

City of Los Angeles

Office of Finance



Investment Report

October 31, 2021

Diana Mangioglou
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

200 N. Spring Street
Room 220, City Hall
Los Angeles, CA 90012
(213) 978-1774

Diana Mangioglu
DIRECTOR of FINANCE
CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA

OFFICE OF FINANCE
200 N. SPRING ST.
ROOM 220 -- CITY HALL

(213)978-1774



ERIC GARCETTI
MAYOR

December 1, 2021

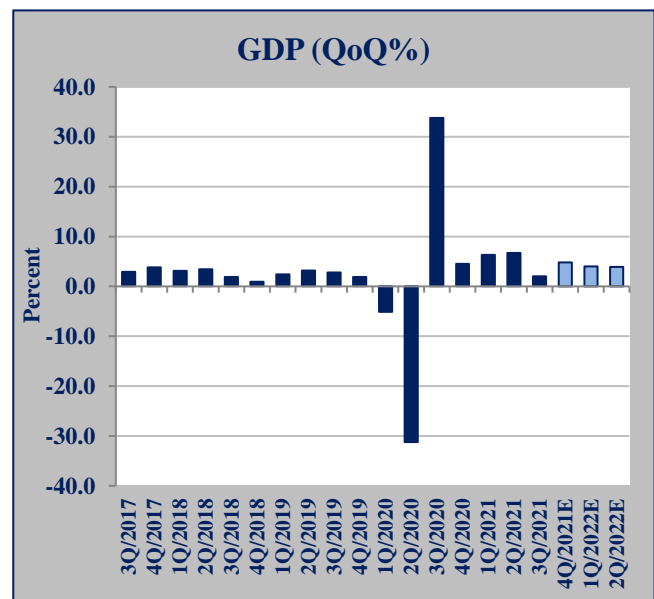
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending October 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.

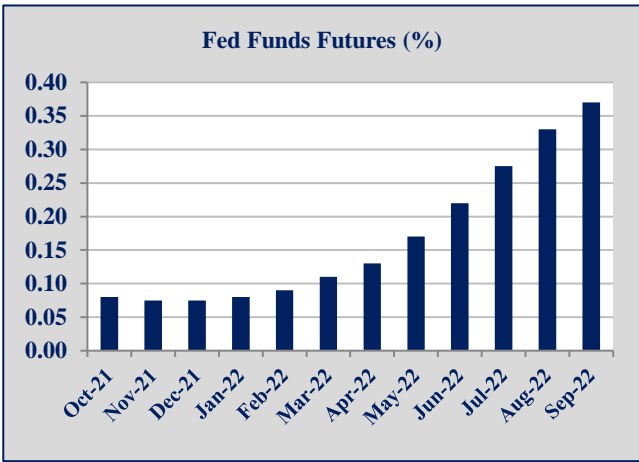
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 2.0% on an annualized basis for the third quarter of 2021. The current anticipated growth rate for all of 2021 is 5.7%, which is 0.2% lower than last month's 2021 full-year forecast. The U.S. unemployment rate for October 2021 was 4.6%. The Consumer Price Index (CPI) increased 6.2% for the twelve months ending October 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 16.3% over the past twelve months.



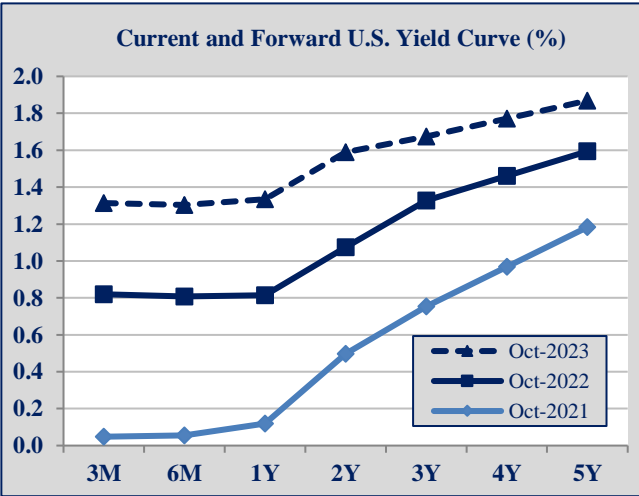
¹ Sources: Bloomberg Finance L.P.

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 October 31, 2021.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$3,489,337,536	0.75%	105 Days	AA+
Reserve Portfolio	\$5,666,118,205	1.66%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,832,190,131	1.07%	7.0 Years	AA+
General Pool	\$11,987,645,872	1.25%	3.0 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.75%	1.66%	1.07%	1.25%
Benchmark	0.07%	0.53%	0.87%	0.48%
Variance	0.68%	1.13%	0.20%	0.77%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.00%	-0.48%	-0.60%	-0.37%
Benchmark Total Rate of Return	0.00%	-0.46%	-0.58%	-0.35%
Variance	0.00%	-0.02%	-0.02%	-0.01%

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 October 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 Mangioglou
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

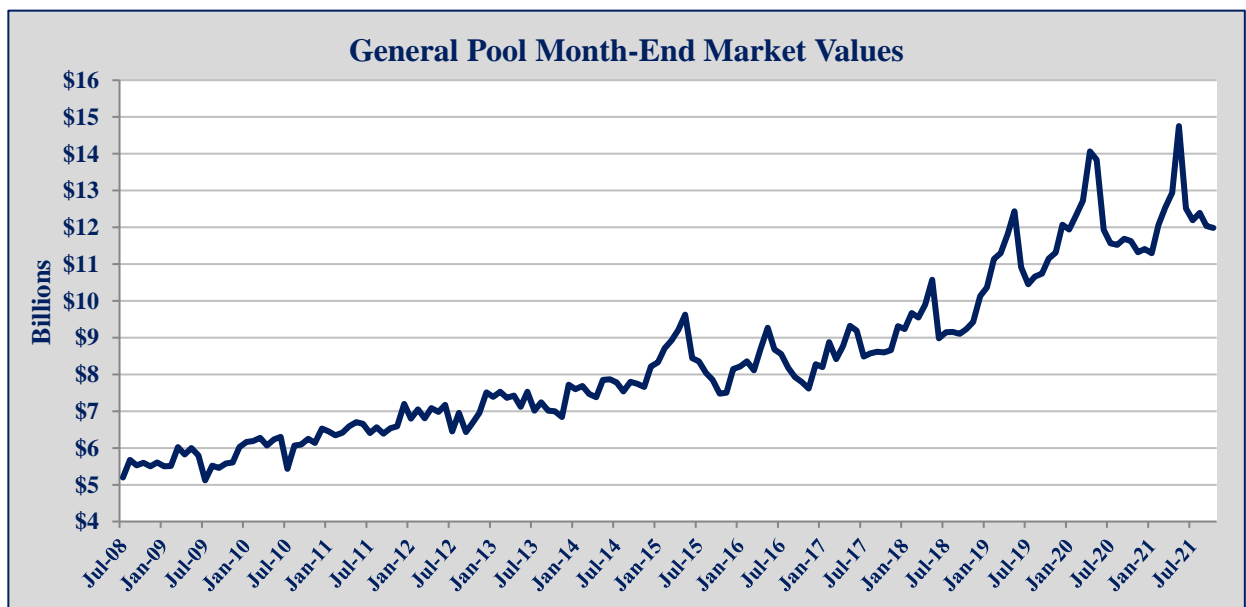
GENERAL POOL ASSET HOLDINGS

October 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	\$40,704,231	\$40,703,984	0.34%	0	0.0
L.A.I.F. (State of California)	\$200,000,785	\$200,000,785	1.67%	0	0.0
Subtotal: Cash and Overnight Invest.	\$250,705,016	\$250,704,769	2.09%	0	0.0
Commercial Paper	\$1,805,862,000	\$1,805,695,395	15.06%	35	0.1
Negotiable Certificates of Deposit	\$150,000,000	\$150,006,000	1.25%	64	0.2
Corporate Notes	\$257,000,000	\$259,111,960	2.16%	161	0.4
U.S. Agencies/Munis/Supras	\$140,000,000	\$141,551,350	1.18%	252	0.7
U.S. Treasuries	\$872,638,000	\$882,268,063	7.36%	245	0.7
Subtotal: Pooled Investments:	\$3,225,500,000	\$3,238,632,768	27.02%	113	0.3
Total Short-Term Core Portfolio:	\$3,476,205,016	\$3,489,337,536	29.11%	105	0.3
Money Market Funds	\$154,001	\$154,001	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	\$1,020,500,000	\$1,029,691,350	8.59%	1,060	2.9
Asset-Backed Securities	\$109,578,262	\$109,704,194	0.92%	1,394	3.8
U.S. Agencies/Munis/Supras	\$430,700,000	\$429,746,511	3.58%	1,721	4.7
U.S. Treasuries	\$6,848,000,000	\$6,929,012,280	57.80%	1,583	4.3
Total Long-Term Reserve Portfolios:	\$8,408,932,263	\$8,498,308,336	70.89%	1,524	4.2
Total Cash and Pooled Investments:	\$11,885,137,279	\$11,987,645,872	100.00%	1,111	3.0

