

City of Los Angeles

Office of Finance



Investment Report

September 30, 2021

Diana Mangioglu
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

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Diana Mangioglu
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CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA

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ERIC GARCETTI
MAYOR

October 28, 2021

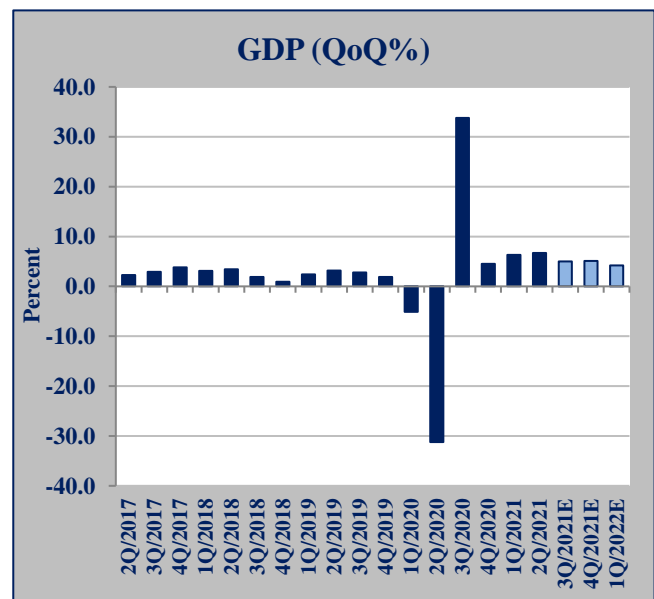
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending September 30, 2021. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

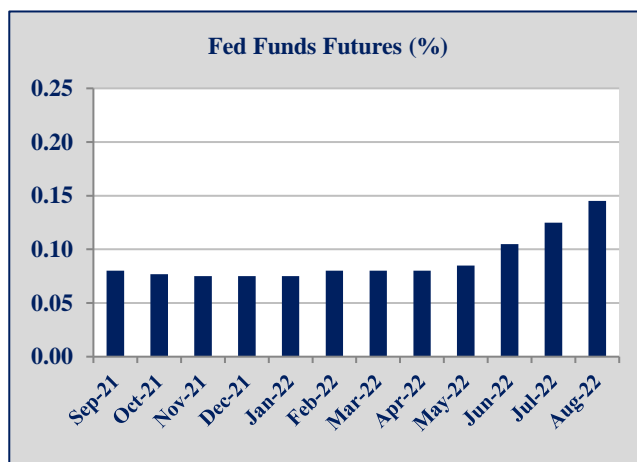
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 6.7% on an annualized basis for the second quarter of 2021. The current anticipated growth rate for all of 2021 is 5.9%, which is 0.3% lower than last month's 2021 full-year forecast. The U.S. unemployment rate for September 2021 was 4.8%. The Consumer Price Index (CPI) increased 5.4% for the twelve months ending September 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 13.9% over the past twelve months.



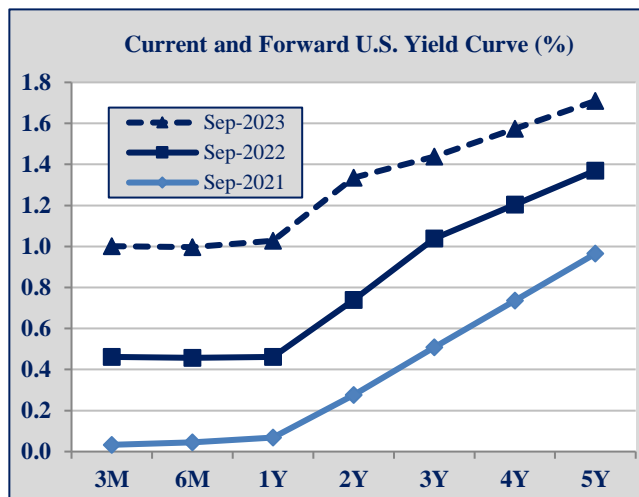
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its September 22, 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 improved in recent months, but the rise in COVID-19 cases has slowed their recovery. Inflation is elevated, largely reflecting transitory factors. Overall financial conditions remain accommodative, in part reflecting policy measures to support the economy and the flow of credit to U.S. households and businesses”.



CURRENT AND FORWARD INTEREST RATES

The current U.S. Treasury yield curve is a normal, upwardly sloping curve—giving longer term investors more yield as they realize more interest rate risk than shorter term investors. Forward yield curves, which are based upon the current rates, indicate higher short-term rates and lower long-term rates in the future.



COMPLIANCE

Investment transactions were executed in accordance with the California State Government Code and the City’s Investment Policy. The City Treasurer believes the General Pool contains sufficient cash flow liquidity to meet the next six months of expected expenditures.

REVIEW AND MONITORING

FHN Financial Main Street Advisors, the City’s investment advisor, currently monitors the Department’s investment activities.

GENERAL POOL CHARACTERISTICS

The Office of Finance invests in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of September 30, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,438,792,463	0.72%	102 Days	AA+
Reserve Portfolio	\$5,805,184,316	1.67%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,794,161,928	1.04%	7.0 Years	AA+
General Pool	\$12,038,138,707	1.25%	3.0 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.72%	1.67%	1.04%	1.25%
Benchmark	0.07%	0.57%	0.84%	0.49%
Variance	0.65%	1.10%	0.20%	0.76%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.01%	-0.27%	-1.38%	-0.45%
Benchmark Total Rate of Return	0.01%	-0.28%	-1.43%	-0.46%
Variance	0.00%	0.01%	0.05%	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 September 30, 2021 portfolio book yield and total rate of return for the City's General Pool.

Market prices are provided by the City's custodian. Additional investment information may be found on pages 6 through 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
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, City Administrative Officer
Investment Reports File
Chronofile

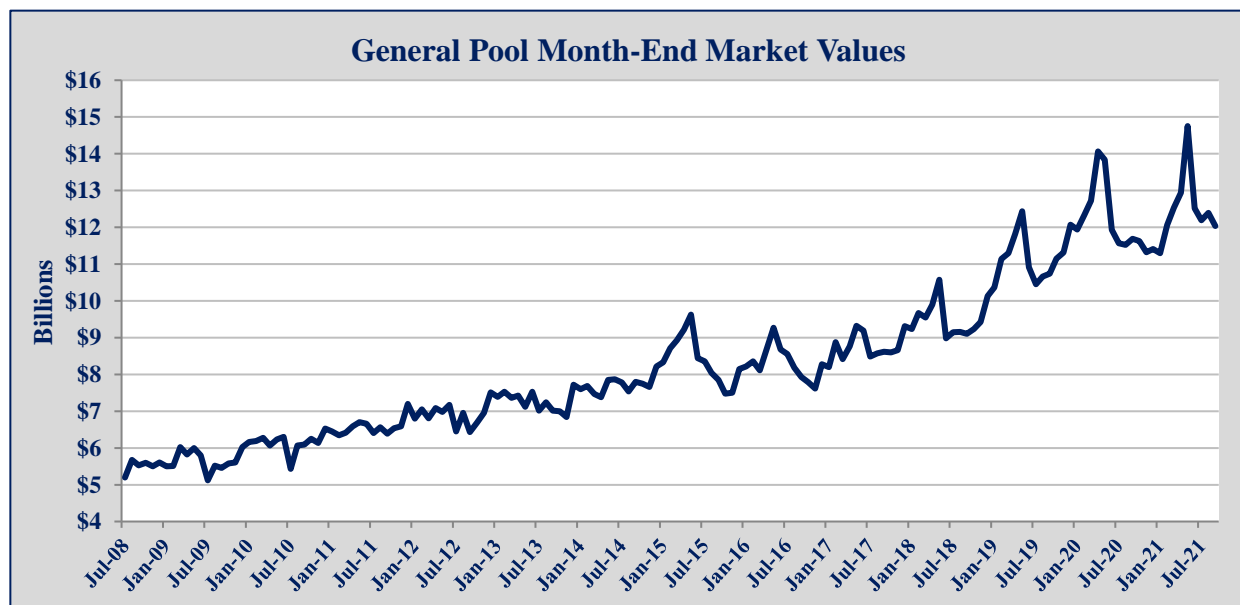
GENERAL POOL ASSET HOLDINGS

September 30, 2021

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$10,000,000	\$10,000,000	0.08%	0	0.0
Money Market Funds	\$99,916,255	\$99,916,009	0.83%	0	0.0
L.A.I.F. (State of California)	\$199,997,897	\$199,997,897	1.66%	0	0.0
Subtotal: Cash and Overnight Invest.	\$309,914,152	\$309,913,906	2.57%	0	0.0
Commercial Paper	\$1,994,924,000	\$1,994,687,887	16.57%	43	0.1
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$287,000,000	\$289,703,720	2.41%	178	0.5
U.S. Agencies/Munis/Supras	\$115,000,000	\$116,309,350	0.97%	263	0.7
U.S. Treasuries	\$720,000,000	\$728,177,600	6.05%	252	0.7
Subtotal: Pooled Investments:	\$3,116,924,000	\$3,128,878,557	25.99%	113	0.3
Total Short-Term Core Portfolio:	\$3,426,838,152	\$3,438,792,463	28.57%	102	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	\$995,500,000	\$1,011,232,490	8.40%	1,087	3.0
Asset-Backed Securities	\$110,291,858	\$110,949,936	0.92%	1,419	3.9
U.S. Agencies/Munis/Supras	\$455,700,000	\$458,672,698	3.81%	1,675	4.6
U.S. Treasuries	\$6,888,000,000	\$7,018,341,120	58.30%	1,569	4.3
Total Long-Term Reserve Portfolios:	\$8,449,641,858	\$8,599,346,244	71.43%	1,516	4.2
Total Cash and Pooled Investments:	\$11,876,480,011	\$12,038,138,707	100.00%	1,112	3.0

