

City of Los Angeles

Office of Finance



Investment Report

July 31, 2021

Diana Mangioglou
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

200 N. Spring Street
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Diana Mangioglu
DIRECTOR of FINANCE
CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA



ERIC GARCETTI
MAYOR

OFFICE OF FINANCE
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October 18, 2021

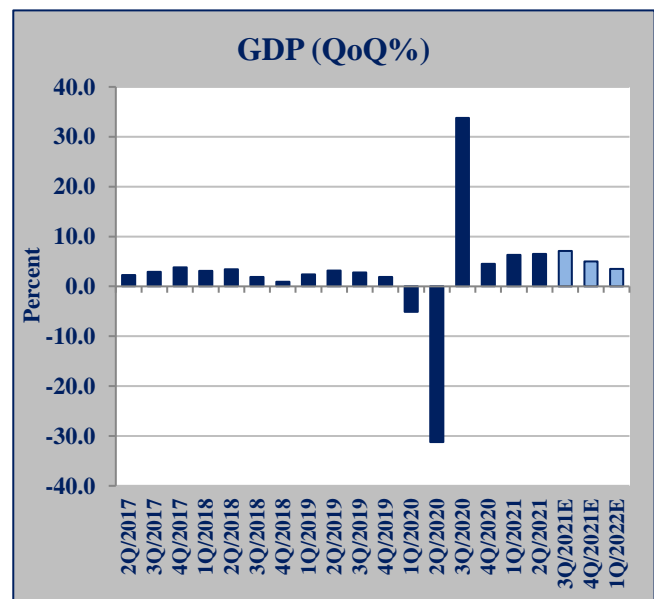
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending July 31, 2021. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

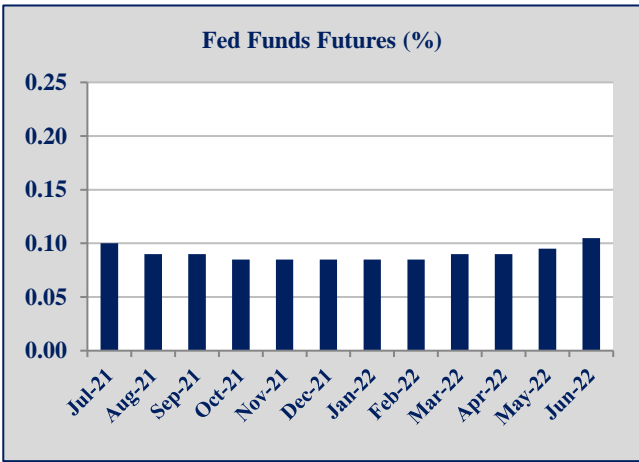
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 6.5% on an annualized basis for the second quarter of 2021. The current anticipated growth rate for all of 2021 is 6.5%, which is 0.1% lower than last month's 2021 full-year forecast. The U.S. unemployment rate for July 2021 was 5.4%. The Consumer Price Index (CPI) increased 5.4% for the twelve months ending July 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 15.8% over the past twelve months.



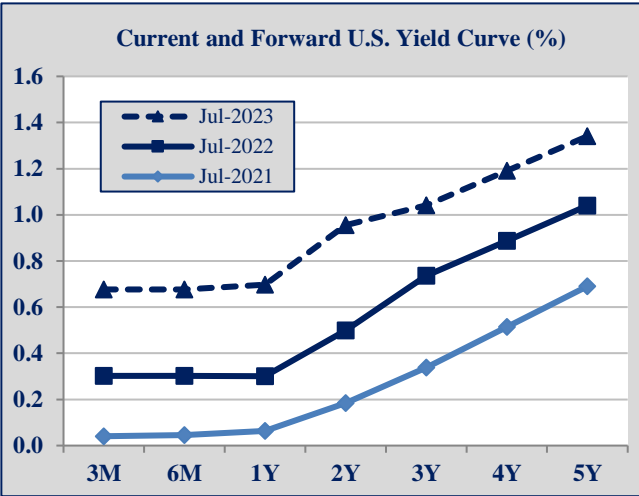
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its 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 July 31, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,631,719,300	0.61%	99 Days	AA+
Reserve Portfolio	\$5,883,316,743	1.71%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,678,423,840	1.01%	7.0 Years	AA+
General Pool	\$12,193,459,882	1.23%	3.0 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.61%	1.71%	1.01%	1.23%
Benchmark	0.07%	0.67%	0.81%	0.52%
Variance	0.54%	1.04%	0.20%	0.71%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.00%	0.33%	1.43%	0.47%
Benchmark Total Rate of Return	0.01%	0.34%	1.49%	0.49%
Variance	-0.01%	-0.01%	-0.06%	-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 July 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 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 Mangioglu
Director of Finance/City Treasurer

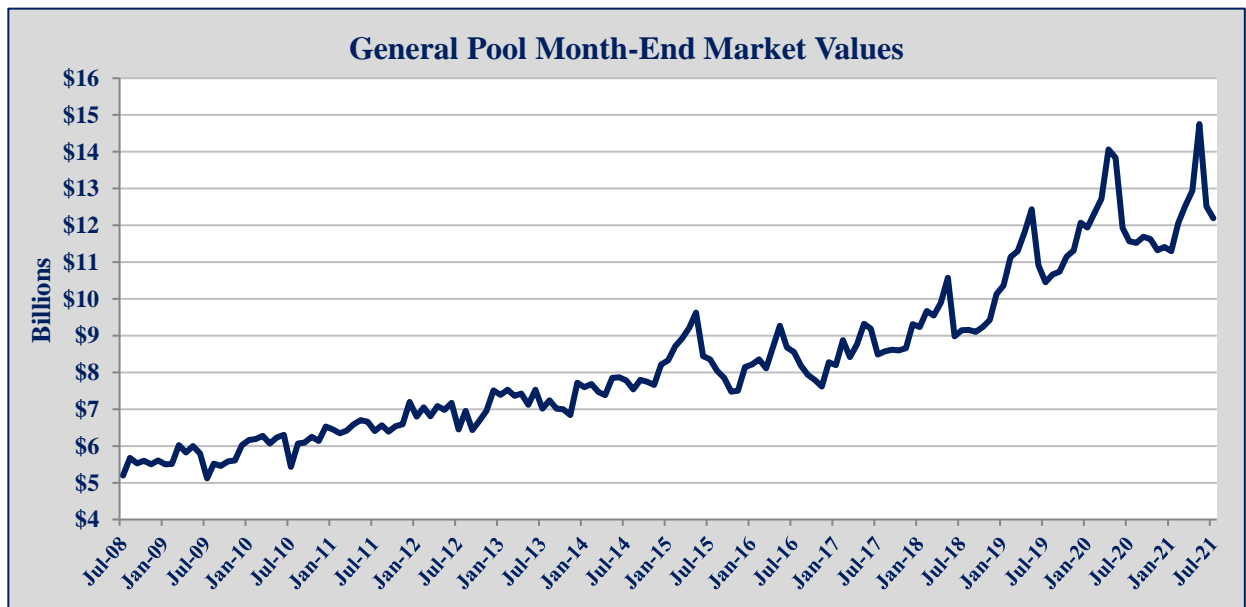
Attachments

cc: The Honorable Ron Galperin, City Controller
Richard H. Llewellyn, Jr., Interim Mayor's Chief of Staff, Office of the Mayor
Jeanne Holm, Deputy Mayor of Budget and Innovation, Office of the Mayor
Matthew W. Szabo, Chief Legislative Analyst
Investment Reports File
Chronofile

GENERAL POOL ASSET HOLDINGS
 July 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	\$31,288,070	\$31,287,824	0.26%	0	0.0
L.A.I.F. (State of California)	\$299,997,897	\$299,997,897	2.46%	0	0.0
Subtotal: Cash and Overnight Invest.	\$341,285,967	\$341,285,720	2.80%	0	0.0
Commercial Paper	\$2,182,709,000	\$2,182,346,719	17.90%	61	0.2
Negotiable Certificates of Deposit	\$160,000,000	\$160,000,000	1.31%	19	0.1
Corporate Notes	\$262,000,000	\$265,079,810	2.17%	211	0.6
U.S. Agencies/Munis/Supras	\$70,000,000	\$70,949,650	0.58%	272	0.7
U.S. Treasuries	\$605,000,000	\$612,057,400	5.02%	244	0.7
Subtotal: Pooled Investments:	\$3,279,709,000	\$3,290,433,579	26.99%	110	0.3
Total Short-Term Core Portfolio:	\$3,620,994,967	\$3,631,719,300	29.78%	99	0.3
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	\$951,500,000	\$972,214,115	7.97%	1,076	2.9
Asset-Backed Securities	\$84,759,642	\$85,730,317	0.70%	1,385	3.8
U.S. Agencies/Munis/Supras	\$480,950,000	\$488,798,710	4.01%	1,486	4.1
U.S. Treasuries	\$6,803,000,000	\$7,014,847,440	57.53%	1,558	4.3
Total Long-Term Reserve Portfolios:	\$8,320,359,643	\$8,561,740,582	70.22%	1,498	4.1
Total Cash and Pooled Investments:	\$11,941,354,610	\$12,193,459,882	100.00%	1,081	3.0

*Collected Balance for Wells Fargo Active Accounts.
 Figures may not total due to rounding.