*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

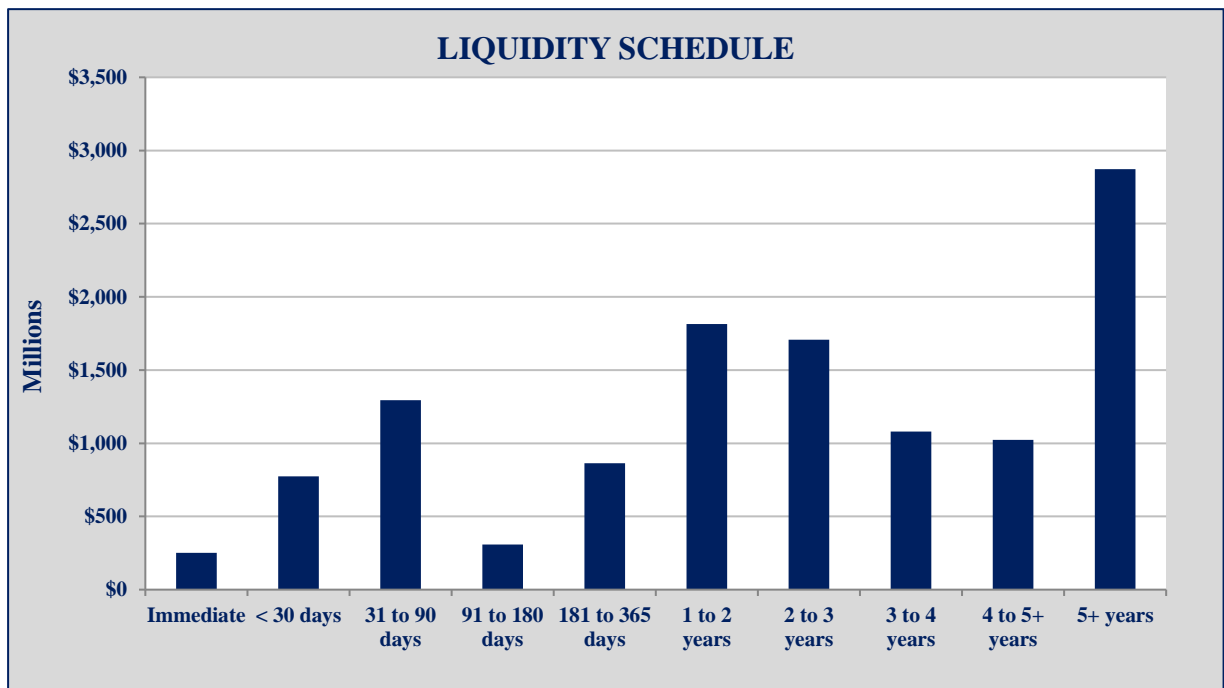
October 31, 2021

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$200,000,785	\$200,000,785	1.67%
Money Market Funds	Immediate	\$40,857,984	\$240,858,769	2.01%
Bank Deposits*	Immediate	\$10,000,000	\$250,858,769	2.09%
Subtotal		\$250,858,769		
Pooled Investments Maturing:				
	< 30 days**	\$773,664,935	\$1,024,523,705	8.55%
	31 to 90 days	\$1,293,828,339	\$2,318,352,044	19.34%
	91 to 180 days	\$308,201,883	\$2,626,553,927	21.91%
	181 to 365 days	\$863,015,944	\$3,489,569,871	29.11%
	1 to 2 years	\$1,814,799,850	\$5,304,369,721	44.25%
	2 to 3 years	\$1,707,197,130	\$7,011,566,851	58.49%
	3 to 4 years	\$1,080,698,450	\$8,092,265,301	67.51%
	4 to 5 years	\$1,022,343,640	\$9,114,608,941	76.03%
	5+ years	\$2,873,036,931	\$11,987,645,872	100.00%
Total Cash and Pooled Investments		\$11,987,645,872		

*Collected Balance for Wells Fargo Active Accounts.

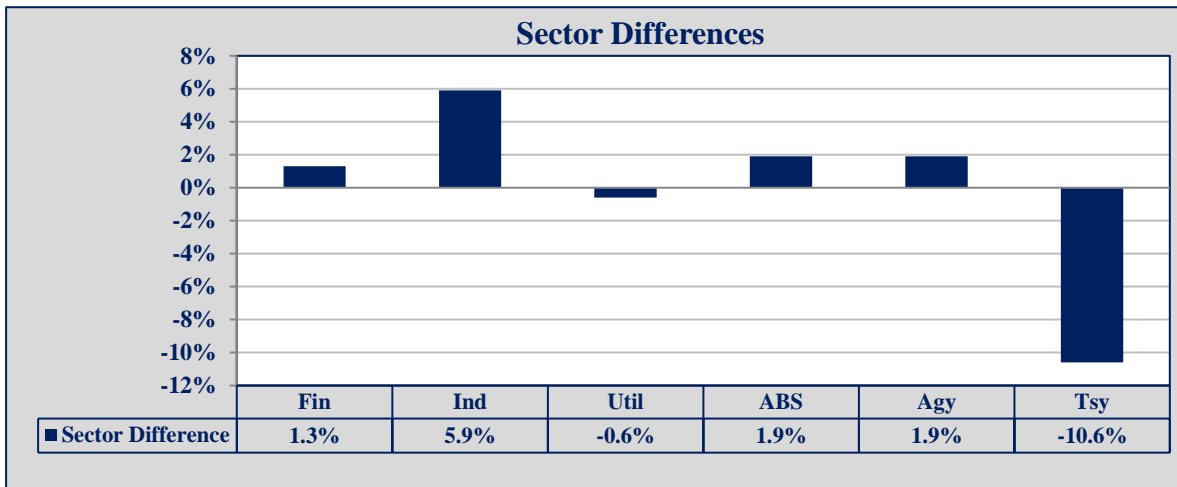
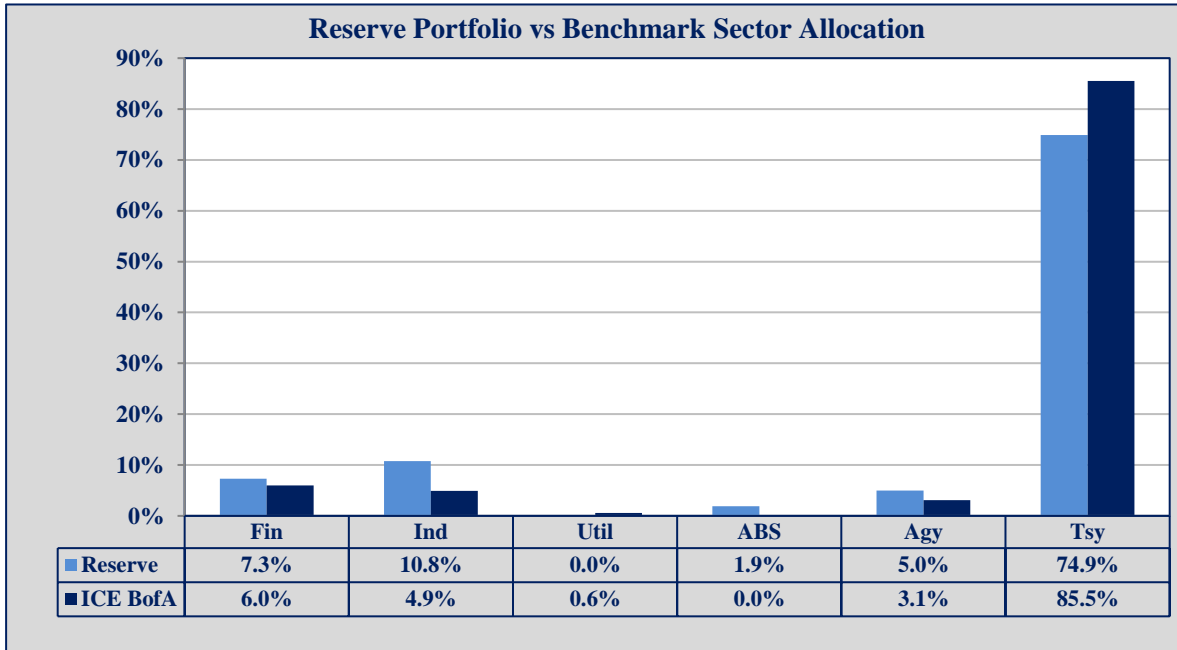
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