*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

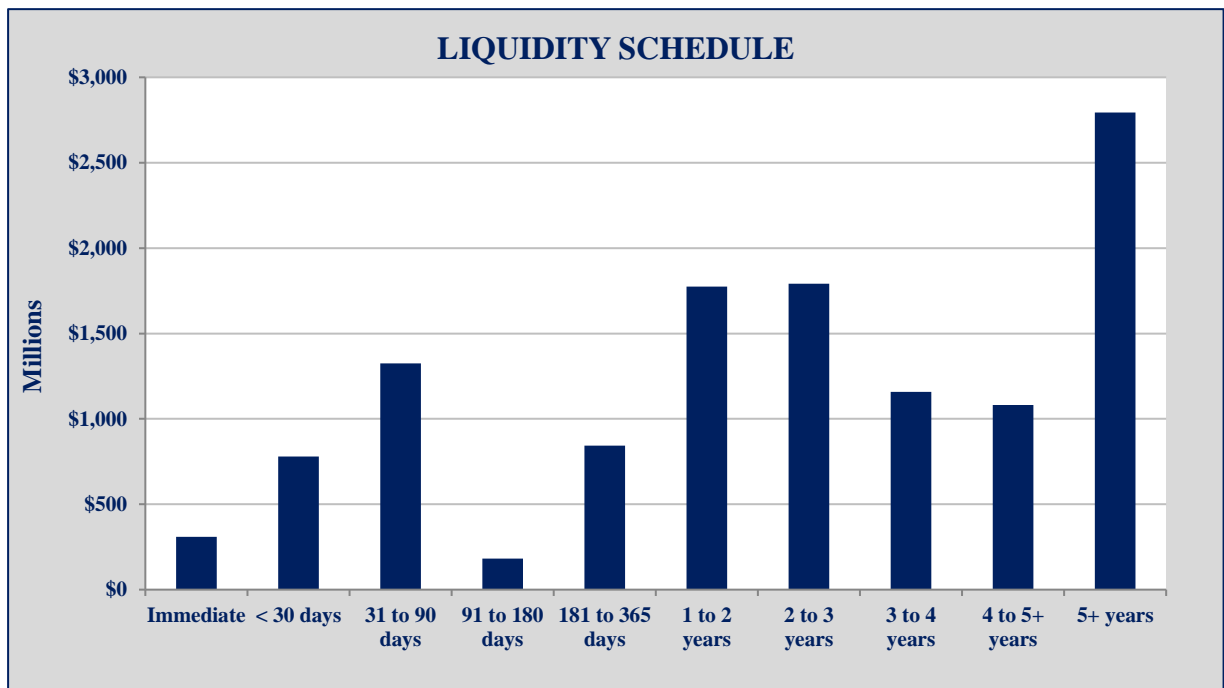
September 30, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$199,997,897	\$199,997,897	1.66%
Money Market Funds	Immediate	\$100,066,009	\$300,063,906	2.49%
Bank Deposits*	Immediate	\$10,000,000	\$310,063,906	2.58%
Subtotal		\$310,063,906		
Pooled Investments Maturing:				
	< 30 days**	\$779,090,125	\$1,089,154,032	9.05%
	31 to 90 days	\$1,325,750,062	\$2,414,904,094	20.06%
	91 to 180 days	\$181,450,900	\$2,596,354,994	21.57%
	181 to 365 days	\$842,587,470	\$3,438,942,464	28.57%
	1 to 2 years	\$1,774,011,230	\$5,212,953,694	43.30%
	2 to 3 years	\$1,792,060,300	\$7,005,013,994	58.19%
	3 to 4 years	\$1,158,290,730	\$8,163,304,724	67.81%
	4 to 5 years	\$1,080,672,056	\$9,243,976,779	76.79%
	5+ years	\$2,794,161,928	\$12,038,138,707	100.00%
Total Cash and Pooled Investments		\$12,038,138,707		

*Collected Balance for Wells Fargo Active Accounts.

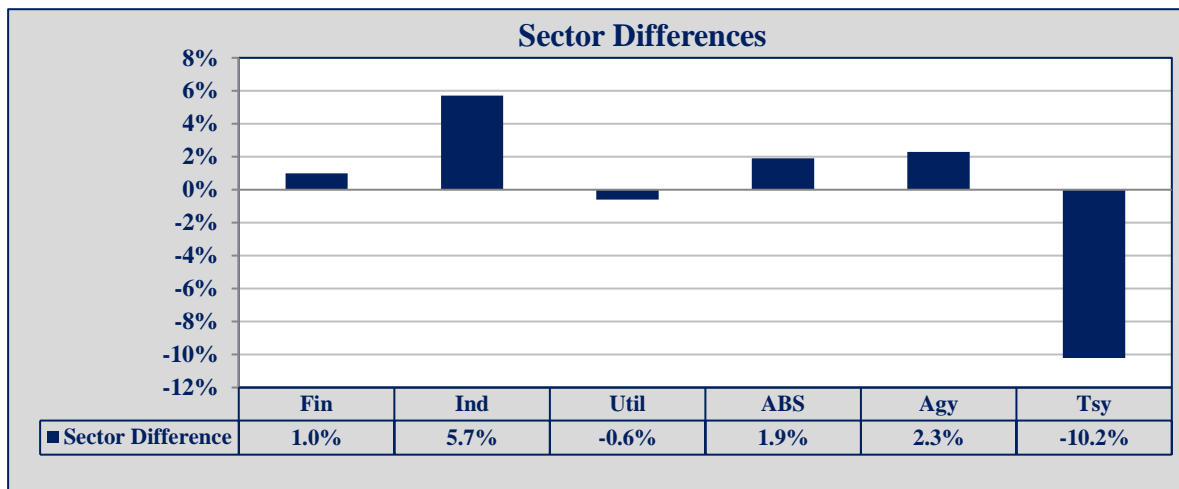
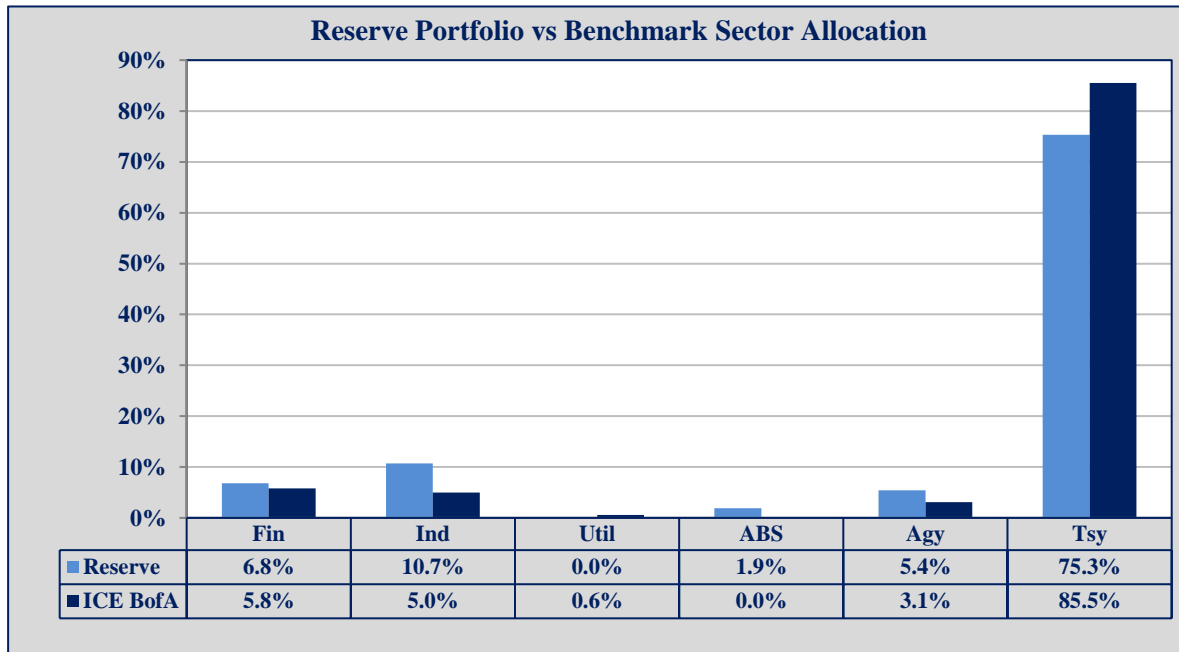
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