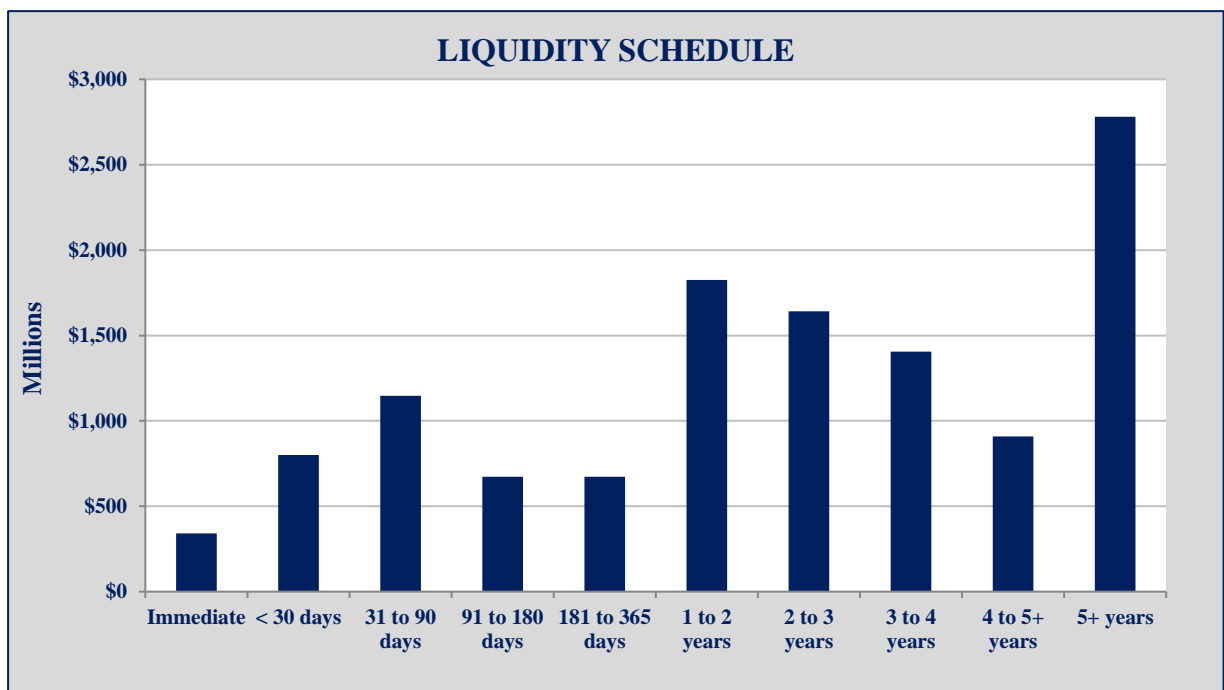
GENERAL POOL LIQUIDITY SCHEDULE
 July 31, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$299,997,897	\$299,997,897	2.46%
Money Market Funds	Immediate	\$31,437,824	\$331,435,721	2.72%
Bank Deposits*	Immediate	\$10,000,000	\$341,435,721	2.80%
Subtotal		\$341,435,721		
Pooled Investments Maturing:				
	< 30 days**	\$799,352,086	\$1,140,787,807	9.36%
	31 to 90 days	\$1,146,993,086	\$2,287,780,893	18.76%
	91 to 180 days	\$672,493,548	\$2,960,274,440	24.28%
	181 to 365 days	\$671,969,618	\$3,632,244,058	29.79%
	1 to 2 years	\$1,824,250,784	\$5,456,494,842	44.75%
	2 to 3 years	\$1,642,085,230	\$7,098,580,072	58.22%
	3 to 4 years	\$1,404,672,705	\$8,503,252,777	69.74%
	4 to 5 years	\$908,506,265	\$9,411,759,042	77.19%
	5+ years	\$2,781,700,840	\$12,193,459,882	100.00%
Total Cash and Pooled Investments		\$12,193,459,882		

*Collected Balance for Wells Fargo Active Accounts.

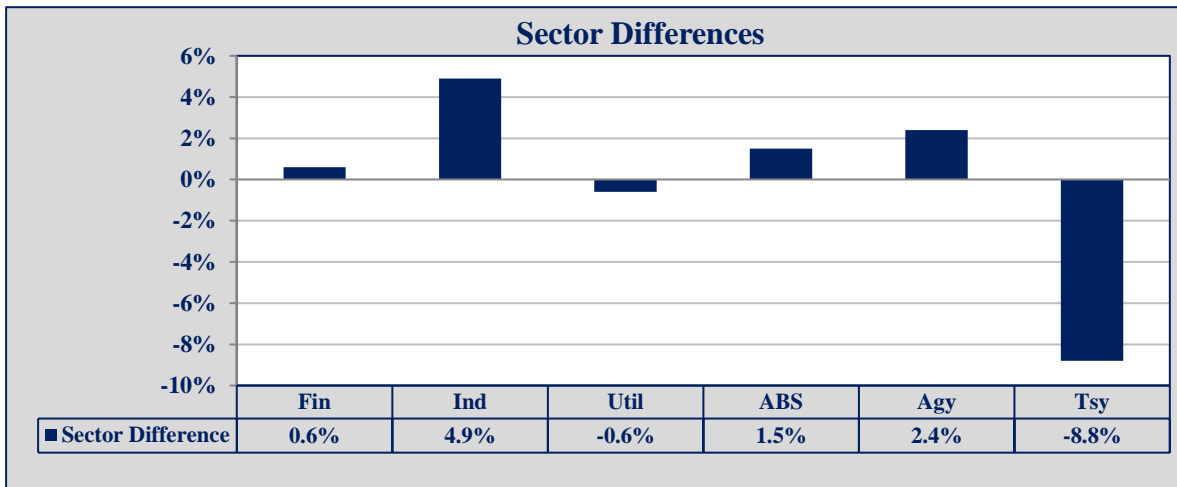
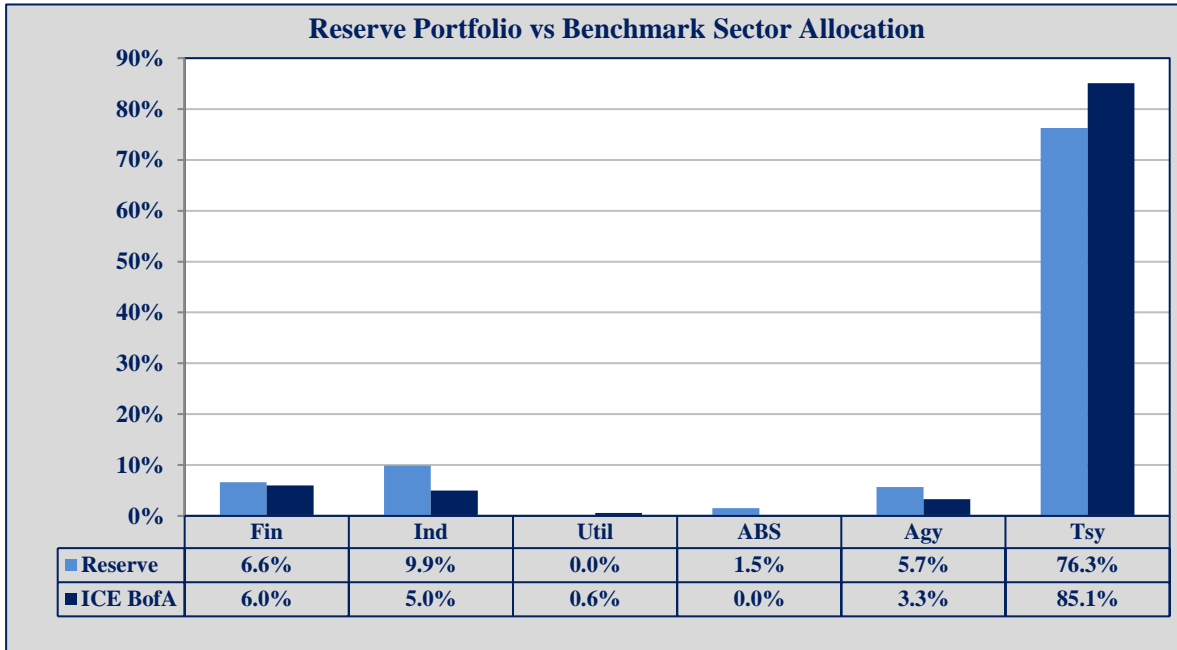
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