October 31, 2021

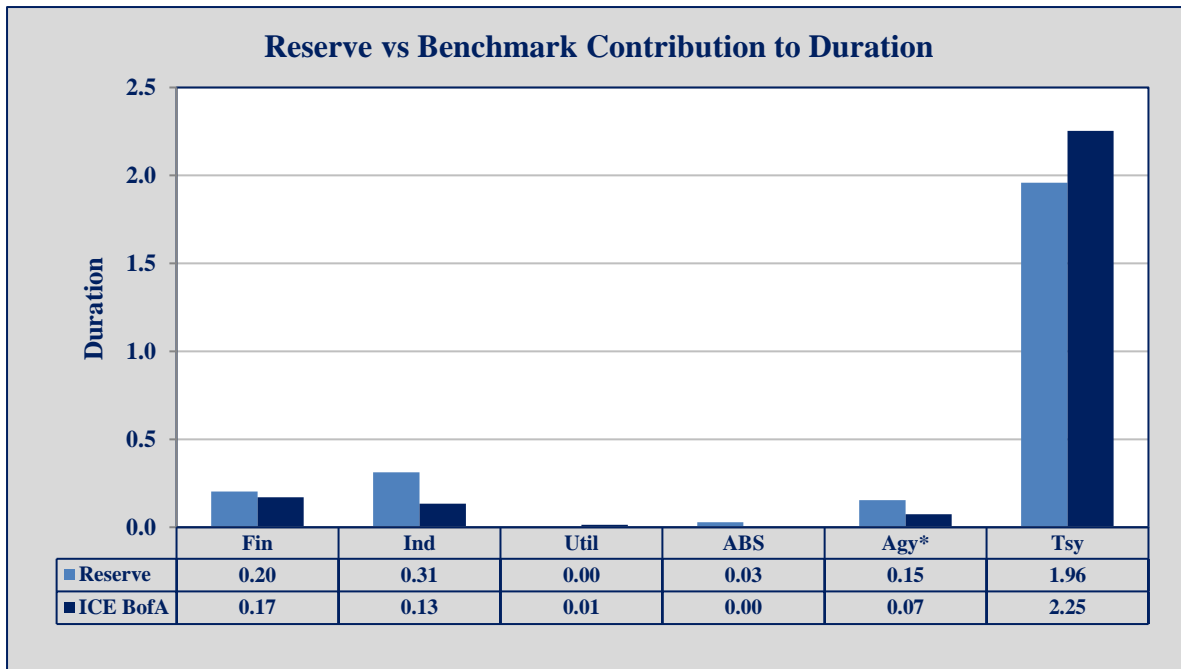
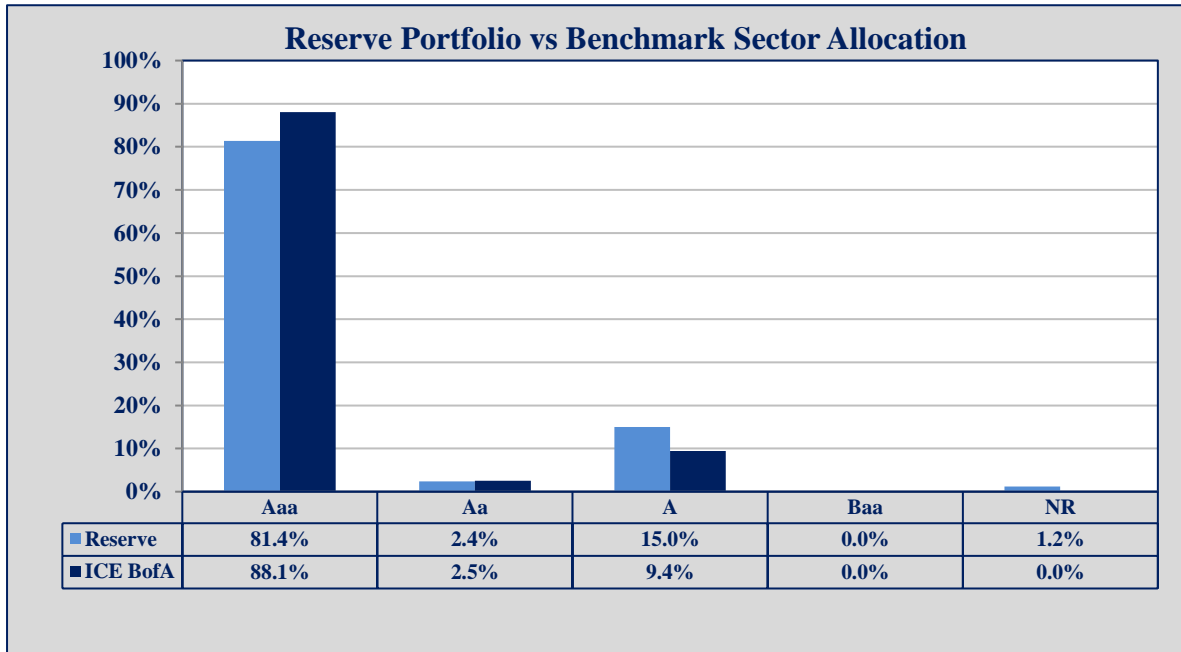


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

- 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

October 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

October 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.75%	0.71%	0.69%	0.49%	1.23%	1.27%
60 Day CP/30 Day Agy Benchmark*	0.07%	0.07%	0.07%	0.09%	1.06%	1.19%
Variance	0.67%	0.64%	0.62%	0.40%	0.17%	0.08%

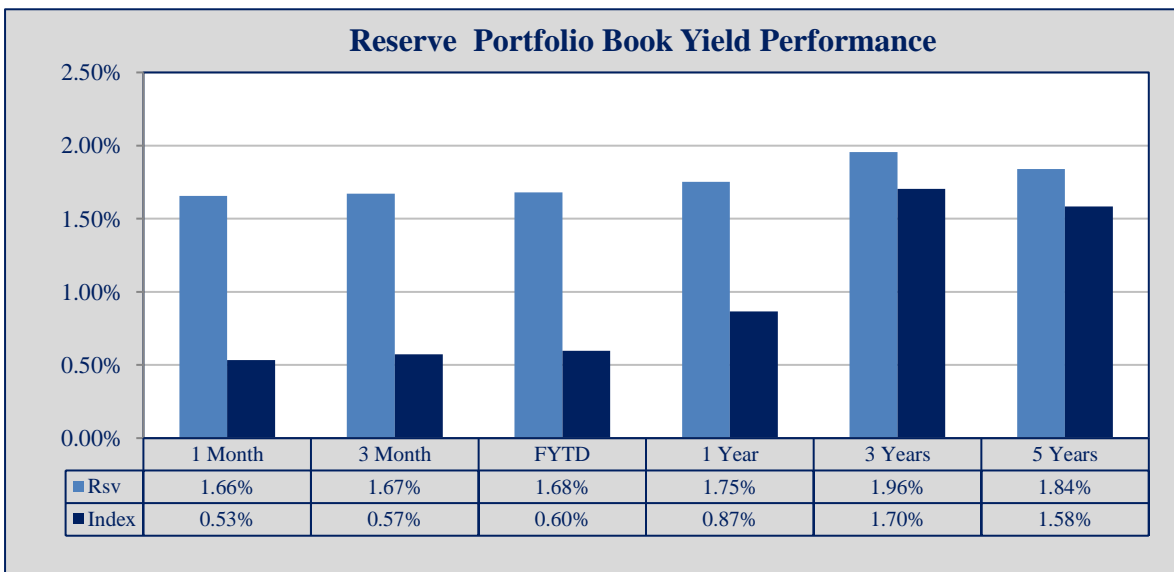
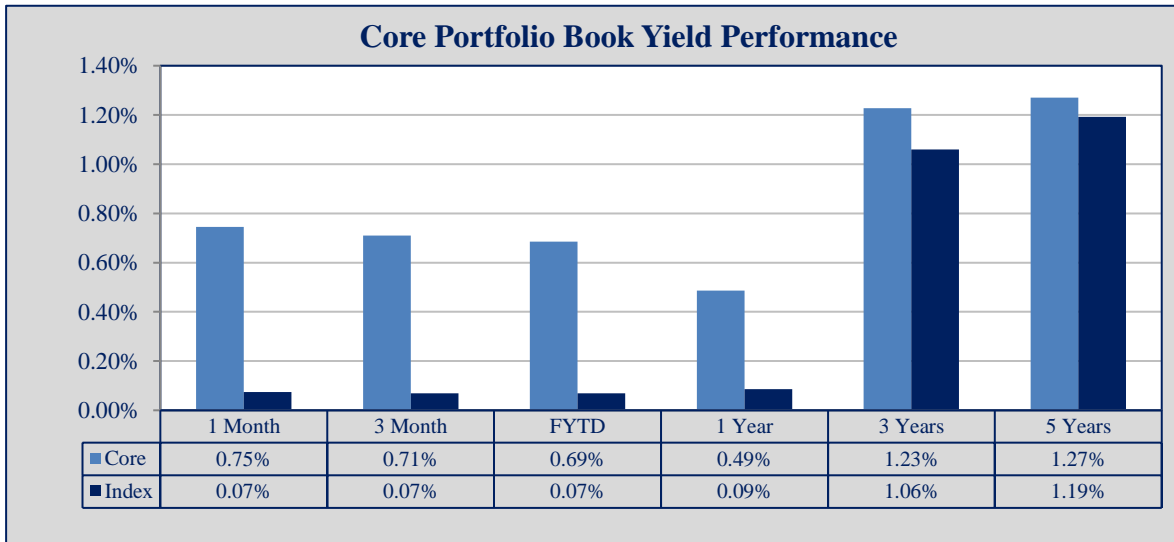
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.66%	1.67%	1.68%	1.75%	1.96%	1.84%
1-5 Year Govt/Corp Index**	0.53%	0.57%	0.60%	0.87%	1.70%	1.58%
Variance	1.12%	1.10%	1.08%	0.89%	0.25%	0.26%

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

October 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.07%	1.05%	1.04%	0.93%	0.00%	0.00%
5-10 Year US Treasury Index*	0.87%	0.85%	0.84%	0.75%	0.00%	0.00%
Variance	0.20%	0.20%	0.20%	0.18%	N/A	N/A