September 30, 2021

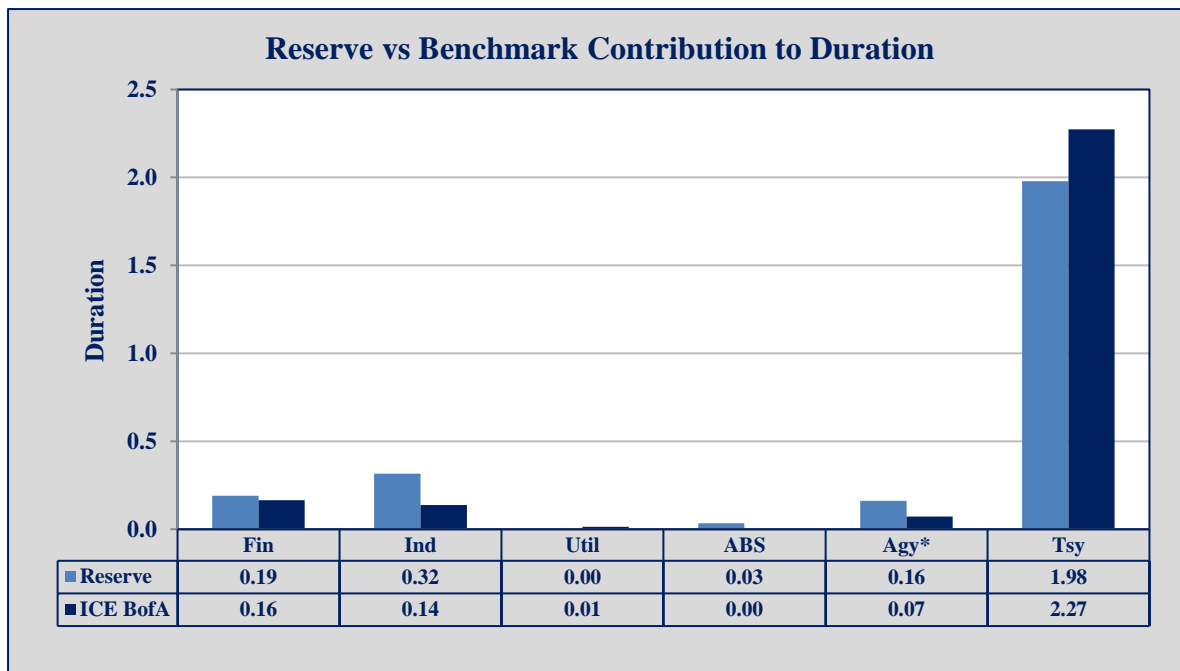
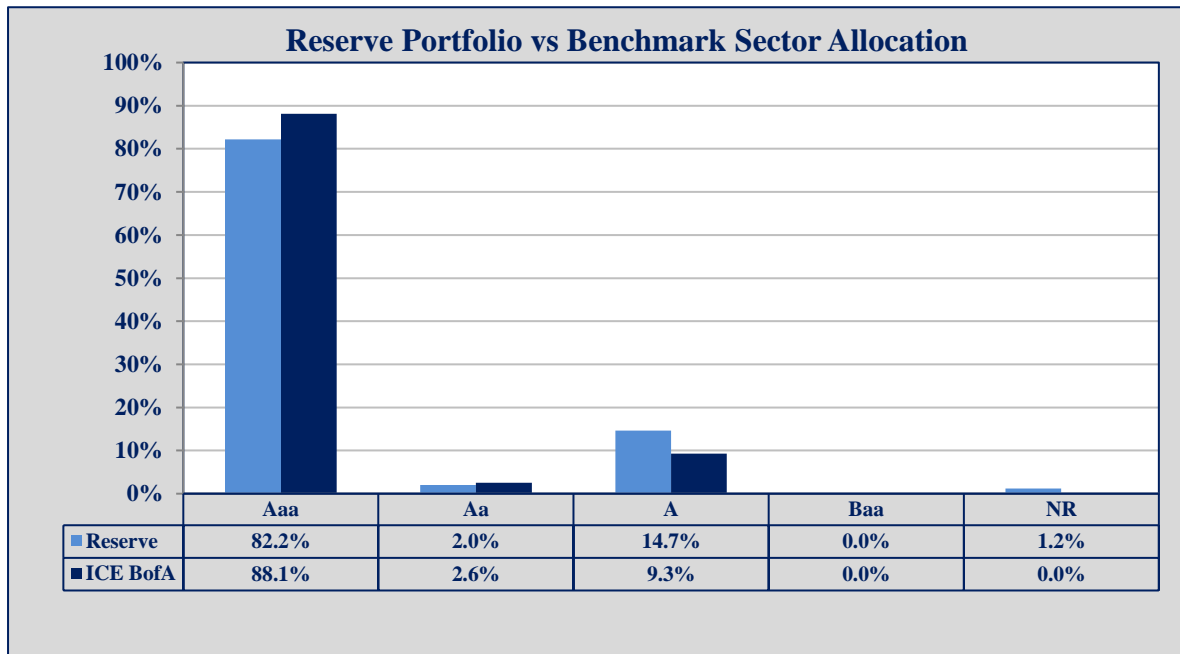


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

Fin – Financial Services
Ind – Industrial
Util – Utilities
ABS – Asset Backed Securities
Agy – Government Agencies, Municipalities, and Supranationals
Tsy – Treasury Notes and Bonds
ICE BofA - ICE BofA Indices

RESERVE CREDIT RATINGS and DURATION

September 30, 2021



*Includes Government Agencies, Municipalities, and Supranationals

Credit Ratings Chart – Highlights the portfolio differences versus the benchmark with respect to percentage of assets in each of the Moody’s Credit Ratings allocations. Figures may not total due to rounding.

Contribution to Duration Chart – Highlights the portfolio differences versus the benchmark based on the contribution to the overall portfolio duration. This measure explains the sensitivity of each sector to changes in interest rates.

BOOK YIELD PERFORMANCE

September 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.72%	0.67%	0.67%	0.45%	1.26%	1.27%
60 Day CP/30 Day Agy Benchmark*	0.07%	0.07%	0.07%	0.09%	1.12%	1.20%
Variance	0.65%	0.60%	0.60%	0.36%	0.13%	0.07%

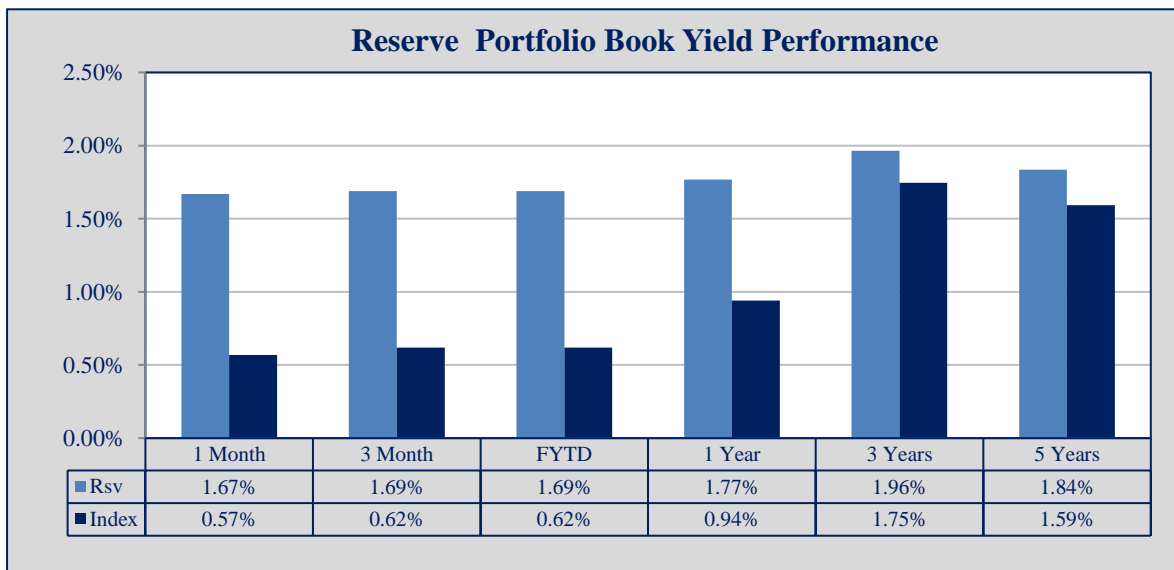
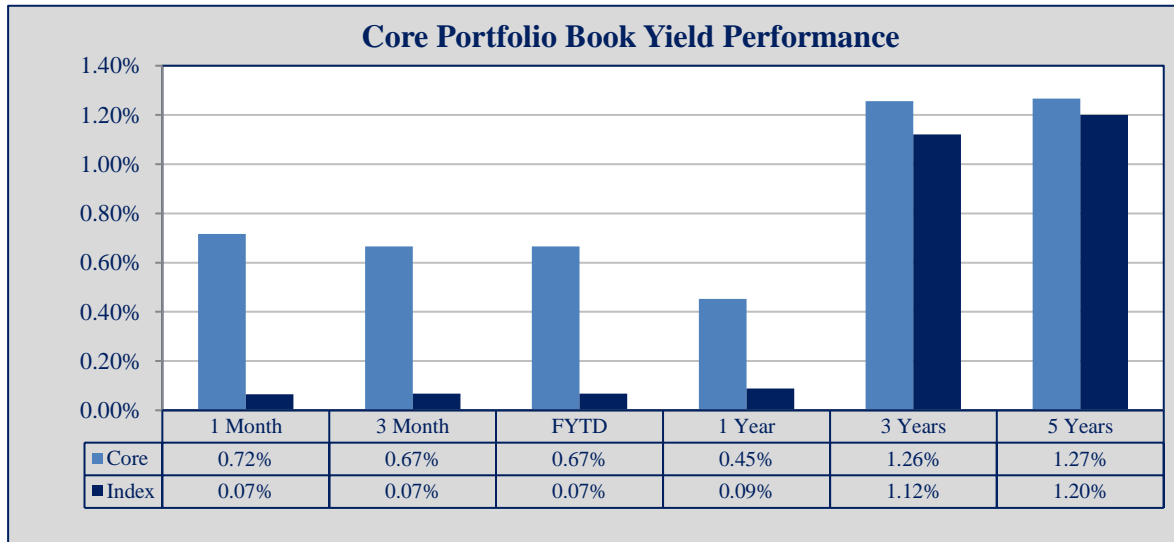
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.67%	1.69%	1.69%	1.77%	1.96%	1.84%
1-5 Year Govt/Corp Index**	0.57%	0.62%	0.62%	0.94%	1.75%	1.59%
Variance	1.10%	1.07%	1.07%	0.83%	0.22%	0.24%

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

September 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.04%	1.03%	1.03%	0.90%	0.00%	0.00%
5-10 Year US Treasury Index*	0.84%	0.83%	0.83%	0.73%	0.00%	0.00%
Variance	0.20%	0.20%	0.20%	0.18%	N/A	N/A