July 31, 2021

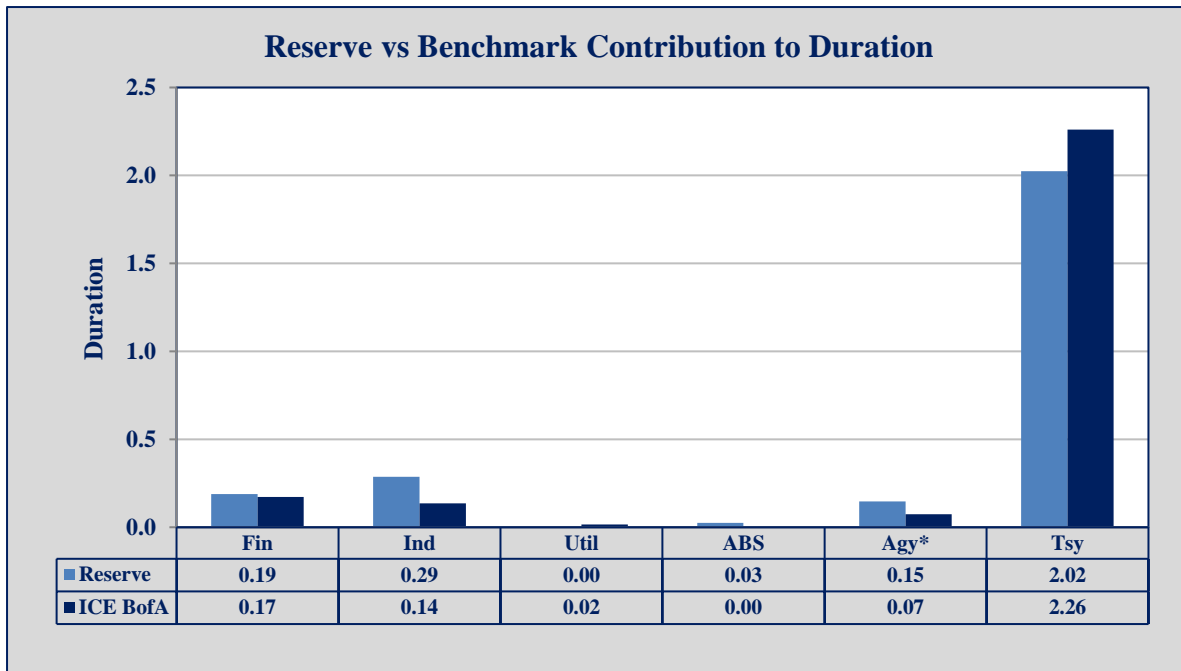
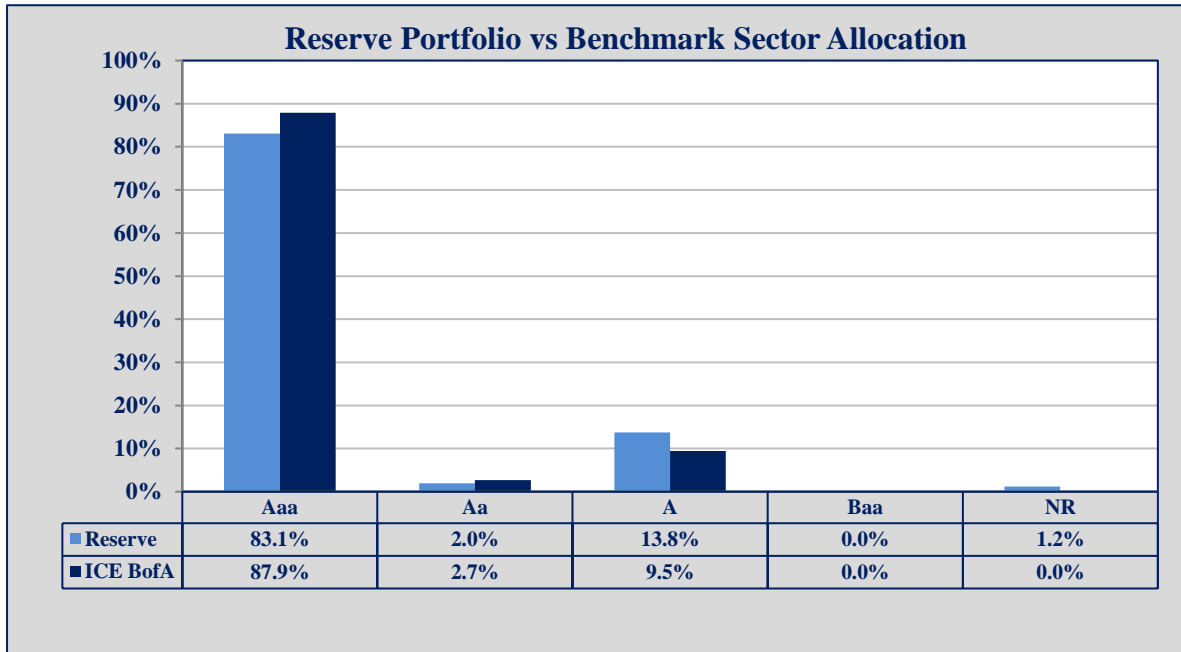


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

- 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

July 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

July 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.61%	0.49%	0.61%	0.38%	1.31%	1.26%
60 Day CP/30 Day Agy Benchmark*	0.07%	0.06%	0.07%	0.10%	1.24%	1.22%
Variance	0.54%	0.42%	0.54%	0.28%	0.08%	0.05%

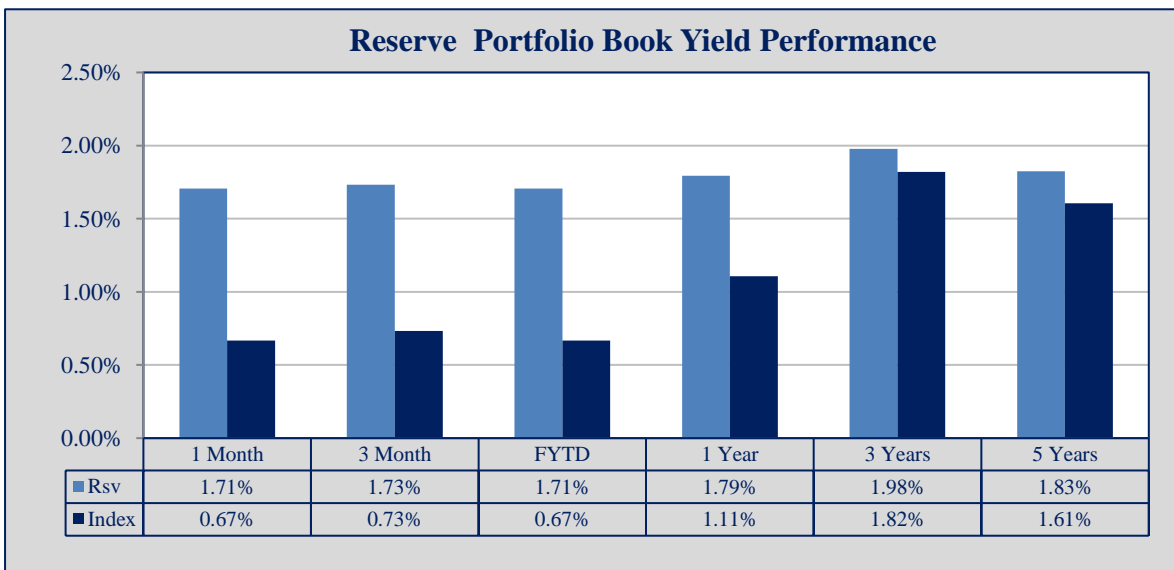
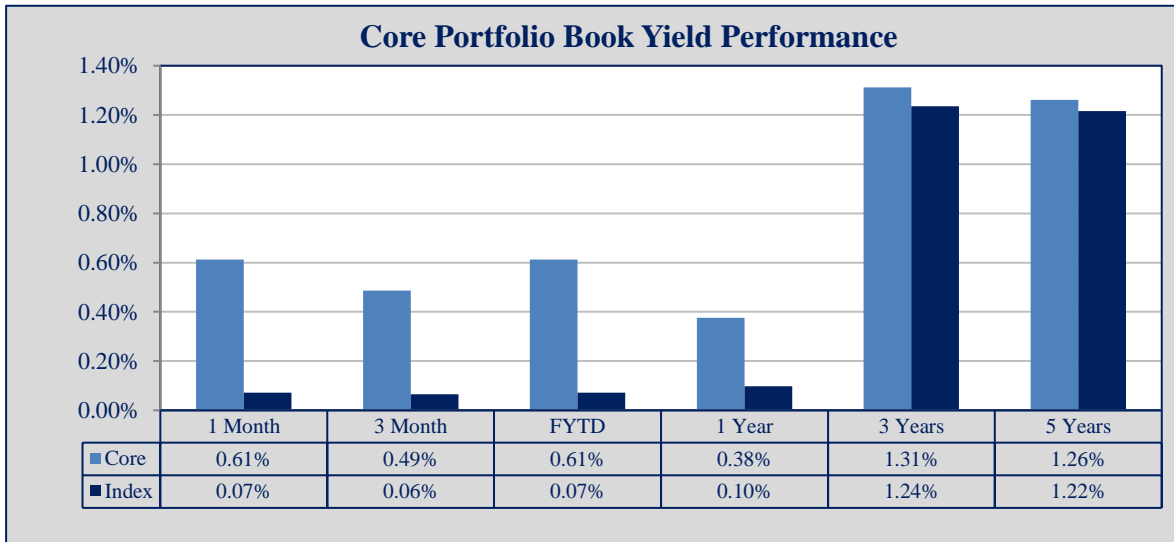
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.71%	1.73%	1.71%	1.79%	1.98%	1.83%
1-5 Year Govt/Corp Index**	0.67%	0.73%	0.67%	1.11%	1.82%	1.61%
Variance	1.04%	1.00%	1.04%	0.69%	0.16%	0.22%

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

July 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.01%	0.99%	1.01%	0.87%	0.00%	0.00%
5-10 Year US Treasury Index*	0.81%	0.80%	0.81%	0.69%	0.00%	0.00%
Variance	0.20%	0.20%	0.20%	0.17%	N/A	N/A