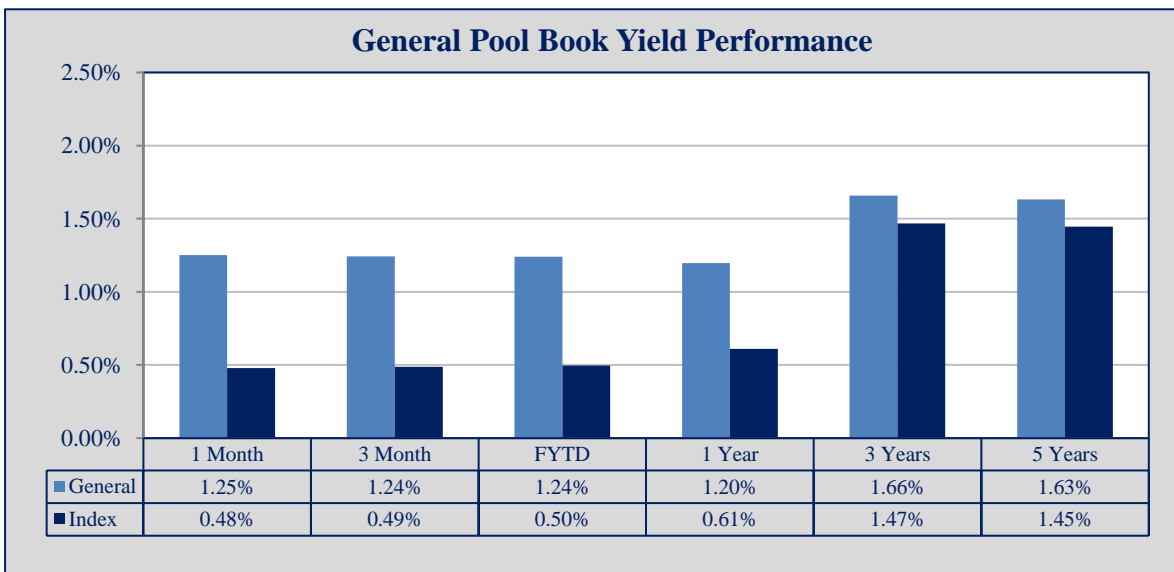
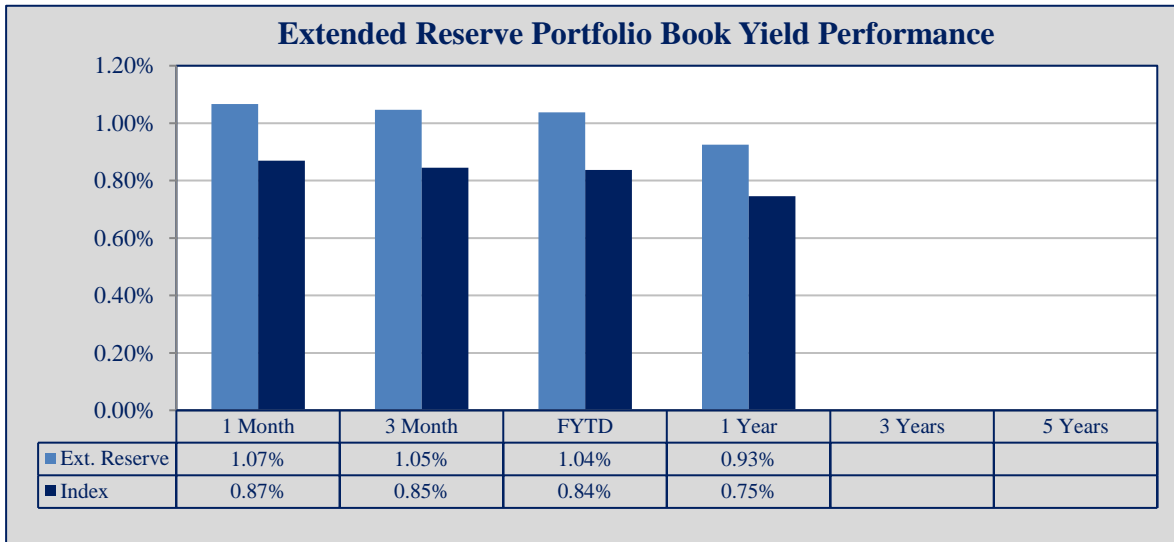
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.25%	1.24%	1.24%	1.20%	1.66%	1.63%
Weighted Benchmark**	0.48%	0.49%	0.50%	0.61%	1.47%	1.45%
Variance	0.77%	0.76%	0.74%	0.59%	0.19%	0.19%

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

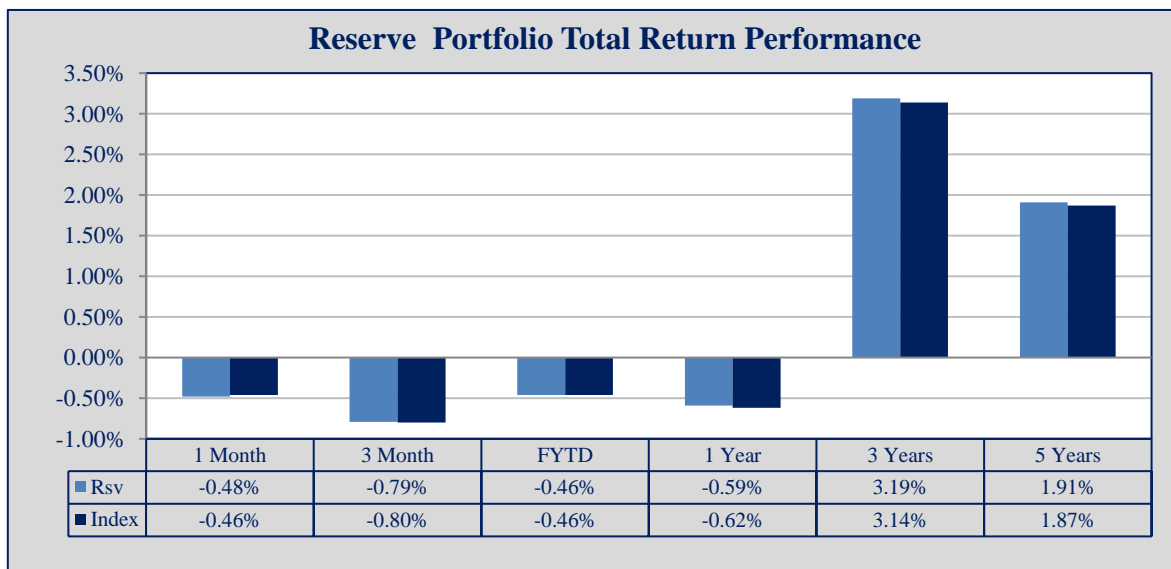
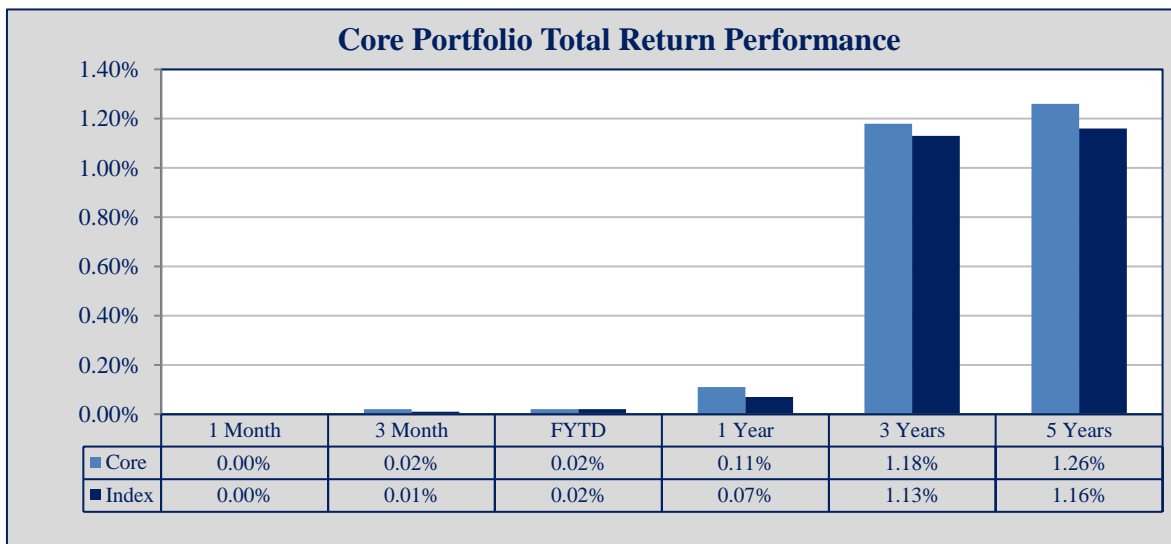
October 31, 2021

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.00%	0.02%	0.02%	0.11%	1.18%	1.26%
3 Month Treasury Bill Index*	0.00%	0.01%	0.02%	0.07%	1.13%	1.16%
Variance	0.00%	0.01%	0.00%	0.04%	0.05%	0.10%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.48%	-0.79%	-0.46%	-0.59%	3.19%	1.91%
1-5 Year Govt/Corp Index*	-0.46%	-0.80%	-0.46%	-0.62%	3.14%	1.87%
Variance	-0.02%	0.01%	0.00%	0.03%	0.05%	0.04%

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

*Performance is measured using ICE BofA Indices.