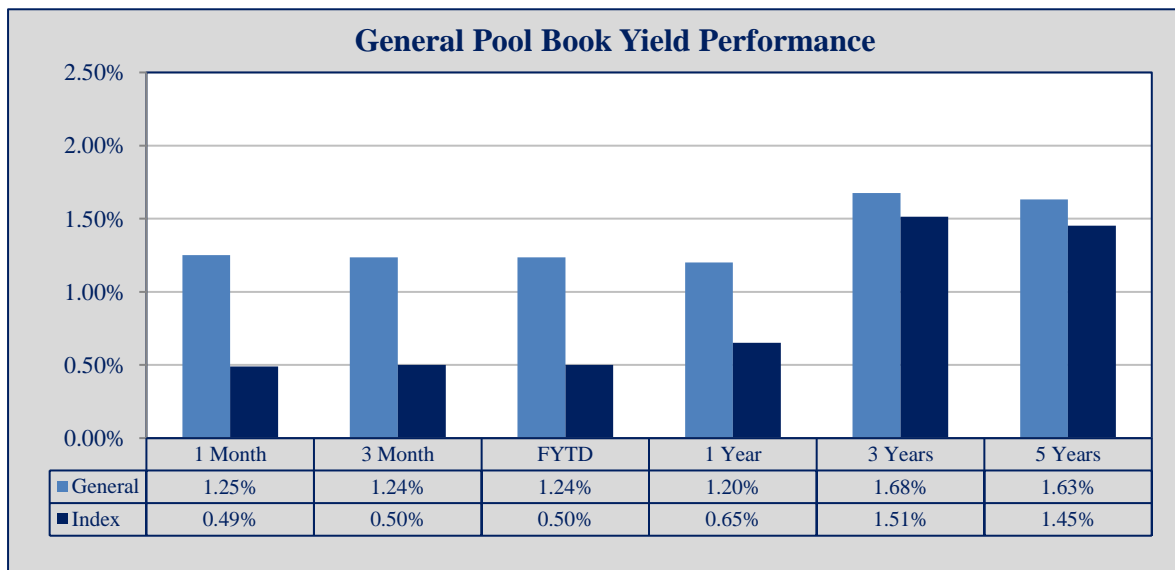
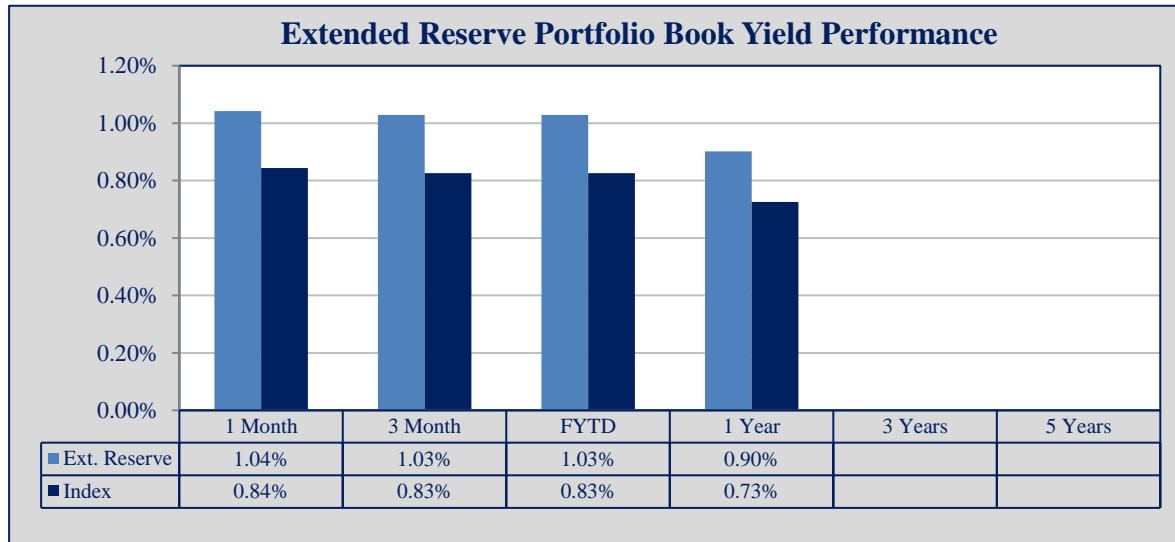
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.25%	1.24%	1.24%	1.20%	1.68%	1.63%
Weighted Benchmark**	0.49%	0.50%	0.50%	0.65%	1.51%	1.45%
Variance	0.76%	0.73%	0.73%	0.55%	0.16%	0.18%

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

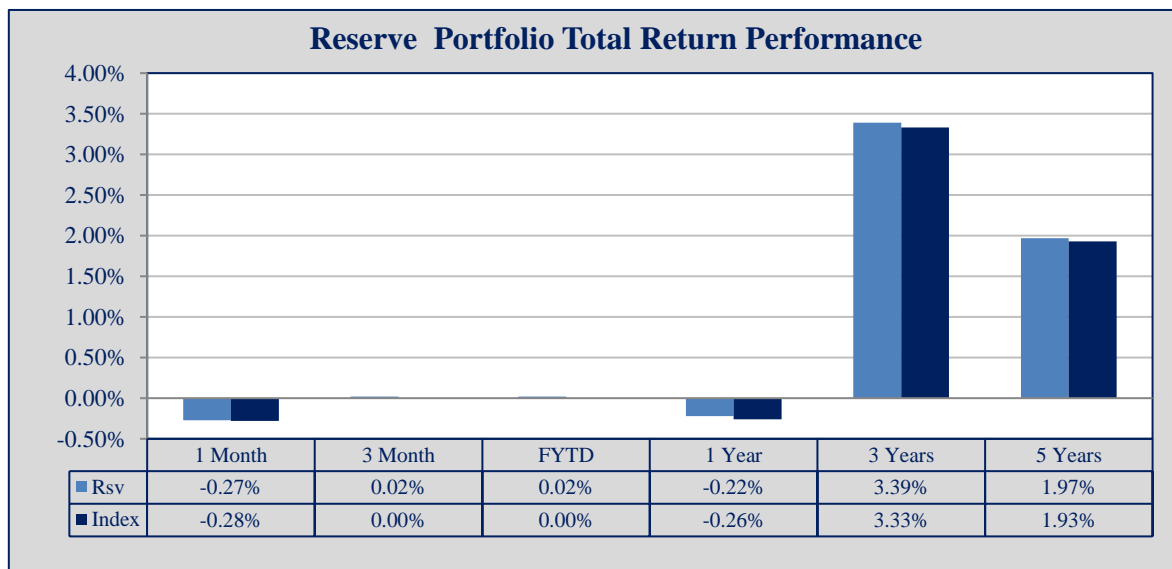
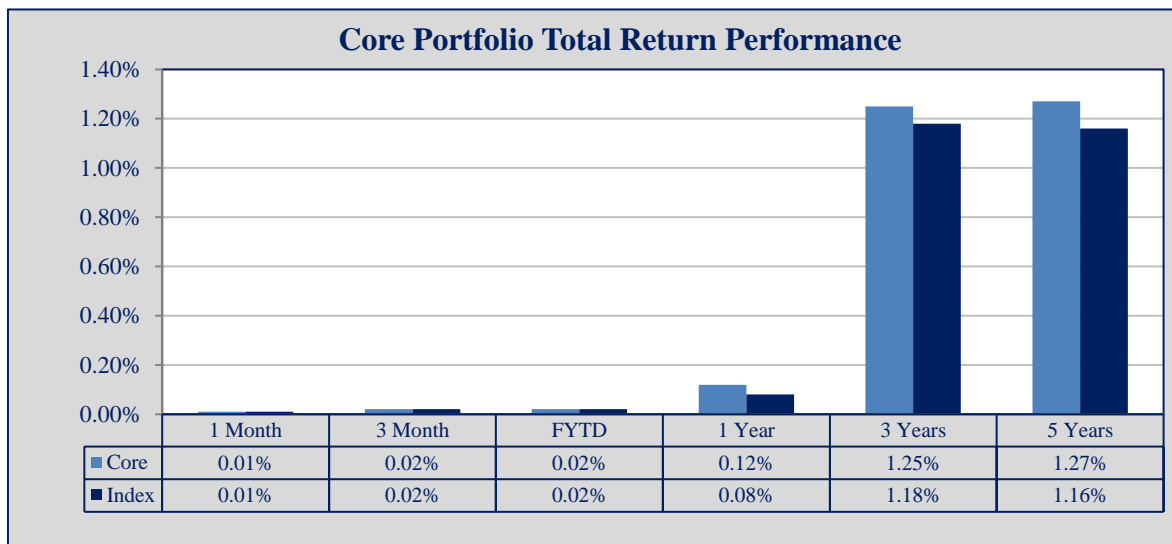
September 30, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.01%	0.02%	0.02%	0.12%	1.25%	1.27%
3 Month Treasury Bill Index*	0.01%	0.02%	0.02%	0.08%	1.18%	1.16%
Variance	0.00%	0.00%	0.00%	0.04%	0.07%	0.11%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.27%	0.02%	0.02%	-0.22%	3.39%	1.97%
1-5 Year Govt/Corp Index*	-0.28%	0.00%	0.00%	-0.26%	3.33%	1.93%
Variance	0.01%	0.02%	0.02%	0.04%	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