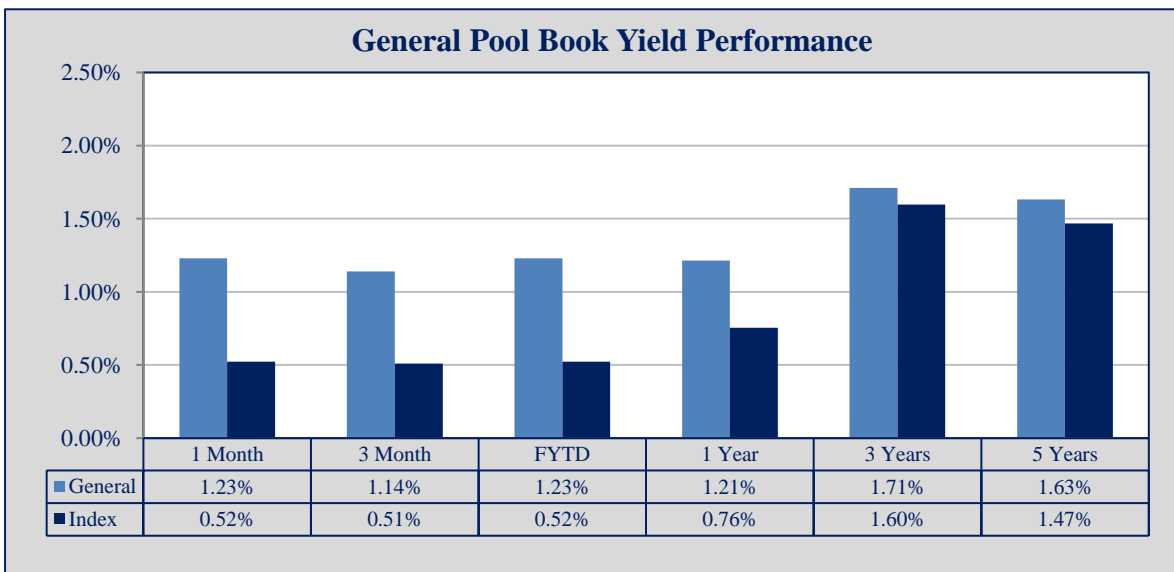
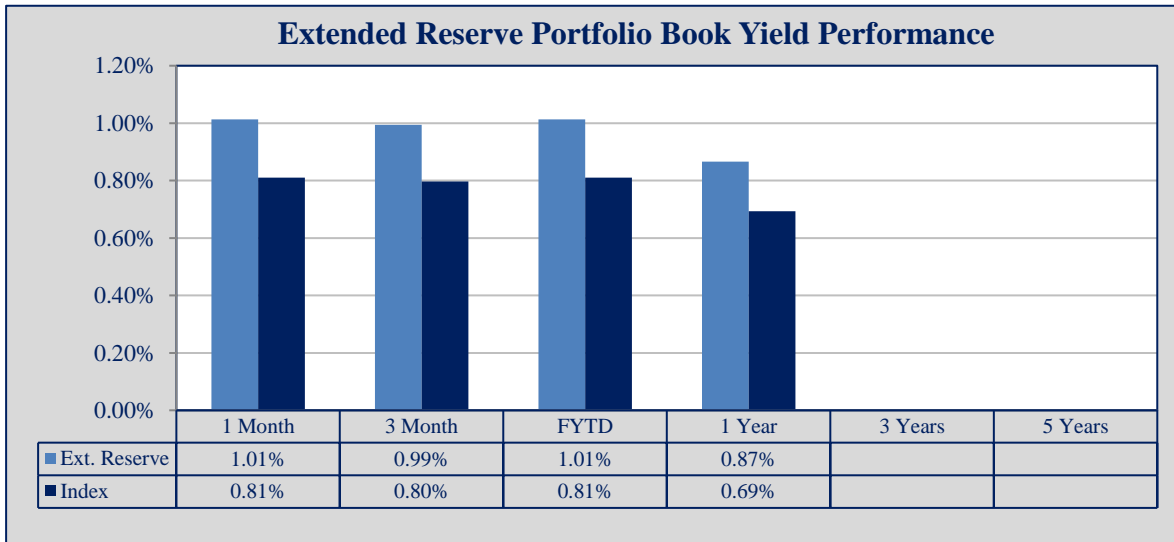
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.23%	1.14%	1.23%	1.21%	1.71%	1.63%
Weighted Benchmark**	0.52%	0.51%	0.52%	0.76%	1.60%	1.47%
Variance	0.71%	0.63%	0.71%	0.46%	0.11%	0.16%

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.

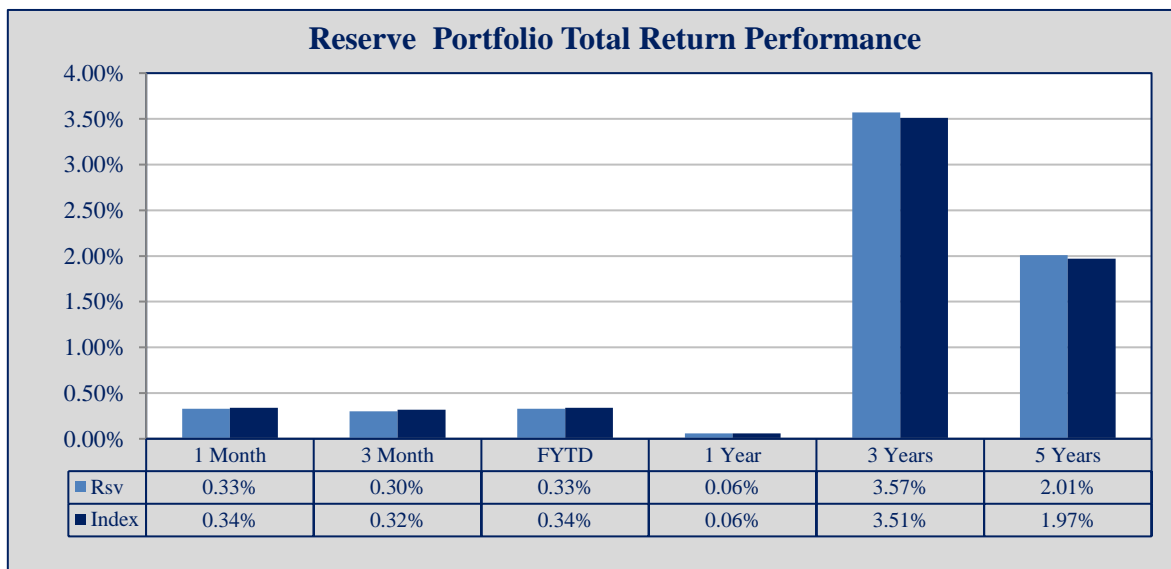
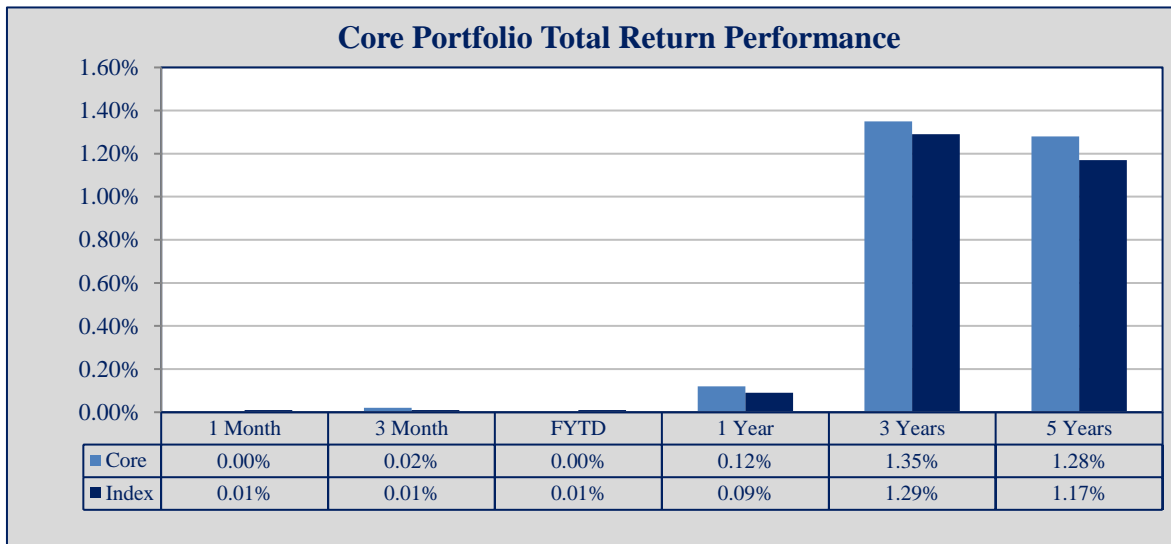


TOTAL RETURN PERFORMANCE
 July 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.00%	0.02%	0.00%	0.12%	1.35%	1.28%
3 Month Treasury Bill Index*	0.01%	0.01%	0.01%	0.09%	1.29%	1.17%
Variance	-0.01%	0.01%	-0.01%	0.03%	0.06%	0.11%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.33%	0.30%	0.33%	0.06%	3.57%	2.01%
1-5 Year Govt/Corp Index*	0.34%	0.32%	0.34%	0.06%	3.51%	1.97%
Variance	-0.01%	-0.02%	-0.01%	0.00%	0.06%	0.04%

1Y, 3Y, 5Y returns are annualized rates of return. Figures may not total due to rounding.
 *Performance is measured using ICE BofA Indices.



