6,720,821	6,720,798	0	0.033
<b>Total</b>		<b>0.082</b>					<b>62,221,646</b>	<b>62,217,258</b>	<b>62,219,340</b>	<b>0</b>	<b>0.043</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
Sumitomo Mitsui	Buy	CP	86563GVD1	8/3/2021	8/3/2021	8/13/2021	19,840,000
Sumitomo Mitsui	Buy	CP	86563GVD1	8/4/2021	8/4/2021	8/13/2021	56,660,000
Landesbank Baden-Württ	Buy	CP	5148X0W19	8/5/2021	8/5/2021	9/1/2021	18,975,000
U.S. Treasury Bill	Buy	Tsy	912796K32	8/5/2021	8/6/2021	8/24/2021	17,850,000
FHLB DN	Buy	Agy	313385K14	8/5/2021	8/6/2021	8/13/2021	25,000,000
BNP Paribas	Buy	CP	09659BVA5	8/9/2021	8/9/2021	8/10/2021	30,411,000
Landesbank Baden-Württ	Buy	CP	5148X0W19	8/9/2021	8/10/2021	9/1/2021	30,413,000
Toyota	Buy	CP	89233GYT0	8/10/2021	8/10/2021	8/27/2021	17,875,000
Sumitomo Mitsui	Buy	CP	86563GYW6	8/11/2021	8/11/2021	11/30/2021	49,516,000
Toyota	Buy	CP	89233GWP7	8/12/2021	8/12/2021	9/23/2021	32,235,000
BNP Paribas	Buy	CP	09659BVG2	8/13/2021	8/13/2021	8/16/2021	150,000,000
Sumitomo Mitsui	Buy	CP	86563GYW6	8/13/2021	8/13/2021	11/30/2021	32,425,000
Landesbank Baden-Württ	Buy	CP	5148X0YF6	8/13/2021	8/16/2021	11/15/2021	50,017,000
Landesbank Baden-Württ	Buy	CP	5148X0Y82	8/13/2021	8/16/2021	11/8/2021	10,000,000
Landesbank Baden-Württ	Buy	CP	5148X0VK8	8/18/2021	8/18/2021	8/19/2021	22,578,000
Landesbank Baden-Württ	Buy	CP	5148X0VR3	8/18/2021	8/18/2021	8/25/2021	30,537,000
Landesbank Baden-Württ	Buy	CP	5148X0VL6	8/19/2021	8/19/2021	8/20/2021	64,957,000
Landesbank Baden-Württ	Buy	CP	5148X0W19	8/20/2021	8/20/2021	9/1/2021	20,000,000
Landesbank Baden-Württ	Buy	CP	5148X0VT9	8/20/2021	8/20/2021	8/27/2021	23,000,000
BNP Paribas	Buy	CP	09659BVQ0	8/23/2021	8/23/2021	8/24/2021	50,000,000
Landesbank Baden-Württ	Buy	CP	5148X0W19	8/23/2021	8/23/2021	9/1/2021	32,000,000
Landesbank Baden-Württ	Buy	CP	5148X0VR3	8/24/2021	8/24/2021	8/25/2021	34,325,000
Societe Generale	Buy	CP	83369BW10	8/26/2021	8/26/2021	9/1/2021	17,381,000
Societe Generale	Buy	CP	83369BXM3	8/27/2021	8/27/2021	10/21/2021	33,800,000
Landesbank Baden-Württ	Buy	CP	5148X0W19	8/30/2021	8/30/2021	9/1/2021	145,000,000
Mizuho Bank	Buy	CP	60689FX11	8/31/2021	8/31/2021	10/1/2021	82,000,000
Koch Industries	Buy	CP	50000DW10	8/31/2021	8/31/2021	9/1/2021	10,000,000
Proctor & Gamble	Transfer In	Corp	742718EU9	8/31/2021	8/31/2021	8/11/2022	70,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YA2	8/31/2021	8/31/2021	8/15/2022	10,000,000
Philip Morris	Transfer In	Corp	718172CA5	8/31/2021	8/31/2021	8/17/2022	10,000,000
Bank of New York Mellon	Transfer In	Corp	06406RAK3	8/31/2021	8/31/2021	8/23/2022	10,000,000
U.S. Treasury Note	Transfer In	Tsy	912828ZS8	8/31/2021	8/31/2021	8/31/2022	40,000,000
U.S. Treasury Note	Transfer In	Tsy	912828L24	8/31/2021	8/31/2021	8/31/2022	50,000,000