TOTAL RETURN PERFORMANCE

October 31, 2021

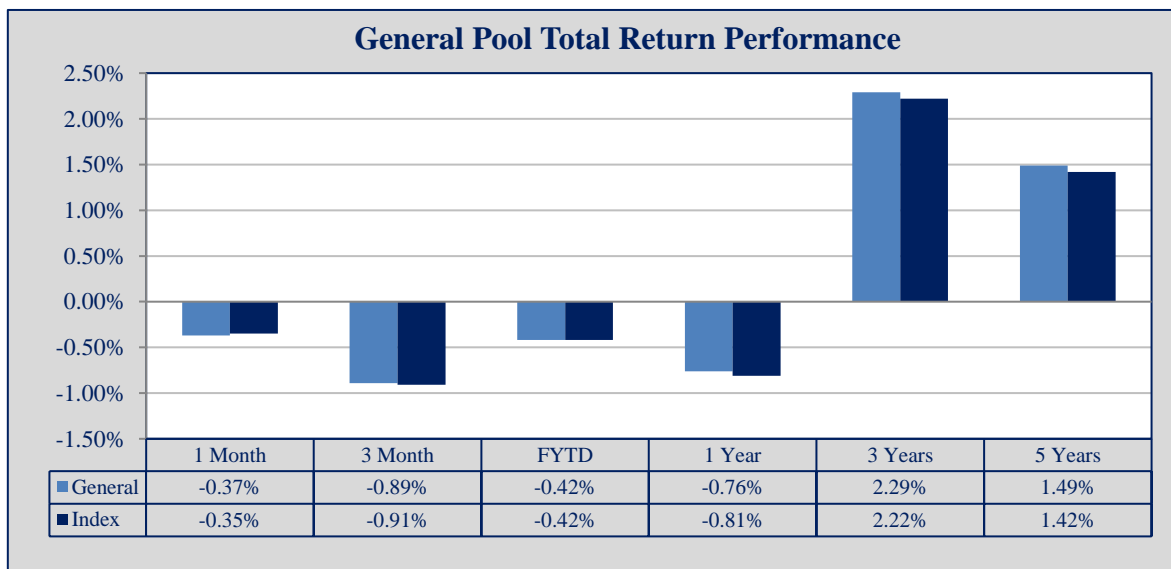
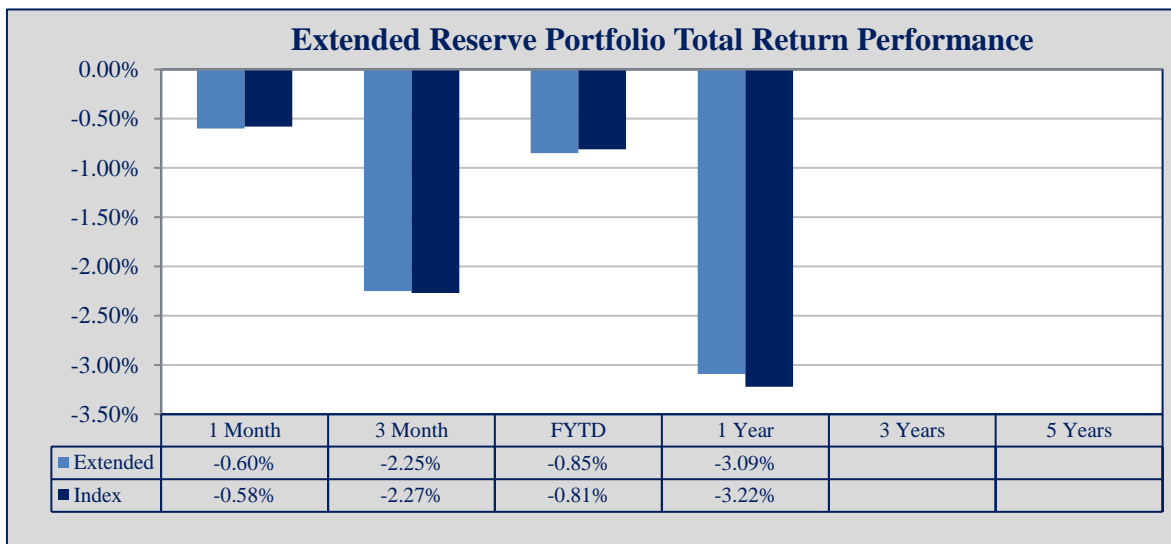
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-0.60%	-2.25%	-0.85%	-3.09%	N/A	N/A
5-10 Year Treasury Index*	-0.58%	-2.27%	-0.81%	-3.22%	N/A	N/A
Variance	-0.02%	0.02%	-0.04%	0.13%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.37%	-0.89%	-0.42%	-0.76%	2.29%	1.49%
General Portfolio Weighted Index**	-0.35%	-0.91%	-0.42%	-0.81%	2.22%	1.42%
Variance	-0.02%	0.02%	0.00%	0.05%	0.07%	0.07%

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

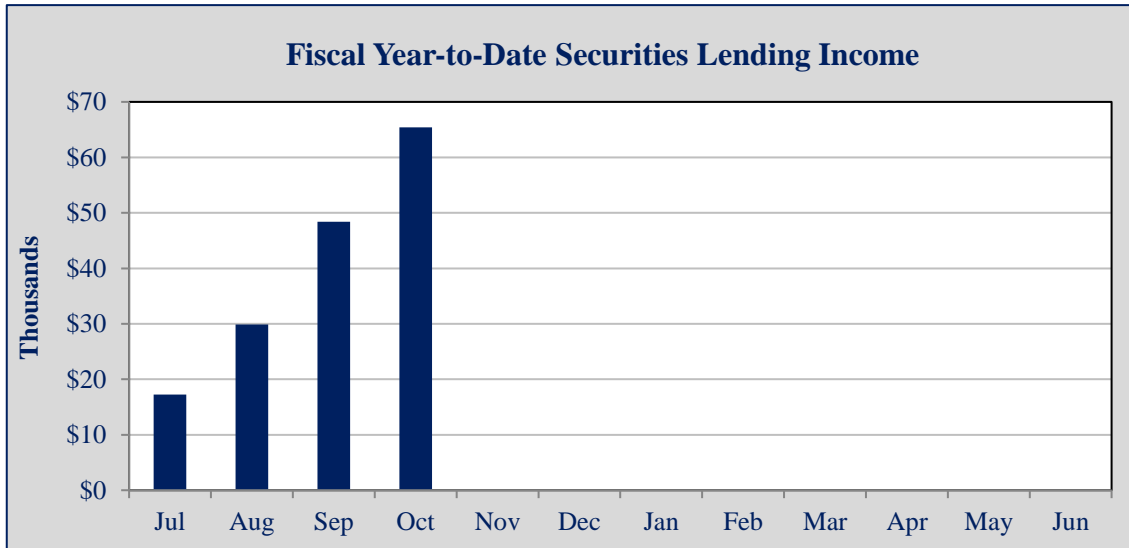
*Performance is measured using ice BofA Indices

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



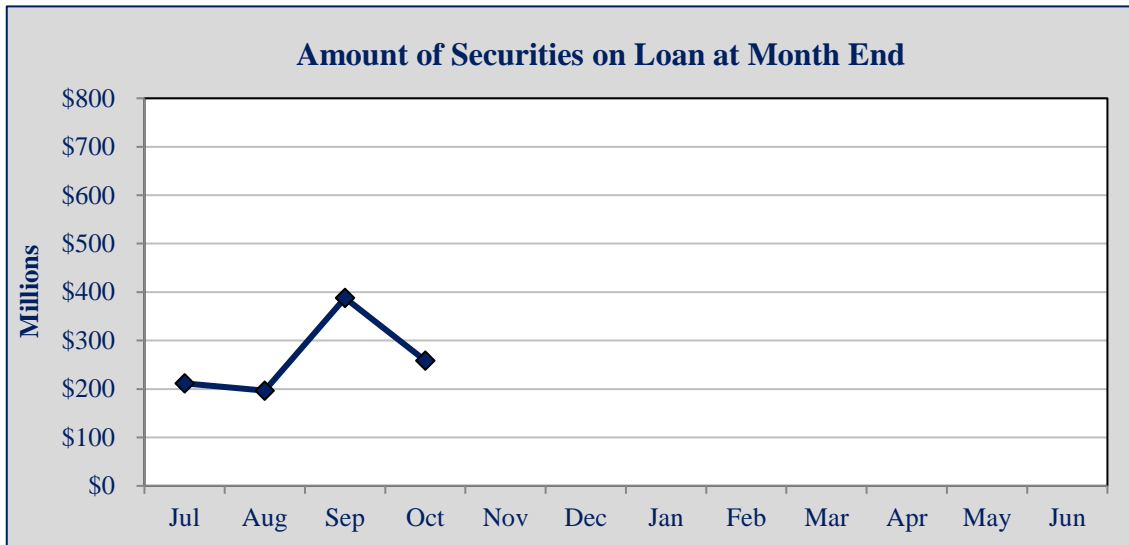
SECURITIES LENDING INFORMATION

October 31, 2021



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$17	\$13	\$18	\$17								
FYTD*	\$17	\$30	\$48	\$65								