TOTAL RETURN PERFORMANCE
 July 31, 2021

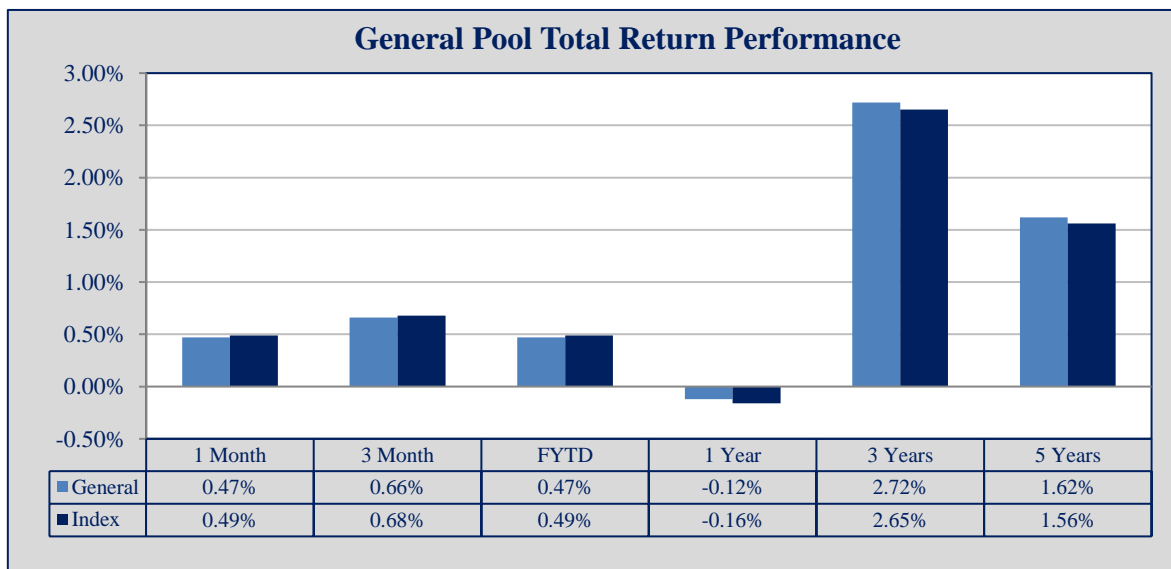
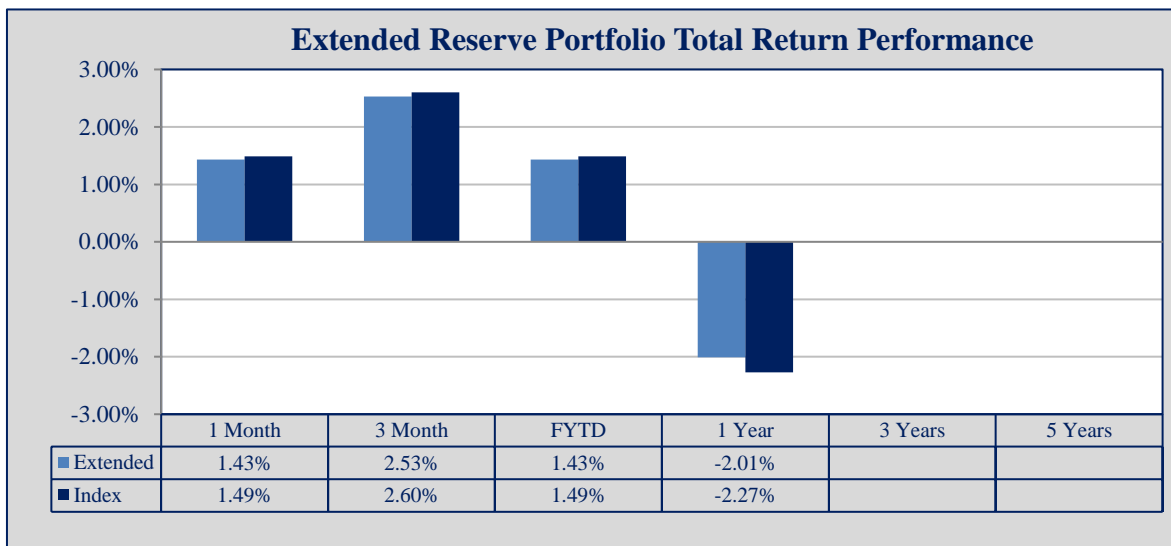
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.43%	2.53%	1.43%	-2.01%	N/A	N/A
5-10 Year Treasury Index*	1.49%	2.60%	1.49%	-2.27%	N/A	N/A
Variance	-0.06%	-0.07%	-0.06%	0.26%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	0.47%	0.66%	0.47%	-0.12%	2.72%	1.62%
General Portfolio Weighted Index**	0.49%	0.68%	0.49%	-0.16%	2.65%	1.56%
Variance	-0.02%	-0.02%	-0.02%	0.04%	0.07%	0.06%

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

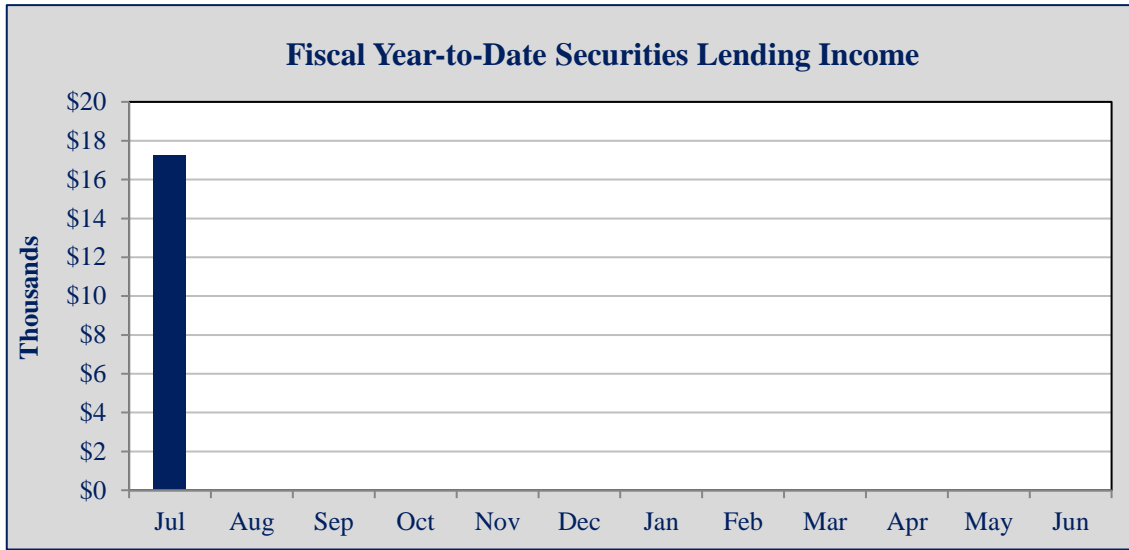
*Performance is measured using ice BofA Indices

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



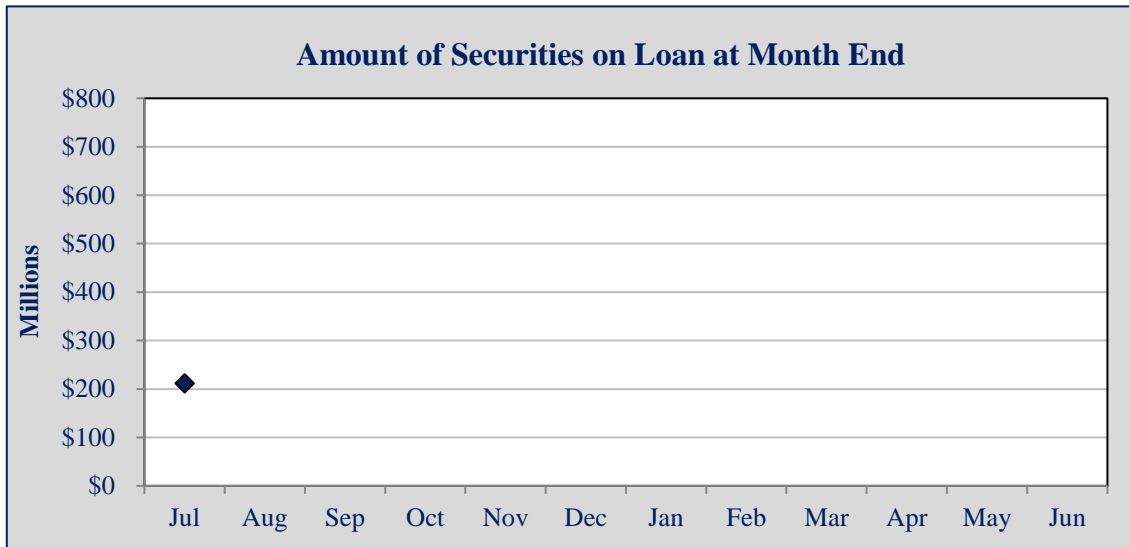
SECURITIES LENDING INFORMATION

July 31, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$17											
FYTD*	\$17	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

*Amounts in Thousands



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

*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: 7/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		8/2/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	8/2/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,844	2,468,844	2,468,597	21	0.010
Treasury Plus Money Market	0.010	8/2/2021	MMF	AAAm	Aaa-mf	94975H312	28,412,545	28,412,545	28,412,545	654	0.010
Bk of New York Mellon - Sweep	0.010	8/2/2021	MMF	AAAm	Aaa-mf		406,682	406,682	406,682	2	0.010
Prudential Funding	0.000	8/2/2021	CP	A-1+	P-1	74433GV29	107,550,000	107,549,104	107,549,373	0	0.051
LAIF	0.221	8/2/2021	LAIF	NR	NR	SYS34208	74,999,273	74,999,273	74,999,273	14,077	0.221
LAIF	0.221	8/2/2021	LAIF	NR	NR	SYS50078	74,999,884	74,999,884	74,999,884	14,077	0.221
LAIF	0.221	8/2/2021	LAIF	NR	NR	SYS50080	74,999,609	74,999,609	74,999,609	14,077	0.221
LAIF	0.221	8/2/2021	LAIF	NR	NR	SYS50081	74,999,131	74,999,131	74,999,131	14,077	0.221
Exxon Mobil	0.000	8/6/2021	CP	A-1+	P-1	30229AV63	80,000,000	79,999,000	79,999,066	0	0.051
Toyota	0.000	8/10/2021	CP	A-1+	P-1	89233GVA1	40,484,000	40,481,099	40,483,258	0	0.062
Toyota	0.000	8/11/2021	CP	A-1+	P-1	89233GVB9	61,330,000	61,324,821	61,328,773	0	0.041
Canadian Imperial Bank	0.080	8/11/2021	CD	A-1	P-1	13606CTC8	100,000,000	100,000,000	100,000,000	16,444	0.081
Toyota	0.000	8/12/2021	CP	A-1+	P-1	89233GVC7	80,006,000	80,000,000	80,004,266	0	0.062
Mizuho Bank	0.000	8/13/2021	CP	A-1	P-1	60689FVD7	35,000,000	34,998,342	34,998,911	0	0.057
Sumitomo Mitsui	0.000	8/13/2021	CP	A-1	P-1	86563GVD1	25,000,000	24,999,514	24,999,222	0	0.051
Toyota	0.000	8/13/2021	CP	A-1+	P-1	89233GVD5	20,000,000	19,999,533	19,999,532	0	0.062
Exxon Mobil	0.000	8/25/2021	CP	A-1+	P-1	30229AVR7	115,000,000	114,984,507	114,995,017	0	0.051
Mizuho Bank	0.000	8/31/2021	CP	A-1	P-1	60689FVX3	75,000,000	74,979,615	74,994,667	0	0.098
Canadian Imperial Bank	0.080	8/31/2021	CD	A-1	P-1	13606CTG9	60,000,000	60,000,000	60,000,000	9,733	0.081
Sumitomo Mitsui	0.000	9/7/2021	CP	A-1	P-1	86563GW73	20,000,000	19,997,333	19,998,202	0	0.082
Landesbank Baden-Wurt	0.000	9/8/2021	CP	NR	P-1	5148X0W84	60,517,000	60,507,586	60,508,460	0	0.103
Sumitomo Mitsui	0.000	9/8/2021	CP	A-1	P-1	86563GW81	100,000,000	99,988,167	99,990,778	0	0.062
Sumitomo Mitsui	0.000	9/8/2021	CP	A-1	P-1	86563GW81	20,000,000	19,997,289	19,998,156	0	0.082
Sumitomo Mitsui	0.000	9/9/2021	CP	A-1	P-1	86563GW99	20,000,000	19,997,244	19,998,087	0	0.082
Pfizer	3.000	9/15/2021	Corp	A+	A2	717081EM1	10,000,000	9,995,533	10,033,900	113,333	3.046
U.S. Treasury Note	2.750	9/15/2021	Tsy	AA+	Aaa	9128285A4	25,000,000	24,968,646	25,080,750	259,681	2.878
Sumitomo Mitsui	0.000	9/21/2021	CP	A-1	P-1	86563GWM0	100,000,000	99,981,333	99,987,044	0	0.082
Exxon Mobil	0.000	9/22/2021	CP	A-1+	P-1	30229AWN5	125,000,000	124,985,590	124,988,750	0	0.051
Landesbank Baden-Wurt	0.000	9/23/2021	CP	NR	P-1	5148X0WP6	11,867,000	11,864,824	11,864,516	0	0.103
Sumitomo Mitsui	0.000	9/30/2021	CP	A-1	P-1	86563GWW8	24,425,000	24,421,092	24,421,214	0	0.082
Landesbank Baden-Wurt	0.000	10/5/2021	CP	NR	P-1	5148X0X59	100,000,000	99,972,333	99,973,944	0	0.123
Mizuho Bank	0.000	10/6/2021	CP	A-1	P-1	60689FX60	100,000,000	99,979,375	99,984,322	0	0.077
Sumitomo Mitsui	0.000	10/7/2021	CP	A-1	P-1	86563GX72	16,200,000	16,197,044	16,197,206	0	0.093
Mizuho Bank	0.000	10/14/2021	CP	A-1	P-1	60689FXE3	113,050,000	113,021,439	113,029,714	0	0.087