September 30, 2021

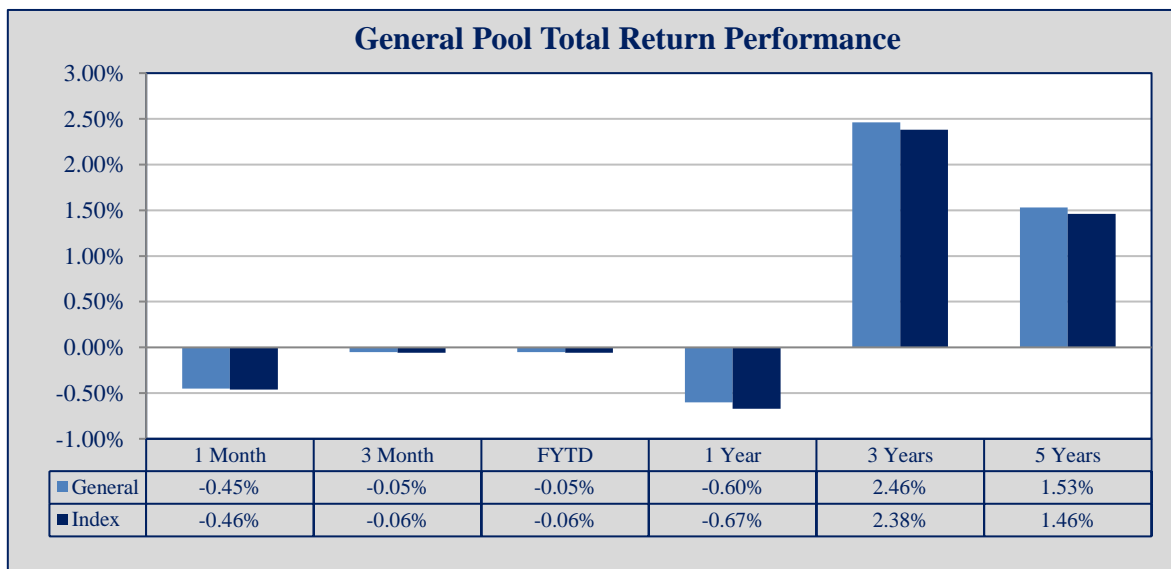
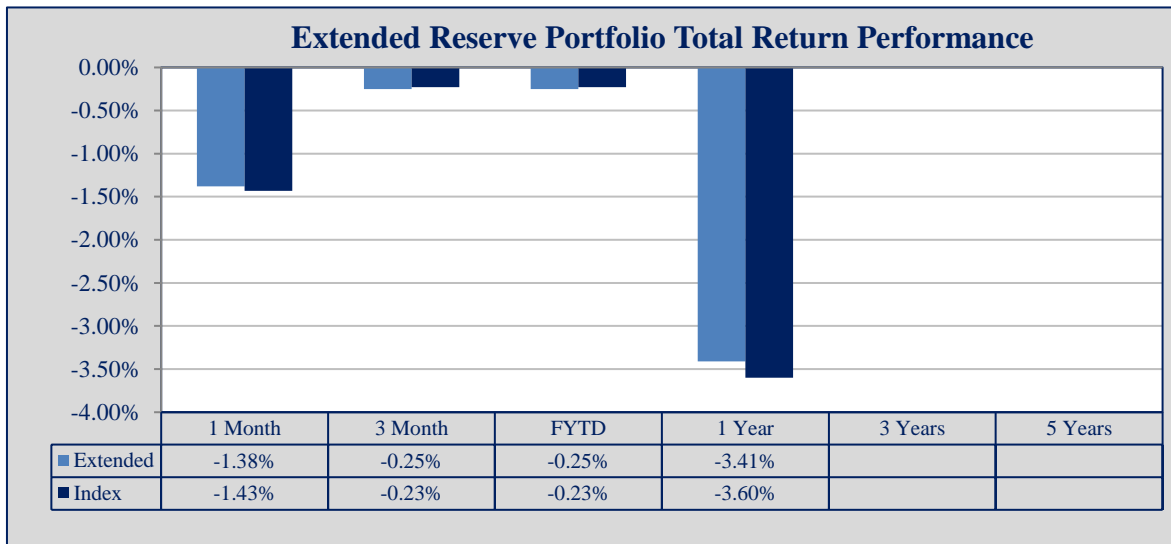
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-1.38%	-0.25%	-0.25%	-3.41%	N/A	N/A
5-10 Year Treasury Index*	-1.43%	-0.23%	-0.23%	-3.60%	N/A	N/A
Variance	0.05%	-0.02%	-0.02%	0.19%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.45%	-0.05%	-0.05%	-0.60%	2.46%	1.53%
General Portfolio Weighted Index**	-0.46%	-0.06%	-0.06%	-0.67%	2.38%	1.46%
Variance	0.01%	0.01%	0.01%	0.07%	0.08%	0.07%

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

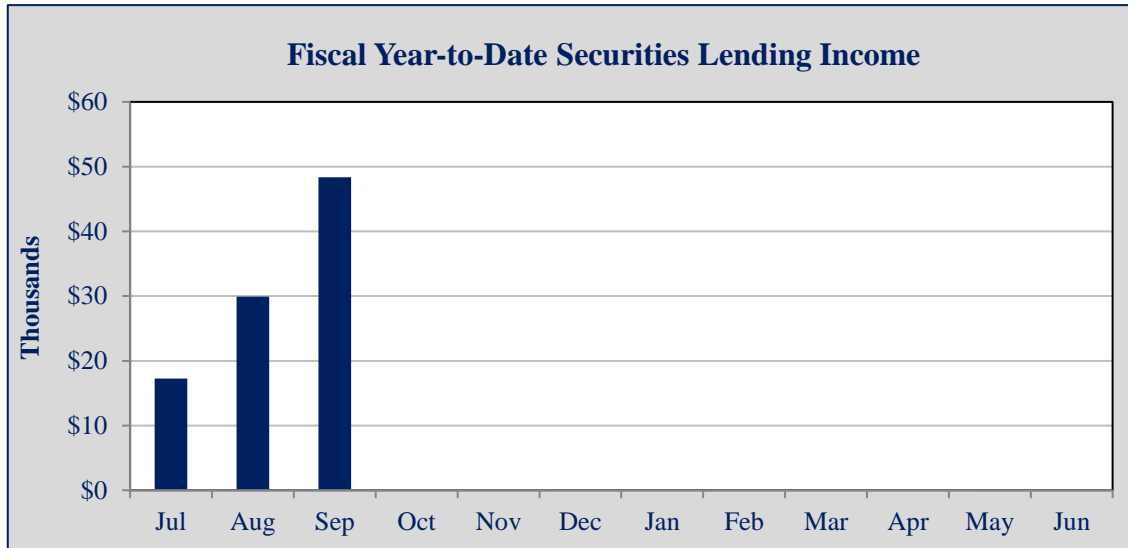
*Performance is measured using ice BofA Indices

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



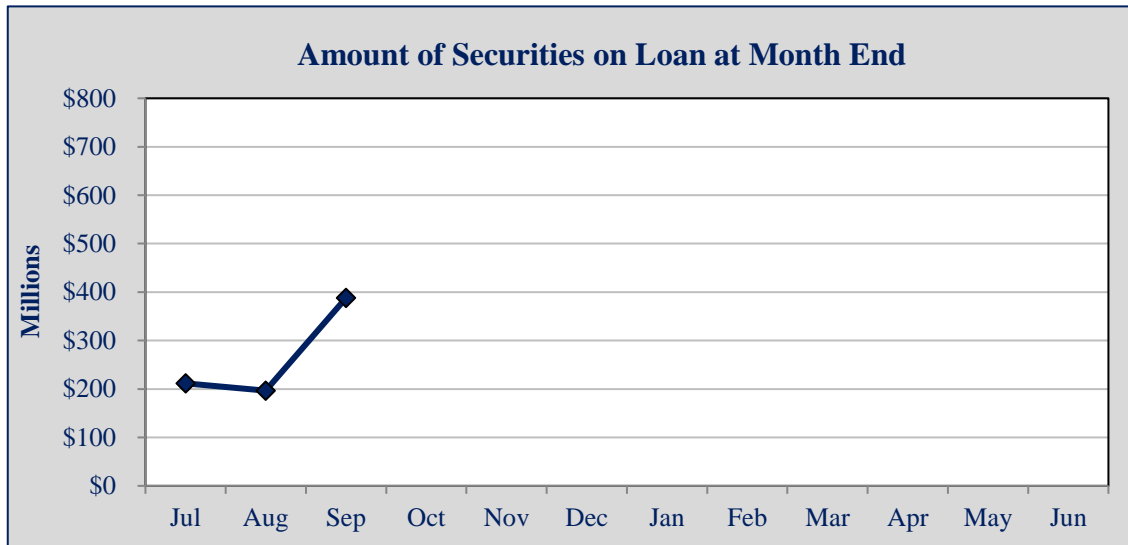
SECURITIES LENDING INFORMATION

September 30, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$17	\$13	\$18									
FYTD*	\$17	\$30	\$48									