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$212	\$197	\$388	\$259								

*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: 10/31/21

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		11/1/2021	Bank				10,000,000	10,000,000	10,000,000		
U.S. Treasury Note	2.000	10/31/2021	Tsy	AA+	Aaa	912828F96	30,000,000	30,105,457	30,000,000	300,000	1.644
Bk of New York Mellon - Sweep	0.010	11/1/2021	MMF	AAAm	Aaa-mf		406,732	406,732	406,732	2	0.010
Dreyfus Tax Exempt Cash Mgmt	0.010	11/1/2021	MMF	AAAm	Aaa-mf	26202K205	2,468,907	2,468,907	2,468,660	21	0.010
Treasury Plus Money Market	0.010	11/1/2021	MMF	AAAm	Aaa-mf	94975H312	37,828,592	37,828,592	37,828,592	331	0.010
LAIF	0.203	11/1/2021	LAIF	NR	NR	SYS34208	49,999,995	49,999,995	49,999,995	8,620	0.203
LAIF	0.203	11/1/2021	LAIF	NR	NR	SYS50078	50,000,606	50,000,606	50,000,606	8,621	0.203
LAIF	0.203	11/1/2021	LAIF	NR	NR	SYS50080	50,000,331	50,000,331	50,000,331	8,621	0.203
LAIF	0.203	11/1/2021	LAIF	NR	NR	SYS50081	49,999,853	49,999,853	49,999,853	8,620	0.203
Exxon Mobil	0.000	11/1/2021	CP	A-1+	P-1	30229AY11	50,000,000	49,998,750	49,999,709	0	0.051
Honeywell	1.850	11/1/2021	Corp	A	A2	438516BM7	25,000,000	24,999,750	25,000,000	231,250	1.851
Societe Generale	0.000	11/2/2021	CP	A-1	P-1	83369BY26	35,200,000	35,196,245	35,199,726	0	0.082
Societe Generale	0.000	11/2/2021	CP	A-1	P-1	83369BY26	22,355,000	22,354,876	22,354,826	0	0.041
Toyota	0.000	11/3/2021	CP	A-1+	P-1	89233GY34	125,000,000	124,960,938	124,998,785	0	0.093
Landesbank Baden-Wurtt	0.000	11/4/2021	CP	NR	P-1	5148X0Y41	31,435,000	31,433,350	31,434,481	0	0.093
Landesbank Baden-Wurtt	0.000	11/8/2021	CP	NR	P-1	5148X0Y82	100,031,000	100,000,657	100,028,193	0	0.134
Sumitomo Mitsui	0.000	11/8/2021	CP	A-1	P-1	86563GY89	10,473,000	10,469,858	10,472,843	0	0.103
Landesbank Baden-Wurtt	0.000	11/15/2021	CP	NR	P-1	5148X0YF6	50,017,000	50,000,564	50,014,544	0	0.134
Sumitomo Mitsui	0.000	11/17/2021	CP	A-1	P-1	86563GYH9	120,000,000	119,949,033	119,995,883	0	0.113
Sumitomo Mitsui	0.000	11/18/2021	CP	A-1	P-1	86563GYJ5	25,736,000	25,734,799	25,735,042	0	0.062
Sumitomo Mitsui	0.000	11/30/2021	CP	A-1	P-1	86563GYW6	49,516,000	49,500,733	49,512,435	0	0.103
Sumitomo Mitsui	0.000	11/30/2021	CP	A-1	P-1	86563GYW6	32,425,000	32,414,201	32,422,665	0	0.113
Toronto Dominion	0.000	11/30/2021	CP	A-1+	P-1	89116EYW7	66,500,000	66,469,115	66,495,803	0	0.113
Landesbank Baden-Wurtt	0.000	12/1/2021	CP	NR	P-1	5148X0Z16	50,000,000	49,984,833	49,994,913	0	0.123
Mizuho Bank	0.000	12/1/2021	CP	A-1	P-1	60689FZ19	50,700,000	50,697,134	50,697,165	0	0.057
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	59,537,000	59,532,138	59,532,579	0	0.062
Toronto Dominion	0.000	12/1/2021	CP	A-1+	P-1	89116EZ14	115,000,000	114,946,238	114,992,516	0	0.113
Landesbank Baden-Wurtt	0.000	12/2/2021	CP	NR	P-1	5148X0Z24	40,585,000	40,572,554	40,580,745	0	0.123
Mizuho Bank	0.000	12/9/2021	CP	A-1	P-1	60689FZ92	25,000,000	24,998,434	24,998,178	0	0.057
Landesbank Baden-Wurtt	0.000	12/14/2021	CP	NR	P-1	5148X0ZE8	50,000,000	49,985,486	49,992,653	0	0.113
Landesbank Baden-Wurtt	0.000	12/15/2021	CP	NR	P-1	5148X0ZF5	51,945,000	51,934,178	51,937,133	0	0.103
Toronto Dominion	0.000	12/15/2021	CP	A-1+	P-1	89116EZF3	130,000,000	129,933,664	129,987,101	0	0.113
U.S. Treasury Bill	0.000	12/16/2021	Tsy	A-1+	P-1	912796J67	37,638,000	37,633,948	37,634,613	0	0.078
Sumitomo Mitsui	0.000	12/28/2021	CP	A-1	P-1	86563GZU9	30,000,000	29,992,650	29,995,500	0	0.093
Landesbank Baden-Wurtt	0.000	12/29/2021	CP	NR	P-1	5148X0ZV0	67,069,000	67,045,843	67,055,249	0	0.113

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

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Landesbank Baden-Wuertt	0.000	12/29/2021	CP	NR	P-1	5148X0ZV0	51,420,000	51,403,346	51,409,457	0	0.113
Sumitomo Mitsui	0.000	12/29/2021	CP	A-1	P-1	86563GZV7	32,941,000	32,932,518	32,935,921	0	0.093
Sumitomo Mitsui	0.000	12/30/2021	CP	A-1	P-1	86563GZW5	62,772,000	62,756,307	62,762,054	0	0.093
Landesbank Baden-Wuertt	0.000	1/3/2022	CP	NR	P-1	5148X1A37	60,640,000	60,624,840	60,626,215	0	0.103
Societe Generale	0.000	1/3/2022	CP	A-1	P-1	83369CA38	51,545,000	51,535,335	51,537,062	0	0.093
Societe Generale	0.000	1/3/2022	CP	A-1	P-1	83369CA38	20,633,000	20,629,653	20,629,823	0	0.082
Toyota	0.000	1/3/2022	CP	A-1+	P-1	89233HA38	50,000,000	49,990,500	49,991,567	0	0.093
Sumitomo Mitsui	0.130	1/3/2022	CD	A-1	P-1	86564G2X8	150,000,000	150,000,000	150,006,000	7,583	0.132
Toyota	0.000	1/12/2022	CP	A-1+	P-1	89233HAC8	56,356,000	56,345,151	56,344,846	0	0.093
Truist Bank	2.625	1/15/2022	Corp	A	A2	07330NAQ8	25,000,000	24,996,664	25,071,750	193,229	2.639
US Bancorp	2.625	1/24/2022	Corp	A+	A2	91159HHP8	10,000,000	9,996,608	10,033,700	70,729	2.660
IBM	2.500	1/27/2022	Corp	A-	A3	459200JQ5	15,000,000	14,996,387	15,081,600	97,917	2.525
Bank of New York Mellon	2.600	2/7/2022	Corp	A	A1	06406RAA5	15,000,000	14,993,919	15,063,000	91,000	2.643
Mizuho Bank	0.000	2/9/2022	CP	A-1	P-1	60689GB96	31,031,000	31,019,014	31,029,783	0	0.139
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,098,800	54,167	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,052,400	36,250	2.305
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,091,600	38,889	2.802
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,218,100	49,451	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,399,850	90,659	1.763
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,045,400	9,863	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,136,200	29,588	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,076,700	13,542	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,115,050	20,313	1.966
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,218,750	235,670	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,350,000	377,072	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,306,250	329,938	2.073
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,123,300	167,813	2.290
Apple	2.300	5/11/2022	Corp	AA+	Aa1	037833CQ1	10,000,000	9,996,608	10,091,600	108,611	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,144,000	166,458	2.362
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,094,000	107,708	2.378
Costco	2.300	5/18/2022	Corp	A+	Aa3	22160KAK1	10,000,000	9,992,708	10,095,600	104,139	2.376
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,114,200	116,306	2.686
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	80,768,800	589,071	1.759
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,492	25,240,000	153,944	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,177,360	133,183	3.050
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	65,711,100	383,288	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	912828XW5	65,000,000	65,262,828	65,711,100	383,288	1.342
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,999,642	20,283,600	126,583	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,021,152	50,664,000	236,923	1.832
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,997,242	10,145,400	47,778	2.179
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,038,101	70,763,000	222,554	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,991,100	10,141,800	48,819	2.469
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,998,957	10,128,900	36,833	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,965,313	40,498,400	111,326	1.713
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,130,780	50,726,500	160,566	1.610
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,972,933	25,263,250	52,517	1.492
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,986,546	20,241,000	45,694	1.821
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,079,350	15,142	2.390
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,964,301	60,710,400	116,851	1.563
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,998,151	15,260,250	21,667	2.013
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,998,767	10,173,500	14,444	2.013
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,997,251	50,924,000	502,762	2.005
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	90,411,225	91,663,200	904,972	1.540
Total		0.288					3,476,205,016	3,476,283,451	3,489,337,536	7,391,186	0.745

Portfolio: Reserve 9218-2

Date: 10/31/21

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	11/1/2021	MMF	AAA	Aaa-mf		154,001	154,001	154,001	1	0.010
Honda ABS	1.630	10/21/2022	ABS	NR	Aaa	43813RAB3	78,262	78,254	78,334	35	1.643
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,914,200	20,392,800	248,611	2.592
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,052,734	76,137,000	563,010	1.600
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,995,400	10,165,500	88,292	1.967
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,987,400	15,343,950	161,500	2.568
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,702,344	61,181,400	504,918	2.105
MUFG Union Bank	2.100	12/9/2022	Corp	A	A2	90520EAK7	12,000,000	12,000,000	12,217,800	99,400	2.100
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,027,344	50,799,000	308,572	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,930,273	15,331,050	107,405	2.224
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,794,336	45,993,150	322,215	2.222
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,393,750	81,212,800	355,435	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	20,550,800	155,167	2.863
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,626,953	51,308,500	300,102	2.535
Adobe	1.700	2/1/2023	Corp	A+	A2	00724PAA7	5,000,000	4,993,150	5,078,900	21,250	1.747
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,262,650	66,500	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	113,394,600	494,544	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	30,925,800	134,876	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,100,600	17,708	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,435,800	55,000	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	87,596,750	186,813	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,661,350	4,375	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	25,889,750	345,649	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	25,889,750	345,649	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	103,559,000	1,382,597	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	10,090,800	56,250	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,442,500	159,083	3.465
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	88,164,550	983,538	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	25,930,750	289,276	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	9,997,900	16,444	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,484,100	132,222	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	51,832,000	442,255	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	67,381,600	574,932	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	10,031,700	22,556	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	10,022,800	20,583	0.669
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,992,300	10,467,200	93,681	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	62,412,000	416,984	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	31,206,000	208,492	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	9,982,300	9,467	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	156,234,000	706,492	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	41,752,400	156,528	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	4,983,050	2,448	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	10,000,000	9,996,500	9,984,800	6,667	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	36,587,250	88,462	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	26,133,750	63,187	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,593,700	19,264	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	52,345,500	722,721	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	153,310,500	1,225,483	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	83,856,000	967,760	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	82,624,800	715,301	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	15,893,400	226,563	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	9,947,800	16,000	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	57,425,500	486,481	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,573,200	105,153	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,586,200	106,375	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,886,900	20,625	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581XODF2	25,000,000	24,866,500	26,068,500	191,406	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,593,200	99,361	3.680
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	41,706,400	252,717	2.446
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,533,900	69,514	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	104,074,000	406,768	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,429,300	39,000	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	25,006,500	21,781	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	9,984,400	8,958	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,864,400	12,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	77,654,250	140,110	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,707,800	37,363	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	9,988,700	5,279	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	13,000,000	12,997,452	13,114,140	5,814	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	41,578,000	452,486	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	25,835,000	251,381	1.997
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,926,500	21,125	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,942,700	15,781,350	207,500	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	9,928,100	24,750	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	49,476,500	57,745	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,490,500	129,833	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	82,703,200	673,224	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,675,800	168,306	1.884
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	9,952,200	19,903	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	14,931,000	32,850	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	82,768,800	539,130	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,425,200	68,056	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	71,996,400	309,579	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,420,100	62,500	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	6,965,840	11,521	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,481,650	68,083	2.197
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	24,767,500	19,871	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,314,400	42,063	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	72,250,500	224,793	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	41,286,000	128,453	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,237,300	26,736	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	9,977,200	10,253,000	25,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aa1	037833DM9	10,000,000	10,356,600	10,253,000	25,000	0.621
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,246,600	14,400	1.868
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	39,593,600	19,475	0.526
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	19,810,200	10,556	0.525
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	77,961,750	140,110	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,541,000	32,967	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	51,974,500	93,407	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,308,600	13,333	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,254,100	7,222	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,508,200	14,444	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	10,166,400	5,729	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,986,050	3,854	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	76,629,000	565,608	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,362,200	103,319	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	102,145,000	631,148	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,331,800	86,597	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	123,529,200	707,609	1.690
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	35,872,550	180,104	1.692
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,772,240	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,460,650	85,417	2.095
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	25,433,500	86,872	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	50,867,000	173,743	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	40,693,600	138,995	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	5,119,000	23,750	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	15,315,750	49,375	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,208,900	39,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,123,600	19,528	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,371,750	14,661	0.563