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,142,750	212,090	2.937
Landesbank Baden-Wurttemberg	0.000	10/18/2021	CP	NR	P-1	5148X0XJ9	23,247,000	23,240,323	23,239,768	0	0.113
BNP Paribas	0.000	10/19/2021	CP	A-1	P-1	09659BXX1	32,060,000	32,051,184	32,053,724	0	0.113
BNP Paribas	0.000	10/20/2021	CP	A-1	P-1	09659BXL9	110,000,000	109,966,083	109,978,201	0	0.103
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	25,000,000	25,022,836	25,119,000	126,359	1.907
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	85,000,000	85,298,795	85,404,600	429,620	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,070,000	115,625	1.851
Toyota	0.000	11/3/2021	CP	A-1+	P-1	89233GY34	125,000,000	124,960,938	124,966,000	0	0.093
Sumitomo Mitsui	0.000	11/8/2021	CP	A-1	P-1	86563GY89	10,473,000	10,469,858	10,472,659	0	0.103
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HXX7	15,000,000	14,993,368	15,099,600	107,813	3.496
Sumitomo Mitsui	0.000	11/17/2021	CP	A-1	P-1	86563GYH9	120,000,000	119,949,033	119,959,667	0	0.113
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,057,150	58,333	2.116
Toronto Dominion	0.000	11/30/2021	CP	A-1+	P-1	89116EYW7	66,500,000	66,469,115	66,477,052	0	0.113
Toronto Dominion	0.000	12/1/2021	CP	A-1+	P-1	89116EZ14	115,000,000	114,946,238	114,959,993	0	0.113
Toronto Dominion	0.000	12/15/2021	CP	A-1+	P-1	89116EZF3	130,000,000	129,933,664	129,947,177	0	0.113
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,221,000	29,167	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A2	91159HHP8	10,000,000	9,996,608	10,095,400	5,104	2.660
IBM	2.500	1/27/2022	Corp	A-	A2	459200JQ5	15,000,000	14,996,387	15,167,850	4,167	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,156,000	188,500	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,179,100	135,417	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,103,600	92,500	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,159,200	108,889	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,356,400	189,037	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,653,400	346,568	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,074,850	39,450	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,224,550	118,350	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,122,300	60,417	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,183,450	90,625	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,335,000	118,461	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,536,000	189,538	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,469,000	165,846	2.073
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,207,150	83,438	2.290
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,996,608	10,136,200	51,111	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,226,500	78,333	2.362
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,150,400	48,958	2.378
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,992,708	10,153,200	46,639	2.376

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,179,800	50,056	2.686
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	81,106,400	237,158	1.759
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,492	25,344,500	52,069	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,269,760	41,683	3.050
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	65,982,800	98,913	1.854
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,262,828	65,982,800	98,913	1.342
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,999,642	20,414,000	4,083	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,021,152	50,888,500	471,298	1.832
Total		0.273					3,620,994,967	3,620,791,733	3,631,719,300	4,750,704	0.613

Portfolio: Reserve 9218-2

Date: 7/31/21

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	8/2/2021	MMF	AAA	Aaa-mf		150,001	150,001	150,001	1	0.010
Toyota ABS	1.920	7/15/2022	ABS	AAA	Aaa	89233MAB9	374,477	374,449	374,758	320	1.933
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,985,400	10,201,500	101,528	2.181
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,117,578	71,022,700	484,392	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,953,700	10,207,900	108,194	2.474
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,996,800	10,179,600	85,583	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,826,563	40,660,800	272,011	1.716
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,359,375	50,963,000	392,323	1.606
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,913,000	25,345,750	138,455	1.494
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,929,600	20,365,800	133,194	1.824
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,111,550	44,767	2.370
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,889,844	60,944,400	339,946	1.564
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,331,350	96,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,220,900	64,444	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	2,385,165	2,384,924	2,390,484	1,080	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,986,328	51,174,000	252,717	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	91,226,953	92,113,200	454,891	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,515,200	123,611	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,464,750	258,322	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,233,100	39,542	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,466,950	65,875	2.568

*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	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,504,800	203,279	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A2	90520EAK7	12,000,000	12,000,000	12,274,200	36,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	51,029,500	104,337	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,422,400	27,717	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,267,200	83,152	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,596,800	55,435	1.329
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,732,800	12,667	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,670,000	596,977	2.535
Adobe	1.700	2/1/2023	Corp	A+	A2	00724PAA7	5,000,000	4,993,150	5,107,800	42,500	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,368,400	137,750	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	114,301,000	1,208,356	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,173,000	329,552	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,149,800	48,958	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,594,200	165,000	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	88,303,950	714,139	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,842,100	135,625	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,126,000	173,743	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,126,000	173,743	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	104,504,000	694,973	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,146,300	28,125	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,561,600	72,833	3.465
FNMA Note	0.250	5/22/2023	Agy	AA+	Aaa	3135G04Q3	25,000,000	24,924,750	25,054,500	11,979	0.351
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	88,997,550	395,970	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,175,750	116,462	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	10,014,400	6,444	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,586,700	44,722	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,328,000	114,130	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	68,026,400	148,370	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,076,700	5,056	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,070,200	4,333	0.669
M & T Corp	3.550	7/26/2023	Corp	A-	A3	55261FAJ3	10,000,000	9,992,300	10,610,400	4,931	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	63,063,600	829,484	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,531,800	414,742	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,019,000	20,117	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	157,927,500	1,726,223	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,252,400	444,028	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	5,011,000	7,135	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,005,500	25,417	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	37,006,900	338,166	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,433,500	241,547	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,732,300	110,514	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	52,963,000	363,281	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	154,699,500	615,999	0.943
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	84,890,400	389,617	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,506,400	287,978	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,127,700	85,938	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,016,100	6,000	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	58,132,250	125,543	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,686,800	21,403	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,732,600	20,125	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,994,750	3,750	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,404,500	27,344	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,753,500	8,111	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	42,222,000	502,717	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,686,600	150,764	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	105,371,000	993,886	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,538,300	104,000	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,100,250	65,344	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,073,300	27,708	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	20,047,800	42,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,639,000	535,605	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,970,400	142,828	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	10,034,000	20,103	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,172,380	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	42,118,800	227,446	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,157,250	126,359	1.997
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,997,900	9,875	0.499
IBM	3.000	5/15/2024	Corp	A-	A2	459200JY8	15,000,000	14,942,700	15,993,450	95,000	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	10,016,100	11,000	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	49,906,500	26,495	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,649,000	58,583	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	83,775,200	271,038	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	20,943,800	67,760	1.884
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	10,002,200	6,828	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	15,059,400	10,950	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	83,844,000	139,130	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,542,200	5,556	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	72,928,800	615,829	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,557,600	125,000	2.282
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,633,150	148,708	2.197
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,441,400	92,538	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	73,218,600	549,253	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	41,839,200	313,859	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,396,100	70,486	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,381,600	70,000	1.848
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,339,300	14,400	1.868
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	79,101,750	535,605	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,874,000	126,025	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	52,734,500	357,070	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,435,300	63,333	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,394,100	47,847	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,788,200	95,694	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,287,900	40,104	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,666,250	284,307	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,486,500	49,569	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	103,570,000	254,098	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,472,900	32,847	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	125,353,200	182,609	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,438,150	37,917	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	15,667,650	8,542	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,796,000	172,809	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,592,000	345,618	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	41,273,600	276,495	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	5,210,400	47,500	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	15,538,350	105,625	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,352,300	84,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,189,050	42,653	1.909