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$212	\$197	\$388									

*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: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		10/1/2021	Bank				10,000,000	10,000,000	10,000,000		
Dreyfus Tax Exempt Cash Mgmt	0.010	10/1/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,886	2,468,886	2,468,639	20	0.010
Treasury Plus Money Market	0.010	10/1/2021	MMF	AAAm	Aaa-mf	94975H312	97,040,688	97,040,688	97,040,688	317	0.010
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		406,682	406,682	406,682	2	0.010
Mizuho Bank	0.000	10/1/2021	CP	A-1	P-1	60689FX11	145,000,000	144,993,133	144,999,719	0	0.057
LAIF	0.206	10/1/2021	LAIF	NR	NR	SYS34208	49,999,273	49,999,273	49,999,273	43,722	0.206
LAIF	0.206	10/1/2021	LAIF	NR	NR	SYS50078	49,999,884	49,999,884	49,999,884	43,722	0.206
LAIF	0.206	10/1/2021	LAIF	NR	NR	SYS50080	49,999,609	49,999,609	49,999,609	43,722	0.206
LAIF	0.206	10/1/2021	LAIF	NR	NR	SYS50081	49,999,131	49,999,131	49,999,131	43,722	0.206
Landesbank Baden-Wurt	0.000	10/5/2021	CP	NR	P-1	5148X0X59	100,000,000	99,972,333	99,998,653	0	0.123
Mizuho Bank	0.000	10/6/2021	CP	A-1	P-1	60689FX60	100,000,000	99,979,375	99,998,833	0	0.077
Sumitomo Mitsui	0.000	10/6/2021	CP	A-1	P-1	86563GX64	28,075,000	28,074,727	28,074,672	0	0.051
Sumitomo Mitsui	0.000	10/7/2021	CP	A-1	P-1	86563GX72	16,200,000	16,197,044	16,199,780	0	0.093
Sumitomo Mitsui	0.000	10/7/2021	CP	A-1	P-1	86563GX72	25,000,000	24,999,722	24,999,660	0	0.051
Mizuho Bank	0.000	10/14/2021	CP	A-1	P-1	60689FXE3	113,050,000	113,021,439	113,046,923	0	0.087
U.S. Treasury Note	2.875	10/15/2021	Tsy	AA+	Aaa	9128285F3	25,000,000	24,985,239	25,027,000	331,882	2.937
Landesbank Baden-Wurt	0.000	10/18/2021	CP	NR	P-1	5148X0XJ9	23,247,000	23,240,323	23,245,780	0	0.113
BNP Paribas	0.000	10/19/2021	CP	A-1	P-1	09659BXX1	32,060,000	32,051,184	32,058,900	0	0.113
BNP Paribas	0.000	10/20/2021	CP	A-1	P-1	09659BXL9	110,000,000	109,966,083	109,996,028	0	0.103
Koch Industries	0.000	10/21/2021	CP	A-1+	P-1	50000DXM3	14,017,000	14,016,182	14,016,428	0	0.062
Societe Generale	0.000	10/21/2021	CP	A-1	P-1	83369BXM3	17,381,000	17,379,407	17,380,351	0	0.062
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	30,000,000	30,105,457	30,047,400	251,087	1.644
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,029,000	192,708	1.851
Societe Generale	0.000	11/2/2021	CP	A-1	P-1	83369BY26	35,200,000	35,196,245	35,198,000	0	0.082
Toyota	0.000	11/3/2021	CP	A-1+	P-1	89233GY34	125,000,000	124,960,938	124,991,383	0	0.093
Landesbank Baden-Wurt	0.000	11/8/2021	CP	NR	P-1	5148X0Y82	100,031,000	100,000,657	100,018,754	0	0.134
Sumitomo Mitsui	0.000	11/8/2021	CP	A-1	P-1	86563GY89	10,473,000	10,469,858	10,472,092	0	0.103
Landesbank Baden-Wurt	0.000	11/15/2021	CP	NR	P-1	5148X0YF6	50,017,000	50,000,564	50,009,651	0	0.134
US Bank	3.450	11/16/2021	Corp	AA-	A1	90331HXX7	15,000,000	14,993,368	15,035,850	194,063	3.496
Sumitomo Mitsui	0.000	11/17/2021	CP	A-1	P-1	86563GYH9	120,000,000	119,949,033	119,987,200	0	0.113
Mastercard	2.000	11/21/2021	Corp	A+	A1	57636QAF1	15,000,000	14,983,298	15,013,050	108,333	2.116
Sumitomo Mitsui	0.000	11/30/2021	CP	A-1	P-1	86563GYW6	49,516,000	49,500,733	49,509,204	0	0.103
Sumitomo Mitsui	0.000	11/30/2021	CP	A-1	P-1	86563GYW6	32,425,000	32,414,201	32,420,550	0	0.113
Toronto Dominion	0.000	11/30/2021	CP	A-1+	P-1	89116EYW7	66,500,000	66,469,115	66,490,873	0	0.113
Landesbank Baden-Wurt	0.000	12/1/2021	CP	NR	P-1	5148X0Z16	50,000,000	49,984,833	49,989,581	0	0.123

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Toronto Dominion	0.000	12/1/2021	CP	A-1+	P-1	89116EZ14	115,000,000	114,946,238	114,983,958	0	0.113
Landesbank Baden-Wurt	0.000	12/2/2021	CP	NR	P-1	5148X0Z24	40,585,000	40,572,554	40,576,335	0	0.123
Landesbank Baden-Wurt	0.000	12/14/2021	CP	NR	P-1	5148X0ZE8	50,000,000	49,985,486	49,986,459	0	0.113
Landesbank Baden-Wurt	0.000	12/15/2021	CP	NR	P-1	5148X0ZF5	51,945,000	51,934,178	51,934,175	0	0.101
Toronto Dominion	0.000	12/15/2021	CP	A-1+	P-1	89116EZF3	130,000,000	129,933,664	129,975,026	0	0.113
Sumitomo Mitsui	0.000	12/28/2021	CP	A-1	P-1	86563GZU9	30,000,000	29,992,650	29,992,658	0	0.093
Landesbank Baden-Wurt	0.000	12/29/2021	CP	NR	P-1	5148X0ZV0	67,069,000	67,045,843	67,045,526	0	0.113
Landesbank Baden-Wurt	0.000	12/29/2021	CP	NR	P-1	5148X0ZV0	51,420,000	51,403,346	51,402,003	0	0.113
Sumitomo Mitsui	0.000	12/29/2021	CP	A-1	P-1	86563GZV7	32,941,000	32,932,518	32,932,765	0	0.093
Sumitomo Mitsui	0.000	12/30/2021	CP	A-1	P-1	86563GZW5	62,772,000	62,756,307	62,755,974	0	0.093
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,120,750	138,542	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A2	91159HHP8	10,000,000	9,996,608	10,054,200	48,854	2.660
IBM	2.500	1/27/2022	Corp	A-	A3	459200JQ5	15,000,000	14,996,387	15,107,250	66,667	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,096,300	58,500	2.643
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,126,000	27,083	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,069,100	17,500	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,114,000	15,556	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,269,400	1,545	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,493,900	2,833	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,053,550	59,175	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,160,650	177,525	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,092,100	91,667	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,138,150	137,500	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,262,750	196,162	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,420,400	313,859	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,367,850	274,626	2.073
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,150,000	139,688	2.290
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,996,608	10,111,400	89,444	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,167,850	137,083	2.362
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,115,000	88,125	2.378
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,992,708	10,113,100	84,972	2.376
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,137,400	94,222	2.686
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	80,893,600	470,492	1.759
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,492	25,276,500	119,986	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,214,920	102,683	3.050
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	65,807,300	287,466	1.854

*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	1.750	6/30/2022	Tsy	AA+	Aaa	91282XW5	65,000,000	65,262,828	65,807,300	287,466	1.342
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,999,642	20,334,200	85,750	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	912828P4	50,000,000	50,021,152	50,742,000	157,948	1.832
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,997,242	10,171,800	29,861	2.179
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,038,101	70,863,800	134,103	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,991,100	10,169,200	29,028	2.469
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,998,957	10,160,000	20,583	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	912828S8	40,000,000	39,965,313	40,559,200	55,663	1.713
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,130,780	50,816,500	80,283	1.610
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,972,933	25,292,000	23,872	1.492
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,986,546	20,296,400	16,528	1.821
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,093,350	5,267	2.390
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,964,301	60,799,200	39,779	1.563
Total		0.281					3,426,838,152	3,426,412,129	3,438,792,463	5,461,186	0.717

Portfolio: Reserve 9218-2

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAA-m	Aaa-mf		150,001	150,001	150,001	1	0.010
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,990,100	15,289,950	146,667	2.014
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,993,400	10,193,300	97,778	2.014
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	791,858	791,778	792,610	359	1.643
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	912828C2	50,000,000	49,986,328	51,019,500	418,478	2.006
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	912828C2	90,000,000	91,226,953	91,835,100	753,261	1.533
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,441,400	206,944	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,260,000	460,343	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,189,200	72,042	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,400,650	129,625	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,308,000	403,279	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A2	90520EAK7	12,000,000	12,000,000	12,234,720	78,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	50,896,500	239,754	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,369,750	80,554	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	46,109,250	241,661	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,393,600	254,348	1.329

*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
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,988,000	20,647,000	107,667	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,474,500	200,068	2.535
Adobe	1.700	2/1/2023	Corp	A+	A2	00724PAA7	5,000,000	4,993,150	5,092,800	14,167	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,309,300	42,750	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	113,802,700	247,272	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	31,037,100	67,438	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,132,700	7,292	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,519,000	18,333	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	87,935,050	5,838	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,740,700	223,125	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	26,002,000	287,704	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	26,002,000	287,704	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	104,008,000	1,150,815	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,126,200	46,875	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,520,400	130,333	3.465
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	88,565,750	785,553	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	26,048,750	231,045	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	10,021,000	13,111	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,524,800	103,056	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	52,078,000	331,692	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	67,701,400	431,199	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,065,300	16,722	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,060,300	15,167	0.669
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,992,300	10,544,000	64,097	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	62,730,600	277,989	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,365,300	138,995	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	10,024,400	5,917	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	157,090,500	353,246	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	42,026,800	60,694	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	5,005,850	885	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	10,000,500	417	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	36,793,750	2,764	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,281,250	1,975	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,662,100	171,347	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	52,658,000	601,563	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	154,107,000	1,020,041	0.943

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	84,393,600	772,951	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	83,106,400	571,311	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	16,019,550	179,688	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	10,004,300	12,667	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	57,795,100	364,861	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,627,100	77,236	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,670,400	77,625	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,964,300	15,000	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	26,240,500	136,719	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,678,000	68,944	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	41,978,000	168,478	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,614,000	42,431	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	104,762,000	203,384	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,494,400	17,333	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,070,750	7,260	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	10,047,200	2,708	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,958,200	2,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	78,181,500	4,378	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,848,400	1,168	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	10,033,300	32,286	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,137,150	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	41,864,000	376,630	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	26,009,750	209,239	1.997
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,977,100	17,375	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,942,700	15,909,600	170,000	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	10,000,400	20,167	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	49,752,000	47,215	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,576,800	106,083	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	83,275,200	537,705	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,818,800	134,426	1.884
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	9,985,800	15,545	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	15,016,650	25,550	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	83,334,400	404,348	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,484,300	47,222	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	72,499,000	206,386	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,517,200	41,667	2.282

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,370	7,013,300	7,146	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,556,800	41,208	2.197
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	24,906,250	11,974	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,400,300	25,238	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	72,772,700	112,396	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	41,584,400	64,227	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,365,100	12,153	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,347,600	10,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	10,356,600	10,347,600	10,000	0.621
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,283,200	14,400	1.868
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	39,822,000	6,630	0.526
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	19,940,800	2,222	0.525
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	78,553,500	4,378	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,725,500	1,030	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	52,369,000	2,919	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,385,600	96,667	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,332,100	74,931	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,664,200	149,861	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,231,400	63,021	1.436
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	77,185,500	470,788	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,447,700	85,403	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	102,902,000	504,098	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,418,600	68,681	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	124,480,800	530,707	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	36,186,150	132,708	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,842,350	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,532,350	59,792	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,624,000	57,914	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	51,248,000	115,829	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	40,998,400	92,663	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	5,161,900	15,833	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	15,427,200	30,625	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,268,100	24,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,151,850	11,819	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,446,500	8,797	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	81,316,000	77,072	0.356