**Portfolio: Reserve 9218-2**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCP4	8/5/2021	8/6/2021	7/31/2026	20,000,000
BMW	Buy	Corp	05565EBW4	8/9/2021	8/12/2021	8/12/2026	5,000,000
BMW	Buy	Corp	05565EBU8	8/9/2021	8/12/2021	8/12/2024	7,000,000
PNC Financial	Buy	Corp	693475BB0	8/10/2021	8/13/2021	8/13/2026	15,000,000
Apple	Buy	Corp	037833DM9	8/18/2021	8/20/2021	9/11/2024	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CCW9	8/31/2021	9/1/2021	8/31/2026	35,000,000
FNMA Note	Sell	Agy	3135G04Q3	8/31/2021	9/1/2021	5/22/2023	25,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YD6	8/31/2021	8/31/2021	8/31/2026	35,000,000
Proctor & Gamble	Transfer Out	Corp	742718EU9	8/31/2021	8/31/2021	8/11/2022	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YA2	8/31/2021	8/31/2021	8/15/2022	70,000,000
Philip Morris	Transfer Out	Corp	718172CA5	8/31/2021	8/31/2021	8/17/2022	10,000,000
Bank of New York Mellon	Transfer Out	Corp	06406RAK3	8/31/2021	8/31/2021	8/23/2022	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128282S8	8/31/2021	8/31/2021	8/31/2022	40,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828L24	8/31/2021	8/31/2021	8/31/2022	50,000,000

**Portfolio: Extended Reserve 9218-5**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Sell	Agy	91282CAV3	8/20/2021	8/23/2021	11/15/2030	10,000,000
U.S. Treasury Note	Sell	Agy	91282CCB5	8/20/2021	8/23/2021	5/15/2031	10,000,000
FFCB Note	Buy	Agy	3133EM3H3	8/20/2021	8/25/2021	8/25/2031	14,750,000
U.S. Treasury Note	Buy	Tsy	91282CCS8	8/31/2021	9/1/2021	8/15/2031	60,000,000
U.S. Treasury Note	Buy	Tsy	91282CCV1	8/31/2021	9/1/2021	8/31/2028	90,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YD6	8/31/2021	8/31/2021	8/31/2026	35,000,000

**Portfolio: Wastewater 208**

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796L31	8/3/2021	8/3/2021	9/14/2021	25,209,000
U.S. Treasury Bill	Buy	Tsy	912796L23	8/3/2021	8/3/2021	9/7/2021	15,001,000
Prudential Funding	Buy	CP	74433GWU6	8/10/2021	8/10/2021	9/28/2021	14,302,000
Toyota	Buy	CP	89233HE91	8/12/2021	8/12/2021	5/9/2022	8,610,000
Toyota	Buy	CP	89233GWU6	8/12/2021	8/12/2021	9/28/2021	5,700,000
Landesbank Baden-Wuert	Buy	CD	51501HNJ4	8/17/2021	8/17/2021	10/5/2021	19,872,000
Exxon Mobil	Buy	CP	30229AZ10	8/19/2021	8/19/2021	12/1/2021	14,302,000
Societe Generale	Buy	CP	83369BWM4	8/24/2021	8/24/2021	9/21/2021	20,003,000
Sumitomo Mitsui	Buy	CP	86563GZ13	8/26/2021	8/26/2021	12/1/2021	10,000,000

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

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Prudential Funding	Buy	CP	74433GX50	8/31/2021	8/31/2021	10/5/2021	2,475,000

**Portfolio: DWP WRB 2021B M2U**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Bill	Buy	Tsy	912796F61	8/26/2021	8/26/2021	9/30/2021	40,000,000
U.S. Treasury Bill	Buy	Tsy	912796F61	8/31/2021	8/31/2021	9/30/2021	6,721,000



**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. BARCLAY'S 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. LLOY'S SECURITIES, INC
4. LOOP CAPITAL
5. MARKETAXESS CORP
6. MESIROW FINANCIAL INC
7. MITSUBISHI UFI SECURITIES (USA), INC
8. RAMIREZ AND CO
9. PIPER JAFFRAY CO
10. STIFEL, NICOLAUS & COMPANY, INC
11. SIEBERT WILLIAMS SHANK & CO
12. US BANCORP
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

**COMMERCIAL PAPER ISSUERS\***

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

\*Based on short-term credit rating information provided by Bloomberg Professional, as of 9/8/21