*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
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,453,625	32,255	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,847,200	376,630	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,129,600	58,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,243,400	53,090	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	40,000,000	40,353,125	40,015,600	67,213	0.316
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	110,000,000	111,323,438	110,042,900	184,836	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	20,089,000	34,375	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	15,080,550	40,260	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	10,053,800	23,708	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,114,150	18,750	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,065,000	12,500	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,052,300	15,833	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,811,700	135,122	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,717,550	202,683	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,981,640	15,800	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	10,007,400	13,733	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	10,038,900	12,889	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,965,000	32,251	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	63,457,200	553,591	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,728,600	276,796	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,288,100	46,133	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,728,600	276,796	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,894,850	36,896	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	10,005,900	24,000	0.864
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,829,250	32,292	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,913,150	21,083	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,992,200	16,250	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,898,300	16,875	0.816
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,877,800	1,250	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,893,800	67,278	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	73,078,600	524,758	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	31,319,400	224,896	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	26,099,500	187,414	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	26,099,500	187,414	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	26,099,500	187,414	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	25,039,500	93,750	0.946

*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	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	30,129,000	75,615	0.963
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	60,238,800	113,723	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	20,176,400	43,889	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	25,221,250	62,292	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	10,086,300	23,000	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	30,098,400	38,115	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	30,098,400	38,115	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	53,435,500	179,986	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	37,404,850	125,990	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,343,550	17,999	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	33,130,010	111,592	0.451
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	10,027,500	1,333	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	20,000,000	19,967,000	20,075,600	25,667	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	10,040,500	13,438	1.134
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	30,264,900	22,826	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,526,555	3,231	0.552
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	20,655,400	115,082	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	36,146,950	201,393	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	20,655,400	115,082	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	25,819,250	143,852	0.328
Total		2.778					5,687,409,643	5,727,686,797	5,883,316,743	29,896,414	1.705

Portfolio: Extended Reserve 9218-5

Date: 7/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	37,206,641	36,146,950	201,393	0.326
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	32,183,177	31,718,100	198,438	0.703
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	26,135,750	68,818	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	52,271,500	137,637	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	47,044,350	123,873	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	78,928,500	114,130	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,785,700	22,826	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,583,650	113,111	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	77,918,250	565,557	0.420

*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	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	103,891,000	754,076	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	80,935,500	778,488	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	101,832,000	470,788	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,183,200	47,079	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,183,200	47,079	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	76,374,000	353,091	1.020
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	49,515,500	105,020	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	39,223,600	33,880	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	31,413,768	24,800	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,501,000	10,870	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,700,600	6,522	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	49,002,000	21,739	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	34,301,400	15,217	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	24,439,500	52,310	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	53,766,900	115,082	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	34,215,300	73,234	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	64,202,450	245,075	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,877,300	37,704	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	152,742,000	630,123	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	101,813,000	315,897	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	50,906,500	157,948	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	17,041,072	32,967	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	101,672,000	108,696	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	66,086,800	70,652	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,715,720	4,647	0.806
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,827,500	6,111	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	78,035,250	562,241	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,404,700	74,965	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	78,035,250	562,241	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	92,430,800	326,413	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	32,560,850	114,986	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	52,517,500	185,462	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	31,510,500	111,277	1.100
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	1,028,280	6,920	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	5,141,400	34,599	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	4,113,120	27,680	0.602

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	15,424,200	103,798	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	9,254,520	62,279	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	11,311,080	76,119	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	10,282,800	69,199	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	10,282,800	69,199	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	66,838,200	449,793	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	20,565,600	138,398	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	15,044,100	42,250	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	19,078,200	26,495	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,769,550	6,624	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,539,100	13,247	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,446,920	15,897	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,629,100	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,629,100	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	19,258,200	85,556	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	17,119,620	51,899	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,755,450	14,416	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	15,217,440	46,133	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	19,021,800	57,666	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	60,000,000	60,164,063	58,228,200	111,277	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	20,379,870	38,947	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	60,428,430	316,585	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,859,450	77,849	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,953,150	25,950	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	75,000,000	74,797,852	77,660,250	258,322	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	25,886,750	86,107	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	10,354,700	34,443	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	15,532,050	51,664	1.229
Total		7.015					2,632,950,000	2,678,273,500	2,678,423,840	10,487,327	1.013

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

Portfolio: Wastewater 208
Date: 7/31/21

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	8/2/2021	MMF	AAA	Aaa-mf		411	411	411	0	0.010
Landesbank Baden-Wurt	0.000	8/3/2021	CP	NR	P-1	5148X0V36	25,208,000	25,205,689	25,207,703	0	0.103
U.S. Treasury Bill	0.000	8/3/2021	Tsy	A-1+	P-1	912796J83	15,001,000	15,000,446	15,001,000	0	0.049
U.S. Treasury Bill	0.000	8/10/2021	Tsy	A-1+	P-1	912796J91	14,300,000	14,299,463	14,299,857	0	0.042
Exxon Mobil	0.000	8/17/2021	CP	A-1+	P-1	30229AVH9	5,571,000	5,570,827	5,570,833	0	0.041
Exxon Mobil	0.000	8/17/2021	CP	A-1+	P-1	30229AVH9	14,301,000	14,300,484	14,300,571	0	0.051
U.S. Treasury Bill	0.000	8/24/2021	Tsy	A-1+	P-1	912796K32	20,002,000	20,001,378	20,001,400	0	0.041
Prudential Funding	0.000	8/31/2021	CP	A-1+	P-1	74433GVX1	2,473,000	2,472,864	2,472,824	0	0.062
Prudential Funding	0.000	9/7/2021	CP	A-1+	P-1	74433GW77	6,116,000	6,115,592	6,115,470	0	0.062
U.S. Treasury Note	1.500	9/30/2021	Tsy	AA+	Aaa	912828YJ3	13,475,000	13,476,579	13,506,397	67,927	1.494
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	8,338,000	8,333,924	8,334,525	0	0.103
Toyota	0.000	12/1/2021	CP	A-1+	P-1	89233GZ17	12,009,000	11,999,893	12,004,326	0	0.144
Canadian Imperial Bank	0.150	12/1/2021	CD	A-1	P-1	13606CSV7	8,000,000	8,000,000	8,001,040	2,700	0.152
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,322,520	57,740	2.459
Royal Bank of Canada	0.000	4/12/2022	CP	A-1+	P-1	78015DDC1	17,336,000	17,316,786	17,314,180	0	0.154
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,600,311	0	0.046
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,576,687	6,668	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,054,290	72,816	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,668,761	50,857	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,966,684	27,188	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,969,449	24,504	0.785
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,107,994	1,888	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,580,183	613	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,980	0	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,390,528	92,703	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,268,434	91,498	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,491,301	135,630	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,225,747	28,982	1.113
Total		1.100					319,764,411	320,107,601	322,359,406	661,714	0.511

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

Portfolio: LA MICLA 2016 STLIG 26U

Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		120,814	120,814	120,814	1	0.010
Total		0.005					120,814	120,814	120,814	1	0.010

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		4,858,304	4,858,304	4,858,304	23	0.010
Total		0.005					4,858,304	4,858,304	4,858,304	23	0.010

Portfolio: Batiquitos LT 72W

Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		628	628	628	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	287,230	721	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,766,533	36,312	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	74,686	401	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	75,753	407	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	78,954	424	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	80,021	429	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	76,820	412	2.533
Total		4.731					6,990,628	6,656,000	7,440,623	39,106	2.661

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

Portfolio: Harbor Emergency FD 751
Date: 7/31/21

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	8/2/2021	MMF	AAAm	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	3,160,842	0	0.029
U.S. Treasury Bill	0.000	12/2/2021	Tsy	A-1+	P-1	9127965G0	39,933,000	39,926,843	39,926,611	0	0.031
U.S. Treasury Bill	0.000	12/9/2021	Tsy	A-1+	P-1	912796J59	7,549,000	7,547,680	7,547,641	0	0.036
Total		0.329					50,643,512	50,635,587	50,635,606	0	0.032

Portfolio: Harbor Foods Restoration 70L
Date: 7/31/21

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	8/2/2021	MMF	AAAm	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	595,893	0	0.036
Total		0.358					596,892	596,787	596,784	0	0.036

Portfolio: City of LA DWP PRB 2010C J7D
Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		6,699	6,699	6,699	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	506,167	1,270	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,437,597	61,379	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	125,899	676	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,360,307	28,766	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	185,648	996	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,469,134	29,350	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	258,199	1,386	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,670,786	30,432	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,469	40	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	325,417	1,746	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,641,979	30,277	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	377,697	2,027	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,294,156	28,411	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,603,531	35,057	1.872

*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 DWP PRB 2010C J7D (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,864,677	36,691	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	5,030,501	23,257	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,927,465	4,256	0.575
Total		4.967					58,957,699	57,780,491	62,093,327	316,018	2.101

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		11,561,899	11,561,899	11,561,899	60	0.010
Total		0.005					11,561,899	11,561,899	11,561,899	60	0.010

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		1,706,631	1,706,631	1,706,631	10	0.010
U.S. Treasury Bill	0.000	9/9/2021	Tsy	A-1+	P-1	9127964L0	2,220,000	2,218,266	2,219,911	0	0.103
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,604,635	0	0.110
U.S. Treasury Bill	0.000	1/27/2022	Tsy	A-1+	P-1	912796C31	1,760,000	1,759,553	1,759,525	0	0.042
Total		0.218					8,291,631	8,286,828	8,290,703	10	0.073

Portfolio: City of LA DWP WRB 2021B M2U

Date: 7/31/21

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	8/2/2021	MMF	AAAm	Aaa-mf		261	261	261	0	0.010
U.S. Treasury Bill	0.000	8/26/2021	Tsy	A-1+	P-1	912796D55	40,000,000	39,997,906	39,999,200	0	0.033
U.S. Treasury Bill	0.000	8/31/2021	Tsy	A-1+	P-1	912796K40	6,720,000	6,719,739	6,719,731	0	0.041
Mizuho Bank	0.000	9/30/2021	CP	A-1	P-1	60689FWW4	15,500,000	15,496,997	15,497,838	0	0.077
Total		0.097					62,220,261	62,214,902	62,217,030	0	0.045