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

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	80,672,000	154,144	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	19,894,600	20,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	10,086,200	18,715	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	98,707,000	43,956	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,793,800	3,125	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	14,934,000	3,660	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,955,300	48,233	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	5,041,800	37,500	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aa1	037833DT4	5,000,000	4,991,050	4,998,450	26,563	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,954,700	34,583	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	31,248,000	294,497	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	46,872,000	441,746	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,870,160	39,500	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	9,921,500	34,333	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,902,500	32,889	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,837,900	15,076	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	62,283,000	254,348	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	31,141,500	127,174	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,190,250	21,196	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	31,141,500	127,174	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aa1	037833DX5	15,000,000	14,964,600	14,690,850	16,271	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	9,895,400	2,400	0.864
Morgan Stanley	1.164	10/21/2025	Corp	BBB+	A1	61747YEG6	10,000,000	10,000,000	9,952,300	3,880	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,434,750	1,042	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,672,250	458	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,815,600	35,000	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,649,150	45,000	0.816
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	14,000,000	13,998,884	13,896,550	2,676	0.434
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,553,400	38,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aa1	037833EB2	20,000,000	19,955,000	19,584,600	32,278	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	71,572,200	241,101	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	30,673,800	103,329	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	25,561,500	86,107	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	25,561,500	86,107	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	25,561,500	86,107	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	24,587,750	36,875	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	29,518,500	19,780	0.963
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	58,987,800	226,243	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	19,828,800	93,889	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	24,794,000	134,167	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	9,904,100	51,750	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	29,475,000	94,672	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	29,475,000	94,672	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	52,220,500	447,063	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	36,554,350	312,944	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,222,050	44,706	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	32,376,710	277,179	0.451
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	13,500,000	13,498,234	13,395,375	2,760	0.466
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	9,923,500	2,000	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	9,864,400	39,083	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,859,500	41,563	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,831,400	49,875	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	29,614,500	88,451	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	23,277,455	5,744	0.552
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	19,498,400	31,590	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,948,050	13,715	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	14,861,100	37,375	1.189
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	34,305,600	44,959	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,771,103	20,195,400	47,099	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,691,986	35,341,950	82,424	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	20,000,000	20,980,276	20,195,400	47,099	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	25,000,000	26,319,751	25,244,250	58,874	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	91282YD6	35,000,000	36,815,830	35,341,950	82,424	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,926,400	18,778	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,870,300	15,014	1.186
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,920,900	14,375	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	30,993,000	57,813	0.709
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	24,638,750	19,231	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	9,921,700	6,500	1.340
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	25,529,250	170,936	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	15,317,550	102,561	0.354
Total		2.776					5,546,232,263	5,590,449,394	5,666,118,205	28,959,950	1.656

*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: 10/31/21

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	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,784,961	35,740,950	239,310	0.351
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,951,367	45,952,650	307,684	0.527
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	75,000,000	75,281,250	77,045,250	442,255	1.692
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,409,050	88,451	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	15,213,900	56,861	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	76,069,500	284,307	0.420
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	101,426,000	379,076	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	78,858,750	357,677	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	100,000,000	104,011,719	99,406,000	192,680	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	9,940,600	19,268	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	9,940,600	19,268	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	74,554,500	144,510	1.020
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,273,438	19,881,200	38,536	0.868
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	48,349,500	27,473	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	38,292,400	84,153	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	30,727,015	85,125	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	23,916,000	42,120	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,349,600	25,272	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	47,832,000	84,239	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	33,482,400	58,967	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	23,843,750	21,409	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	52,456,250	47,099	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	33,381,250	29,972	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	62,524,150	123,200	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,619,100	18,954	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	148,599,000	164,835	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	99,004,000	628,453	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	49,502,000	314,227	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,699,996	75,967	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	98,824,000	421,196	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	64,235,600	273,777	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,494,920	29,247	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	88,087,500	173,412	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	33,543,040	37,363	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	49,742,000	1,899	1.468

*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	9,575,400	31,111	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	75,899,250	258,322	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	10,119,900	34,443	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	75,899,250	258,322	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	89,942,160	711,413	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	31,684,170	250,611	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	51,103,500	404,212	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	30,662,100	242,527	1.100
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	1,001,520	3,179	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	5,007,600	15,897	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	4,006,080	12,717	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	15,022,800	47,690	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	9,013,680	28,614	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	11,016,720	34,973	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	10,015,200	31,793	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	10,015,200	31,793	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	65,098,800	206,658	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	20,030,400	63,587	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,581,650	91,000	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,593,800	57,745	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,648,450	14,436	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,296,900	28,872	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	11,156,280	34,647	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,396,000	20,903	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,396,000	20,903	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,792,000	41,806	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,690,140	23,845	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,636,150	6,624	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,835,680	21,196	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,544,600	26,495	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	47,267,500	202,106	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,852,350	84,885	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	58,865,000	145,455	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,475,000	35,768	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,825,000	11,923	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	65,487,500	487,942	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	25,187,500	187,670	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	10,075,000	75,068	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	15,112,500	112,602	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	26,195,000	195,177	1.507
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	58,340,400	158,967	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	48,617,000	132,473	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	14,414,880	37,858	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	9,849,700	18,750	1.502
Total		6.977					2,862,700,000	2,899,589,121	2,832,190,131	10,281,216	1.066

Portfolio: Wastewater 208

Date: 10/31/21

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	11/1/2021	MMF	AAA	Aaa-mf		782	782	782	4	0.010
Landesbank Baden-Wuertt	0.000	11/2/2021	CP	NR	P-1	5148X0Y25	22,353,000	22,351,435	22,352,761	0	0.093
Exxon Mobil	0.000	11/9/2021	CP	A-1+	P-1	30229AY94	4,301,000	4,300,845	4,300,915	0	0.051
U.S. Treasury Bill	0.000	11/9/2021	Tsy	A-1+	P-1	912796N54	14,300,000	14,299,318	14,299,857	0	0.053
Canadian Imperial Bank	0.060	11/16/2021	CD	A-1	P-1	13606CXN9	21,118,000	21,118,000	21,117,789	669	0.061
Prudential Funding	0.000	11/23/2021	CP	A-1+	P-1	74433GYP5	25,211,000	25,209,284	25,209,652	0	0.072
IFC DN	0.000	11/30/2021	Supra	A-1+	P-1	459515PX4	20,005,000	20,004,028	20,004,400	0	0.051
Exxon Mobil	0.000	12/1/2021	CP	A-1+	P-1	30229AZ10	14,302,000	14,299,521	14,301,213	0	0.062
Exxon Mobil	0.000	12/1/2021	CP	A-1+	P-1	30229AZ10	7,001,000	7,000,043	7,000,615	0	0.062
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	8,338,000	8,333,924	8,337,381	0	0.103
Sumitomo Mitsui	0.000	12/1/2021	CP	A-1	P-1	86563GZ13	10,000,000	9,997,844	9,999,258	0	0.082
Toyota	0.000	12/1/2021	CP	A-1+	P-1	89233GZ17	12,009,000	11,999,893	12,008,207	0	0.144
Canadian Imperial Bank	0.150	12/1/2021	CD	A-1	P-1	13606CSV7	8,000,000	8,000,000	8,000,480	5,767	0.152
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,292,669	26,528	2.459
Royal Bank of Canada	0.000	4/12/2022	CP	A-1+	P-1	78015DDC1	17,336,000	17,316,786	17,323,287	0	0.154
Toyota	0.000	5/9/2022	CP	A-1+	P-1	89233HE91	8,610,000	8,600,314	8,603,388	0	0.154
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,600,535	0	0.046
Royal Bank of Canada	0.000	5/31/2022	CP	A-1+	P-1	78015DEX4	15,000,000	14,983,667	14,982,969	0	0.165
Societe Generale	0.000	6/1/2022	CP	A-1	P-1	83369CF17	14,315,000	14,299,926	14,299,184	0	0.175
FHLB DN	0.000	6/1/2022	Agy	A-1+	P-1	313385XN1	5,019,000	5,018,314	5,016,390	0	0.021
Toronto Dominion	0.200	6/1/2022	CD	A-1+	P-1	89114WJW6	20,333,000	20,333,000	20,330,967	452	0.203