**CORPORATE BOND ISSUERS\*\***

1. 3M CO	39. ELI LILLY & CO	77. PACCAR INC
2. ABBOTT LABORATORIES	40. EMERSON ELECTRIC CO	78. PAYPAL HOLDINGS INC
3. ADOBE INC	41. ESTEE LAUDER COMPANIES	79. PEPSICO INC
4. AFLAC INC	42. EXXON MOBIL CORP	80. PFIZER INC
5. AIR PRODUCTS & CHEMICALS INC	43. FIRST REPUBLIC BANK/CA	81. PHILIP MORRIS INTERNATIONAL
6. ALLSTATE CORP	44. FLORIDA POWER & LIGHT	82. PNC FINANCIAL SERVICES GROUP
7. ALPHABET INC	45. FRANKLIN RESOURCES INC	83. PROCTER & GAMBLE CO/THE
8. AMAZON.COM INC	46. GENERAL DYNAMICS CORP	84. PROGRESSIVE CORP
9. AMERICAN EXPRESS CO	47. GILEAD SCIENCES INC	85. PUBLIC SERVICE ELECTRIC & GAS CO
10. AMERICAN HONDA FINANCE CORP	48. GOLDMAN SACHS GROUP INC.	86. PUBLIC STORAGE
11. APPLE INC	49. HERSHEY CO	87. QUALCOMM INC
12. APPLIED MATERIALS INC	50. HOME DEPOT INC	88. RAYTHEON TECHNOLOGIES CORP
13. ARCHER-DANIELS-MIDLAND CO	51. HONEYWELL INTERNATIONAL INC	89. REGENTS OF THE UNIVERSITY OF CALIFORNIA
14. ARIZONA PUBLIC SERVICE CO	52. HORMEL FOODS CORP	90. ROCKWELL AUTOMATION INC
15. AUTOMATIC DATA PROCESSING	53. ILLINOIS TOOL WORKS	91. SALESFORCE.COM INC
16. BANK OF AMERICA CORP	54. INTEL CORP	92. SCHLUMBERGER LTD
17. BANK OF AMERICA NATIONAL ASSOCIATION	55. INTERCONTINENTAL EXCHANGE IN	93. SCHWAB (CHARLES) CORP
18. BANK OF NEW YORK MELLON CORP	56. INTL BUSINESS MACHINES CORP	94. SNAP-ON INC
19. BAXTER INTERNATIONAL INC	57. INTUIT INC	95. SOUTHERN CALIFORNIA GAS CO
20. BERKSHIRE HATHAWAY INC	58. JOHNSON & JOHNSON	96. STATE STREET CORP
21. BLACKROCK INC	59. JPMORGAN CHASE & CO	97. STRYKER CORP
22. BMW US CAPITAL LLC	60. KEYBANK NATIONAL ASSOCIATION	98. TARGET CORP
23. BRISTOL-MYERS SQUIBB CO	61. KIMBERLY-CLARK CORP	99. TEXAS INSTRUMENTS INC
24. BROWN-FORMAN CORP	62. LOEWS CORP	100. TJX COMPANIES INC
25. CATERPILLAR INC	63. M & T BANK CORP	101. TOYOTA MOTOR CREDIT CORP
26. CHEVRON CORP	64. MASTERCARD	102. TRAVELERS COS INC/THE
27. CISCO SYSTEMS INC	65. MERCK & CO. INC.	103. TRUIST FINANCIAL CORP
28. CITIBANK NATIONAL ASSOCIATION	66. METLIFE INC	104. UNILEVER CAPITAL CORP
29. CITIGROUP INC	67. MICROSOFT CORP	105. UNION PACIFIC CORP
30. CME GROUP INC	68. MORGAN STANLEY	106. UNITED PARCEL SERVICE
31. COCA-COLA CO/THE	69. MUFG UNION BANK NA	107. UNITEDHEALTH GROUP INC
32. COLGATE-PALMOLIVE CO	70. NEXTERA ENERGY INC	108. US BANCORP
33. COMCAST CORP	71. NIKE INC	109. VF CORP
34. COMERICA INC	72. NORTHERN STATES POWER/MN	110. VISA INC
35. CONOCOPHILLIPS	73. NORTHERN TRUST CORP	111. WALT DISNEY CO
36. COSTCO WHOLESALE CORP	74. NORTHWESTERN MUTUAL LIFE INSURANCE CO	112. WW GRAINGER INC
37. CUMMINS INC	75. NVIDIA CORP	
38. DEERE & CO	76. ONE GAS INC	

\*\*Based on credit rating information as of 9/8/2021 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. DISCOVER CARD EXECUTION NOTE TRUST
8. HONDA AUTO RECEIVABLES OWNER TRUST
9. MASTER CREDIT CARD TRUST
10. MERCEDES-BENZ AUTO RECEIVABLES TRUST
11. NISSAN AUTO RECEIVABLE OWNER TRUST
12. TOYOTA AUTO RECEIVABLES OWNER TRUST
13. VISA CARD MASTER TRUST
14. GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST

\* Five year legal final maximum maturity