*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
Toronto Dominion	Buy	CP	89116EYW7	7/1/2021	7/1/2021	11/30/2021	66,500,000
Toronto Dominion	Buy	CP	89116EZF3	7/1/2021	7/1/2021	12/15/2021	130,000,000
Toronto Dominion	Buy	CP	89116EZ14	7/1/2021	7/1/2021	12/1/2021	115,000,000
BNP Paribas	Buy	CP	09659BXL9	7/1/2021	7/1/2021	10/20/2021	110,000,000
Exxon Mobil	Buy	CP	30229AUU1	7/1/2021	7/2/2021	7/28/2021	50,000,000
Exxon Mobil	Buy	CP	30229AWN5	7/1/2021	7/1/2021	9/22/2021	125,000,000
Sumitomo Mitsui	Buy	CP	86563GYH9	7/1/2021	7/1/2021	11/17/2021	120,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0U86	7/1/2021	7/1/2021	7/8/2021	100,000,000
Prudential Funding	Buy	CP	74433GUU8	7/1/2021	7/1/2021	7/28/2021	50,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0U86	7/1/2021	7/1/2021	7/8/2021	250,000,000
Toyota	Buy	CP	89233GY34	7/1/2021	7/1/2021	11/3/2021	125,000,000
U.S. Treasury Bill	Buy	Tsy	912796H85	7/1/2021	7/1/2021	7/6/2021	240,000,000
U.S. Treasury Bill	Buy	Tsy	912796H85	7/1/2021	7/1/2021	7/6/2021	250,000,000
U.S. Treasury Bill	Buy	Tsy	912796H85	7/1/2021	7/1/2021	7/6/2021	250,000,000
U.S. Treasury Bill	Buy	Tsy	9127963S6	7/1/2021	7/1/2021	7/15/2021	125,000,000
BNP Paribas	Buy	CP	09659BU81	7/2/2021	7/2/2021	7/8/2021	183,000,000
U.S. Treasury Bill	Buy	Tsy	912796B57	7/6/2021	7/6/2021	7/8/2021	60,643,000
BNP Paribas	Buy	CP	09659BU81	7/7/2021	7/7/2021	7/8/2021	28,380,000
Landesbank Baden-Wurtt	Buy	CP	5148X0UV5	7/8/2021	7/8/2021	7/29/2021	47,885,000
Sumitomo Mitsui	Buy	CP	86563GW99	7/9/2021	7/9/2021	9/9/2021	20,000,000
Sumitomo Mitsui	Buy	CP	86563GW81	7/9/2021	7/9/2021	9/8/2021	20,000,000
Sumitomo Mitsui	Buy	CP	86563GW73	7/9/2021	7/9/2021	9/7/2021	20,000,000
Sumitomo Mitsui	Buy	CP	86563GUL4	7/13/2021	7/13/2021	7/20/2021	21,290,000
Mizuho Bank	Buy	CP	60689FVD7	7/13/2021	7/13/2021	8/13/2021	35,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0W84	7/14/2021	7/14/2021	9/8/2021	60,517,000
Landesbank Baden-Wurtt	Buy	CP	5148X0X59	7/14/2021	7/14/2021	10/5/2021	100,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0UK9	7/16/2021	7/16/2021	7/19/2021	20,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0UN3	7/16/2021	7/16/2021	7/22/2021	30,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0XJ9	7/16/2021	7/16/2021	10/18/2021	23,247,000
Landesbank Baden-Wurtt	Buy	CP	5148X0US2	7/16/2021	7/16/2021	7/26/2021	20,000,000
Landesbank Baden-Wurtt	Buy	CP	5148X0WP6	7/19/2021	7/19/2021	9/23/2021	11,867,000
Sumitomo Mitsui	Buy	CP	86563GWW8	7/20/2021	7/20/2021	9/30/2021	24,425,000
BNP Paribas	Buy	CP	09659BXX1	7/21/2021	7/21/2021	10/19/2021	32,060,000
Prudential Funding	Buy	CP	74433GUS3	7/21/2021	7/21/2021	7/26/2021	25,000,000
Sumitomo Mitsui	Buy	CP	86563GY89	7/23/2021	7/23/2021	11/8/2021	10,473,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563GX72	7/26/2021	7/26/2021	10/7/2021	16,200,000
Prudential Funding	Buy	CP	74433GV29	7/27/2021	7/27/2021	8/2/2021	107,550,000
Exxon Mobil	Buy	CP	30229AV63	7/28/2021	7/28/2021	8/6/2021	80,000,000
Landesbank Baden-Wurttemberg	Buy	CP	5148X0UW3	7/29/2021	7/29/2021	7/30/2021	35,132,000
Sumitomo Mitsui	Buy	CP	86563GVD1	7/30/2021	7/30/2021	8/13/2021	25,000,000
Toyota	Buy	CP	89233GVD5	7/30/2021	7/30/2021	8/13/2021	20,000,000
PNC Bank	Transfer In	Corp	69353RFE3	7/30/2021	7/30/2021	7/28/2022	20,000,000
U.S. Treasury Note	Transfer In	Tsy	9128282P4	7/30/2021	7/30/2021	7/31/2022	50,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
GM ABS	Buy	ABS	380140AC7	7/13/2021	7/21/2021	6/16/2026	10,000,000
Capital One Credit Card ABS	Buy	ABS	14041NFW6	7/15/2021	7/22/2021	7/15/2026	23,500,000
PNC Bank	Transfer Out	Corp	69353RFE3	7/30/2021	7/30/2021	7/28/2022	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128282P4	7/30/2021	7/30/2021	7/31/2022	50,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YD6	7/30/2021	7/30/2021	8/31/2026	100,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCB5	7/30/2021	8/2/2021	5/15/2031	15,000,000
U.S. Treasury Note	Buy	Tsy	912828YS3	7/30/2021	8/2/2021	11/15/2029	30,000,000
U.S. Treasury Note	Buy	Tsy	91282CCH2	7/30/2021	8/2/2021	6/30/2028	65,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YD6	7/30/2021	7/30/2021	8/31/2026	100,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Landesbank Baden-Wurttemberg	Buy	CP	5148X0V36	7/1/2021	7/1/2021	8/3/2021	25,208,000
U.S. Treasury Bill	Buy	Tsy	912796J83	7/6/2021	7/6/2021	8/3/2021	15,001,000
U.S. Treasury Bill	Buy	Tsy	912796J91	7/8/2021	7/8/2021	8/10/2021	14,300,000
Royal Bank of Canada	Buy	CP	78015DDC1	7/20/2021	7/20/2021	4/12/2022	17,336,000
Exxon Mobil	Buy	CP	30229AVH9	7/20/2021	7/20/2021	8/17/2021	5,571,000
Exxon Mobil	Buy	CP	30229AVH9	7/22/2021	7/22/2021	8/17/2021	14,301,000
U.S. Treasury Bill	Buy	Tsy	912796K32	7/27/2021	7/27/2021	8/24/2021	20,002,000
Prudential Funding	Buy	CP	74433GW77	7/29/2021	7/29/2021	9/7/2021	6,116,000

Portfolio: Wastewater 208 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Prudential Funding	Buy	CP	74433GVX1	7/29/2021	7/29/2021	8/31/2021	2,473,000

Portfolio: DWP WRB 2021B M2U

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796K40	7/27/2021	7/27/2021	8/31/2021	6,720,000

**CITY OF LOS ANGELES
OFFICE OF FINANCE
AUTHORIZED DEALERS AND ISSUERS**

PRIMARY DEALERS

1. AMHERST PIERPONT SECURITIES LLC
2. BANK OF NOVA SCOTIA, NEW YORK AGENCY
3. BARCLAYS CAPITAL INC
4. BMO CAPITAL MARKETS CORP
5. BNP PARIBAS SECURITIES CORP
6. BofA SECURITIES, INC
7. CANTOR FITZGERALD & CO
8. CITIGROUP GLOBAL MARKETS INC
9. CREDIT SUISSE SECURITIES (USA) LLC
10. DAIWA CAPITAL MARKETS AMERICA INC
11. DEUTSCHE BANK SECURITIES INC
12. HSBC SECURITIES (USA) INC

13. JEFFERIES LLC
14. JP MORGAN SECURITIES, INC
15. MIZUHO SECURITIES USA INC
16. MORGAN STANLEY & CO LLC
17. NATWEST MARKETS SECURITIES INC
18. NOMURA AMERICA FINANCE LLC
19. RBC CAPITAL MARKETS, LLC
20. SOCIETE GENERALE, NEW YORK BRANCH
21. TD SECURITIES (USA) LLC
22. UBS SECURITIES LLC

SECONDARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

1. 3M CO
2. AIR PRODUCTS & CHEMICALS INC
3. ALPHABET INC
4. AMAZON.COM INC
5. APPLE INC
6. ARCHER-DANIELS-MIDLAND CO
7. BANK OF NEW YORK CO INC
8. BANK OF NOVA SCOTIA NY
9. BANK OF TOKYO-MIT UFJ NY
10. BMW US CAPITAL LLC
11. BNP PARIBAS NEW YORK
12. BRISTOL-MYERS SQUIBB
13. CANADIAN IMPERIAL HOLDING
14. CARGILL INC
15. CBA (DE) FINANCE
16. CHARLES SCHWAB CORP
17. CHEVRON CORP
18. CHEVRON FUNDING CORP
19. CISCO SYSTEMS
20. COCA-COLA CO
21. COLGATE-PALMOLIVE CO
22. CUMMINS INC
23. DEERE & CO
24. ELI LILLY & CO
25. EMERSON ELECTRIC CO
26. ESTEE LAUDER
27. EXXON MOBIL CORP
28. FLORIDA POWER & LIGHT CO

29. GENERAL DYNAMICS CORP
30. GOOGLE INC
31. HARVARD UNIVERSITY
32. HERSHEY CO
33. HOME DEPOT INC
34. HONEYWELL INTERNATIONAL
35. HSBC USA INC
36. IBM
37. ING (US) FUNDING LLC
38. INTEL CORP
39. JOHNSON & JOHNSON
40. JP MORGAN SECURITIES, LLC
41. KOCH INDUSTRIES INC
42. KOMATSU FINANCE AMERICA
43. 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 8/6/21

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 8/6/2021 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