*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
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	20,022,400	8,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	A1	882508BH6	10,000,000	9,985,100	10,173,100	7,257	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	99,418,000	1,374	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,953,600	55,208	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	15,077,700	64,660	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	10,031,000	40,058	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,071,950	31,250	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	5,034,550	21,875	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	10,010,900	28,333	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,521,000	240,795	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	47,281,500	361,192	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,961,480	31,600	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	9,996,800	27,467	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,979,700	26,222	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,888,700	9,351	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	62,808,000	153,261	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,404,000	76,630	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,234,000	12,772	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,404,000	76,630	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,767,650	9,396	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	9,978,100	38,400	0.864
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,656,750	53,125	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,784,300	34,833	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,905,500	28,750	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,779,200	35,625	0.816
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	14,000,000	13,998,884	13,979,766	669	0.434
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,724,600	26,250	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,769,800	20,611	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	72,201,500	145,279	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	30,943,500	62,262	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	25,786,250	51,885	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	25,786,250	51,885	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	25,786,250	51,885	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	24,791,500	18,125	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	29,777,400	618	0.963
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	59,514,600	188,315	0.858

*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
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	19,978,400	77,222	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	25,033,500	110,208	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	10,002,800	42,167	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	29,736,300	75,615	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	29,736,300	75,615	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	52,707,000	357,070	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	36,894,900	249,949	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,270,700	35,707	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	32,678,340	221,383	0.451
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	13,500,000	13,498,234	13,473,000	1,553	0.466
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	9,985,100	2,000	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	20,000,000	19,967,000	19,919,000	60,667	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,939,700	32,188	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,927,640	38,625	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	29,881,800	66,338	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,456,760	5,744	0.552
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	19,671,800	21,060	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,993,550	8,507	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	15,024,300	23,000	1.189
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	34,609,050	22,479	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	20,372,600	23,550	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	35,652,050	41,212	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	20,372,600	23,550	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	25,465,750	29,437	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	35,652,050	41,212	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,982,200	7,944	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,974,100	5,431	1.186
Texas Instrument	1.125	9/15/2026	Corp	A+	A1	882508BK9	10,000,000	10,000,000	9,986,700	5,000	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	31,275,300	10,938	0.709
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	24,853,500	601	0.999
Total		2.791					5,646,941,858	5,690,137,686	5,805,184,316	22,991,367	1.669

*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: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,582,031	25,752,000	136,527	0.626
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	50,000,000	53,978,516	51,504,000	273,053	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	46,353,600	245,748	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	77,724,750	331,692	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,544,950	66,338	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,344,550	37,908	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	76,722,750	189,538	0.420
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	102,297,000	252,717	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	79,617,000	215,523	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	100,289,000	96,340	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	10,028,900	9,634	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	10,028,900	9,634	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	75,216,750	72,255	1.020
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,273,438	20,057,800	19,268	0.868
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,761,500	859	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,615,600	67,213	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	31,176,913	65,017	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	24,118,250	31,590	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,470,950	18,954	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	48,236,500	63,179	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,765,550	44,226	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	24,047,000	10,704	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	52,903,400	23,550	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,665,800	14,986	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	63,075,350	82,133	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,703,900	12,636	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	149,895,000	5,151	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	99,852,000	523,098	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	49,926,000	261,549	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,971,928	61,633	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	99,707,000	315,897	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	64,809,550	205,333	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,682,360	21,047	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	88,847,100	86,706	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	33,830,000	1,168	1.337

*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
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,729,100	22,778	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	80,405,273	76,321,500	155,656	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	10,000,000	10,751,953	10,176,200	20,754	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	76,218,750	76,321,500	155,656	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	88,000,000	87,814,375	90,351,360	581,685	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	31,000,000	33,591,406	31,828,320	204,912	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	50,000,000	51,238,281	51,336,000	330,503	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	30,000,000	31,539,844	30,801,600	198,302	1.100
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	1,000,000	1,048,203	1,005,350	1,916	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	5,000,000	5,388,672	5,026,750	9,579	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	4,000,000	4,343,438	4,021,400	7,663	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	15,000,000	16,081,641	15,080,250	28,736	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	9,000,000	9,738,281	9,048,150	17,242	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	11,000,000	11,959,922	11,058,850	21,073	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	10,000,000	10,734,766	10,053,500	19,158	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	10,000,000	10,442,969	10,053,500	19,158	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	65,000,000	65,076,172	65,347,750	124,524	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	91282Z94	20,000,000	20,228,906	20,107,000	38,315	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,776,950	74,750	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	20,000,000	19,935,938	18,648,400	47,215	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	5,000,000	4,883,203	4,662,100	11,804	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	10,000,000	9,976,953	9,324,200	23,607	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	91282ZQ6	12,000,000	11,935,313	11,189,040	28,329	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,402,500	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,402,500	13,611	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,805,000	27,222	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,728,120	14,368	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,646,700	3,991	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,869,440	12,772	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,586,800	15,965	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	47,398,500	165,251	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,907,370	69,406	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	59,027,260	87,646	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,514,900	21,552	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,838,300	7,184	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	65,680,550	398,964	1.654

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

Portfolio: 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	25,000,000	25,079,102	25,261,750	153,448	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	10,104,700	61,379	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	15,157,050	92,069	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	26,272,220	159,586	1.507
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	58,471,800	95,788	1.286
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	14,434,498	20,650	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	9,839,600	6,250	1.502
Total		6.981					2,802,700,000	2,844,106,894	2,794,161,928	7,456,827	1.042

Portfolio: Wastewater 208

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAA	Aaa-mf		2,183	2,183	2,183	0	0.010
Prudential Funding	0.000	10/5/2021	CP	A-1+	P-1	74433GX50	2,475,000	2,474,832	2,474,979	0	0.072
Landesbank Baden-Wuertt	0.090	10/5/2021	CD	NR	P-1	51501HNJ4	19,872,000	19,872,000	19,872,000	2,236	0.091
U.S. Treasury Bill	0.000	10/12/2021	Tsy	A-1+	P-1	912796M30	21,118,000	21,117,333	21,117,789	0	0.033
Mizuho Bank	0.000	10/19/2021	CP	A-1	P-1	60689FXK9	25,210,000	25,208,652	25,209,069	0	0.057
U.S. Treasury Bill	0.000	10/26/2021	Tsy	A-1+	P-1	912796M55	20,004,000	20,003,066	20,003,400	0	0.049
Exxon Mobil	0.000	12/1/2021	CP	A-1+	P-1	30229AZ10	14,302,000	14,299,521	14,300,251	0	0.062
Exxon Mobil	0.000	12/1/2021	CP	A-1+	P-1	30229AZ10	7,001,000	7,000,043	7,000,144	0	0.062
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	8,338,000	8,333,924	8,336,837	0	0.103
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	10,000,000	9,997,844	9,998,605	0	0.082
Toyota	0.000	12/1/2021	CP	A-1+	P-1	89233GZ17	12,009,000	11,999,893	12,007,139	0	0.144
Canadian Imperial Bank	0.150	12/1/2021	CD	A-1	P-1	13606CSV7	8,000,000	8,000,000	8,000,960	4,733	0.152
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,303,245	15,985	2.459
Royal Bank of Canada	0.000	4/12/2022	CP	A-1+	P-1	78015DDC1	17,336,000	17,316,786	17,323,388	0	0.154
Toyota	0.000	5/9/2022	CP	A-1+	P-1	89233HE91	8,610,000	8,600,314	8,602,917	0	0.154
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,600,871	0	0.046
Royal Bank of Canada	0.000	5/31/2022	CP	A-1+	P-1	78015DEX4	15,000,000	14,983,667	14,984,306	0	0.165
FHLB DN	0.000	6/1/2022	Agy	A-1+	P-1	313385XN1	5,019,000	5,018,314	5,016,641	0	0.021
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,573,707	13,566	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,023,189	8,521	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,650,682	14,080	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,934,460	5,564	0.133

*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	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,956,324	200	0.785
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,469,251	746	0.269
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,100,623	2,955	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,557,361	2,812	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,967	2	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,314,685	15,983	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,193,577	15,776	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,372,378	37,549	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,112,970	5,931	1.113
Total		0.997					365,441,183	365,714,638	367,419,897	146,638	0.415

Portfolio: LA MICLA 2016 STLIG 26U

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		120,814	120,814	120,814	1	0.010
Total		0.003					120,814	120,814	120,814	1	0.010

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		4,820,427	4,820,427	4,820,427	22	0.010
Total		0.003					4,820,427	4,820,427	4,820,427	22	0.010

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

Portfolio: Batiquitos LT 72W

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		1,700	1,700	1,700	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	283,878	6	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,675,336	58,774	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	73,679	649	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	74,732	658	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	77,889	686	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	78,942	695	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	75,784	667	2.533
Total		4.564					6,991,700	6,657,072	7,341,940	62,134	2.661

Portfolio: Harbor Emergency FD 751

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		721	721	721	0	0.010
U.S. Treasury Bill	0.000	12/2/2021	Tsy	A-1+	P-1	9127965G0	39,933,000	39,926,843	39,931,003	0	0.031
U.S. Treasury Bill	0.000	12/9/2021	Tsy	A-1+	P-1	912796J59	7,549,000	7,547,680	7,548,623	0	0.036
Exxon Mobil	0.000	3/7/2022	CP	A-1+	P-1	30229BC70	3,162,000	3,160,791	3,160,543	0	0.082
Total		0.192					50,644,721	50,636,034	50,640,890	0	0.035

Portfolio: Harbor Foods Restoration 70L

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	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	595,970	0	0.036
Total		0.191					596,892	596,787	596,862	0	0.036

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

Portfolio: City of LA DWP PRB 2010C J7D

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		36,377	36,377	36,377	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	500,260	10	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,283,443	99,346	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	124,202	1,094	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,288,061	46,559	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	183,145	1,613	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,395,423	47,504	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	254,720	2,243	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,594,356	49,256	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,368	65	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	321,031	2,827	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,565,937	49,006	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	372,606	3,281	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,222,803	45,985	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,525,303	1,932	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,782,803	2,022	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,954,277	4,759	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,851,085	8,444	0.575
Total		4.797					58,987,377	57,810,168	61,263,200	365,945	2.100