*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
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,570,562	17,015	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	13,004,168	25,029	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,634,091	23,366	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,857,017	11,127	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,941,109	6,410	0.785
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,423,989	2,193	0.269
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,082,194	299	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,509,275	3,930	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,940	2	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,247,785	35,163	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	9,127,547	34,706	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	15,250,662	62,315	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	6,061,259	11,861	1.113
Total		0.863					418,696,782	418,953,190	420,098,296	266,837	0.382

Portfolio: LA MICLA 2016 STLIG 26U

Date: 10/31/21

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	11/1/2021	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: 10/31/21

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	11/1/2021	MMF	AAAm	Aaa-mf		4,772,917	4,772,917	4,772,917	23	0.010
Total		0.003					4,772,917	4,772,917	4,772,917	23	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: 10/31/21

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	11/1/2021	MMF	AAAm	Aaa-mf		72,930	72,930	72,930	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	281,410	189	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,624,663	2,620	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	73,120	29	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	74,164	29	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	77,298	31	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	78,343	31	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	75,209	30	2.533
Total		4.435					7,062,930	6,728,302	7,357,137	2,959	2.635

Portfolio: Harbor Emergency FD 751

Date: 10/31/21

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	11/1/2021	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	7,548,472	0	0.036
Exxon Mobil	0.000	3/7/2022	CP	A-1+	P-1	30229BC70	3,162,000	3,160,791	3,161,026	0	0.082
Total		0.107					50,644,721	50,636,034	50,641,221	0	0.035

Portfolio: Harbor Foods Restoration 70L

Date: 10/31/21

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	11/1/2021	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	595,958	0	0.036
Total		0.107					596,892	596,787	596,850	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: 10/31/21

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	11/1/2021	MMF	AAAm	Aaa-mf		436,249	436,249	436,249	1	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	495,911	332	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	11,197,790	4,429	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	123,259	49	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,247,920	2,076	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	181,755	72	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,354,466	2,118	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	252,786	100	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,551,890	2,196	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,312	3	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	318,594	126	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,523,686	2,185	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	369,778	146	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,183,156	2,050	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,475,430	10,214	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,730,606	10,690	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,910,656	9,518	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,810,483	10,572	0.575
Total		4.681					59,387,249	58,210,040	61,171,727	56,877	2.087

Portfolio: LA City MICLA19 ST LGT FIN 27F
Date: 10/31/21

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	11/1/2021	MMF	AAAm	Aaa-mf		10,700,965	10,700,965	10,700,965	52	0.010
Total		0.003					10,700,965	10,700,965	10,700,965	52	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: 10/31/21

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	11/1/2021	MMF	AAAm	Aaa-mf		1,078,481	1,078,481	1,078,481	6	0.010
U.S. Treasury Bill	0.000	11/4/2021	Tsy	A-1+	P-1	9127964W6	2,605,000	2,602,378	2,605,000	0	0.110
U.S. Treasury Bill	0.000	11/18/2021	Tsy	A-1+	P-1	912796H69	2,220,000	2,219,794	2,219,956	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		0.074					7,663,481	7,660,206	7,663,191	6	0.063

Portfolio: City of LA DWP WRB 2021B M2U

Date: 10/31/21

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	11/1/2021	MMF	AAAm	Aaa-mf		856	856	856	0	0.010
U.S. Treasury Bill	0.000	11/30/2021	Tsy	A-1+	P-1	912796N88	39,170,000	39,168,096	39,168,042	0	0.051
Total		0.082					39,170,856	39,168,952	39,168,898	0	0.051

*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
Canadian Imperial Bank	Buy	CD	13606CX74	10/1/2021	10/1/2021	10/15/2021	47,175,000
Sumitomo Mitsui	Buy	CP	86563GXF4	10/4/2021	10/4/2021	10/15/2021	29,889,000
Landesbank Baden-Wurt	Buy	CP	5148X1A37	10/5/2021	10/5/2021	1/3/2022	60,640,000
U.S. Treasury Bill	Buy	Tsy	912796G78	10/6/2021	10/6/2021	10/28/2021	48,818,000
Societe Generale	Buy	CP	83369BXV3	10/7/2021	10/7/2021	10/29/2021	14,615,000
Sumitomo Mitsui	Buy	CP	86563GZ13	10/13/2021	10/13/2021	12/1/2021	59,537,000
Landesbank Baden-Wurt	Buy	CP	5148X0Y41	10/14/2021	10/14/2021	11/4/2021	31,435,000
Exxon Mobil	Buy	CP	30229AY11	10/14/2021	10/14/2021	11/1/2021	50,000,000
BNP Paribas	Buy	CP	09659BXF2	10/14/2021	10/14/2021	10/15/2021	90,000,000
BNP Paribas	Buy	CP	09659BXL9	10/15/2021	10/15/2021	10/20/2021	75,000,000
Sumitomo Mitsui	Buy	CD	86564G2X8	10/18/2021	10/18/2021	1/3/2022	150,000,000
Societe Generale	Buy	CP	83369BXV3	10/19/2021	10/19/2021	10/29/2021	21,100,000
Toyota	Buy	CP	89233HA38	10/19/2021	10/19/2021	1/3/2022	50,000,000
Societe Generale	Buy	CP	83369CA38	10/20/2021	10/20/2021	1/3/2022	51,545,000
Sumitomo Mitsui	Buy	CP	86563GYJ5	10/21/2021	10/21/2021	11/18/2021	25,736,000
Societe Generale	Buy	CP	83369CA38	10/22/2021	10/22/2021	1/3/2022	20,633,000
Mizuho Bank	Buy	CP	60689FZ19	10/25/2021	10/25/2021	12/1/2021	50,700,000
U.S. Treasury Bill	Buy	Tsy	912796J67	10/26/2021	10/26/2021	12/16/2021	37,638,000
Toyota	Buy	CP	89233HAC8	10/27/2021	10/27/2021	1/12/2022	56,356,000
Societe Generale	Buy	CP	83369BY26	10/28/2021	10/28/2021	11/2/2021	22,355,000
Mizuho Bank	Buy	CP	60689GB96	10/29/2021	10/29/2021	2/9/2022	31,031,000
Mizuho Bank	Buy	CP	60689FZ92	10/29/2021	10/29/2021	12/9/2021	25,000,000
FNMA Note	Transfer In	Agy	3135G0T78	10/29/2021	10/29/2021	10/5/2022	25,000,000
U.S. Treasury Note	Transfer In	Tsy	9128283C2	10/29/2021	10/29/2021	10/31/2022	140,000,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
John Deere	Buy	Corp	24422E VW6	10/7/2021	10/13/2021	10/13/2026	10,000,000
John Deere	Sell	Corp	24422E VR7	10/7/2021	10/12/2021	6/17/2026	10,000,000
Morgan Stanley	Buy	Corp	61747YEG6	10/14/2021	10/19/2021	10/21/2025	10,000,000
Goldman Sachs	Buy	Corp	38141GYL2	10/19/2021	10/21/2021	10/21/2024	15,000,000
FNMA Note	Transfer Out	Agy	3135G0T78	10/29/2021	10/29/2021	10/5/2022	25,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128283C2	10/29/2021	10/29/2021	10/31/2022	140,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YU8	10/29/2021	10/29/2021	11/30/2026	40,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	91282CCS8	10/29/2021	11/1/2021	8/15/2031	50,000,000
U.S. Treasury Note	Buy	Tsy	91282CDF5	10/29/2021	11/1/2021	10/31/2028	50,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828YU8	10/29/2021	10/29/2021	11/30/2026	40,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Landesbank Baden-Wurttt	Buy	CP	5148X0Y25	10/5/2021	10/5/2021	11/2/2021	22,353,000
U.S. Treasury Bill	Buy	Tsy	912796N54	10/7/2021	10/7/2021	11/9/2021	14,300,000
Canadian Imperial Bank	Buy	CD	13606CXN9	10/13/2021	10/13/2021	11/16/2021	21,118,000
Exxon Mobil	Buy	CP	30229AY94	10/14/2021	10/14/2021	11/9/2021	4,301,000
Prudential Funding	Buy	CP	74433GYP5	10/19/2021	10/19/2021	11/23/2021	25,211,000
Societe Generale	Buy	CP	83369CF17	10/21/2021	10/21/2021	6/1/2022	14,315,000
IFC DN	Buy	CP	459515PX4	10/26/2021	10/26/2021	11/30/2021	20,005,000
Toronto Dominion	Buy	CD	89114WJW6	10/28/2021	10/28/2021	6/1/2022	20,333,000

Portfolio: DWP WRB 2021B M2U

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Bill	Buy	Tsy	912796N88	10/26/2021	10/26/2021	11/30/2021	39,170,000

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 11/03/21

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. ANALOG DEVICES INC | 49. HERSHEY CO | 87. QUALCOMM INC |
| 12. APPLE INC | 50. HOME DEPOT INC | 88. RAYTHEON TECHNOLOGIES CORP |
| 13. APPLIED MATERIALS INC | 51. HONEYWELL INTERNATIONAL INC | 89. REGENTS OF THE UNIVERSITY OF CALIFORNIA |
| 14. ARCHER-DANIELS-MIDLAND CO | 52. HORMEL FOODS CORP | 90. ROCKWELL AUTOMATION INC |
| 15. ARIZONA PUBLIC SERVICE CO | 53. ILLINOIS TOOL WORKS | 91. SALESFORCE.COM INC |
| 16. AUTOMATIC DATA PROCESSING | 54. INTEL CORP | 92. SCHLUMBERGER LTD |
| 17. BANK OF AMERICA CORP | 55. INTERCONTINENTAL EXCHANGE INC | 93. SCHWAB (CHARLES) CORP |
| 18. BANK OF AMERICA NATIONAL ASSOCIATION | 56. INTL BUSINESS MACHINES CORP | 94. SNAP-ON INC |
| 19. BANK OF NEW YORK MELLON CORP | 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 INC | 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-CLASS |
| 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 11/3/2021 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