Portfolio: LA City MICLA19 ST LGT FIN 27F

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		11,103,789	11,103,789	11,103,789	51	0.010
Total		0.003					11,103,789	11,103,789	11,103,789	51	0.010

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

Portfolio: LA City MICLA20 STLGTS FIN 27J

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		1,331,281	1,331,281	1,331,281	7	0.010
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,604,844	0	0.110
U.S. Treasury Bill	0.000	11/18/2021	Tsy	A-1+	P-1	912796H69	2,220,000	2,219,794	2,219,911	0	0.049
U.S. Treasury Bill	0.000	1/27/2022	Tsy	A-1+	P-1	912796C31	1,760,000	1,759,553	1,759,754	0	0.042
Total		0.142					7,916,281	7,913,006	7,915,790	7	0.061

Portfolio: City of LA DWP WRB 2021B M2U

Date: 9/30/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	10/1/2021	MMF	AAAm	Aaa-mf		952	952	952	0	0.010
U.S. Treasury Bill	0.000	10/26/2021	Tsy	A-1+	P-1	912796M55	62,222,000	62,220,694	62,220,133	0	0.030
Total		0.071					62,222,952	62,221,646	62,221,086	0	0.030

*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
Landesbank Baden-Wurt	Buy	CP	5148X0Z16	9/1/2021	9/1/2021	12/1/2021	50,000,000
Landesbank Baden-Wurt	Buy	CP	5148X0Z24	9/1/2021	9/1/2021	12/2/2021	40,585,000
Landesbank Baden-Wurt	Buy	CP	5148X0W27	9/1/2021	9/1/2021	9/2/2021	45,000,000
U.S. Treasury Note	Sell	Tsy	912828F96	9/2/2021	9/2/2021	10/31/2021	80,000,000
Landesbank Baden-Wurt	Buy	CP	5148X0ZV0	9/7/2021	9/7/2021	12/29/2021	67,069,000
U.S. Treasury Bill	Buy	Tsy	912796F46	9/9/2021	9/9/2021	9/16/2021	50,000,000
Landesbank Baden-Wurt	Buy	CP	5148X0ZE8	9/10/2021	9/10/2021	12/14/2021	50,000,000
Prudential Funding	Buy	CP	74433GWF9	9/10/2021	9/10/2021	9/15/2021	22,832,000
Landesbank Baden-Wurt	Buy	CP	5148X0ZV0	9/14/2021	9/14/2021	12/29/2021	51,420,000
Landesbank Baden-Wurt	Buy	CP	5148X0WU5	9/15/2021	9/15/2021	9/28/2021	40,000,000
Societe Generale	Buy	CP	83369BY26	9/15/2021	9/15/2021	11/2/2021	35,200,000
Koch Industries	Buy	CP	50000DXM3	9/16/2021	9/16/2021	10/21/2021	14,017,000
Sumitomo Mitsui	Buy	CP	86563GZV7	9/17/2021	9/17/2021	12/29/2021	32,941,000
BNP Paribas	Buy	CP	09659BWN6	9/20/2021	9/20/2021	9/22/2021	49,624,000
Sumitomo Mitsui	Buy	CP	86563GZW5	9/21/2021	9/21/2021	12/30/2021	62,772,000
Sumitomo Mitsui	Buy	CP	86563GZU9	9/21/2021	9/21/2021	12/28/2021	30,000,000
BNP Paribas	Buy	CP	09659BWP1	9/22/2021	9/22/2021	9/23/2021	29,719,000
BNP Paribas	Buy	CP	09659BWT3	9/24/2021	9/24/2021	9/27/2021	106,499,000
Sumitomo Mitsui	Buy	CP	86563GX64	9/29/2021	9/29/2021	10/6/2021	28,075,000
Sumitomo Mitsui	Buy	CP	86563GX72	9/29/2021	9/29/2021	10/7/2021	25,000,000
Landesbank Baden-Wurt	Buy	CP	5148X0ZF5	9/30/2021	10/1/2021	12/15/2021	51,945,000
FNMA Note	Transfer In	Agy	3135G0W33	9/30/2021	9/30/2021	9/6/2022	25,000,000
IADB Note	Transfer In	Supra	4581X0CZ9	9/30/2021	9/30/2021	9/14/2022	20,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YF1	9/30/2021	9/30/2021	9/15/2022	60,000,000
Public Storage	Transfer In	Corp	74460DAB5	9/30/2021	9/30/2021	9/15/2022	5,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCT6	9/1/2021	9/2/2021	8/15/2024	25,000,000
American Honda	Buy	Corp	02665WDZ1	9/7/2021	9/9/2021	9/9/2026	10,000,000
U.S. Treasury Note	Sell	Tsy	912828ZF0	9/8/2021	9/9/2021	3/31/2025	50,000,000
Texas Instrument	Buy	Corp	882508BK9	9/7/2021	9/15/2021	9/15/2026	10,000,000
Caterpillar	Buy	Corp	14913R2Q9	9/7/2021	9/14/2021	9/14/2026	10,000,000
Toyota	Buy	Corp	89236TJK2	9/8/2021	9/13/2021	6/18/2026	12,000,000

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
IADB Note	Buy	Supra	4581X0DZ8	9/15/2021	9/23/2021	9/23/2024	20,000,000
Mercedes-Benz ABS	Buy	ABS	58772WAC7	9/15/2021	9/22/2021	6/15/2026	13,500,000
Toyota ABS	Buy	ABS	89239BAC5	9/21/2021	9/27/2021	1/15/2026	14,000,000
U.S. Treasury Note	Buy	Tsy	91282CCZ2	9/30/2021	10/1/2021	9/30/2026	25,000,000
U.S. Treasury Note	Buy	Tsy	91282CCX7	9/30/2021	10/1/2021	9/15/2024	40,000,000
FNMA Note	Transfer Out	Agy	3135G0W33	9/30/2021	9/30/2021	9/6/2022	25,000,000
IADB Note	Transfer Out	Supra	4581X0CZ9	9/30/2021	9/30/2021	9/14/2022	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YF1	9/30/2021	9/30/2021	9/15/2022	60,000,000
Public Storage	Transfer Out	Corp	74460DAB5	9/30/2021	9/30/2021	9/15/2022	5,000,000
FNMA Note	Transfer In	Agy	3135G0Q22	9/30/2021	9/30/2021	9/24/2026	30,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
TVA	Buy	Agy	880591EX6	9/13/2021	9/16/2021	9/15/2031	10,000,000
U.S. Treasury Note	Buy	Tsy	912828ZB9	9/13/2021	9/14/2021	2/28/2027	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CCB5	9/30/2021	10/1/2021	5/15/2031	26,000,000
U.S. Treasury Note	Buy	Tsy	91282CCY5	9/30/2021	10/1/2021	9/30/2028	34,000,000
FNMA Note	Transfer Out	Agy	3135G0Q22	9/30/2021	9/30/2021	9/24/2026	30,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796M30	9/7/2021	9/7/2021	10/12/2021	21,118,000
Exxon Mobil	Buy	CP	30229AZ10	9/9/2021	9/10/2021	12/1/2021	7,001,000
Mizuho Bank	Buy	CP	60689FXK9	9/14/2021	9/14/2021	10/19/2021	25,210,000
U.S. Treasury Bill	Buy	Tsy	912796M55	9/21/2021	9/21/2021	10/26/2021	20,004,000
Royal Bank of Canada	Buy	CP	78015DEX4	9/28/2021	9/28/2021	5/31/2022	15,000,000
FHLB DN	Buy	Agy	313385XN1	9/28/2021	9/28/2021	6/1/2022	5,019,000
U.S. Treasury Note	Buy	Tsy	91282CAK7	9/30/2021	9/30/2021	9/15/2023	13,511,000

Portfolio: Harbor Emergency FD 751

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Exxon Mobil	Buy	CP	30229BC70	9/16/2021	9/16/2021	3/7/2022	3,162,000

Portfolio: DWP WRB 2021B M2U

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796M55	9/30/2021	9/30/2021	10/26/2021	62,222,000

Portfolio: LA City MICLA20 STLGTS FIN 27J

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796H69	9/9/2021	9/9/2021	11/18/2021	2,220,000

**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. GOOGLE INC
30. HARVARD UNIVERSITY
31. HERSHEY CO
32. HOME DEPOT INC
33. HONEYWELL INTERNATIONAL
34. HSBC USA INC
35. IBM
36. ING (US) FUNDING LLC
37. INTEL CORP
38. JOHNSON & JOHNSON
39. JP MORGAN SECURITIES, LLC
40. KOCH INDUSTRIES INC
41. KOMATSU FINANCE AMERICA
42. LANDESBANK BADEN-WURTT
43. L'OREAL USA INC
44. MASS MUTUAL LIFE INSURANCE CO
45. MERCK & CO INC
46. METLIFE FUNDING INC
47. MICROSOFT CORP
48. MIZUHO BANK LTD/NY
49. NATL AUSTRALIA FDG (DE)
50. NATL SECURITIES CLEARING CORP
51. NESTLE CAPITAL CORP
52. NETJETS INC
53. NIKE INC
54. PACCAR FINANCIAL CORP
55. PEPSICO INC
56. PFIZER INC

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 10/12/21

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 10/13/2021 provided by Bloomberg Professional

SUPRANATIONAL ISSUERS

1. INTER-AMERICAN DEVELOPMENT BANK
2. INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT
3. INTERNATIONAL FINANCE CORPORATION

ASSET BACKED SECURITIES ISSUERS*

1. AMERICAN EXPRESS CREDIT CARD TRUST
2. BANK OF AMERICA CREDIT CARD TRUST
3. BMW VEHICLE OWNER TRUST
4. CAPITAL ONE MASTER TRUST
5. CHASE ISSUANCE TRUST
6. CITIGROUP MASTER TRUST
7. 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