

# **City of Los Angeles**

## **Office of Finance**



## **Investment Report**

### **January 31, 2022**

**Diana Mangioglu**  
**Director of Finance/City Treasurer**

**Tom Juarez**  
**Chief Investment Officer**

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

**Diana Mangioglu**  
DIRECTOR of FINANCE  
CITY TREASURER

# CITY OF LOS ANGELES

CALIFORNIA

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



ERIC GARCETTI  
MAYOR

February 28, 2022

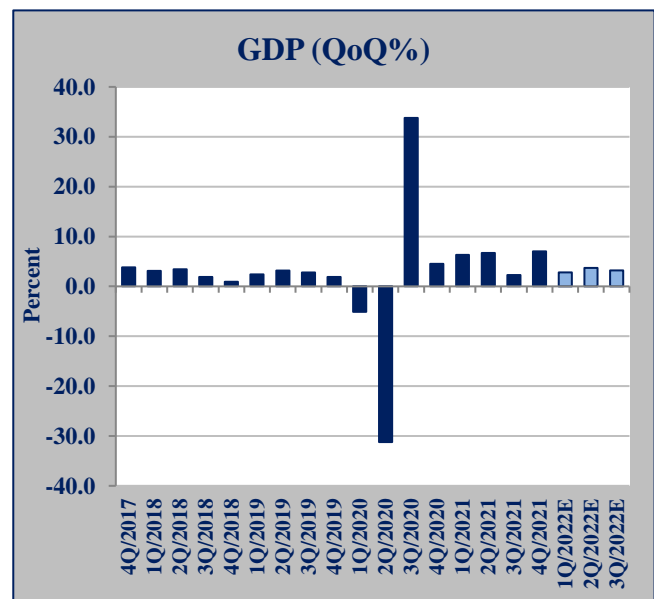
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending January 31, 2022. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

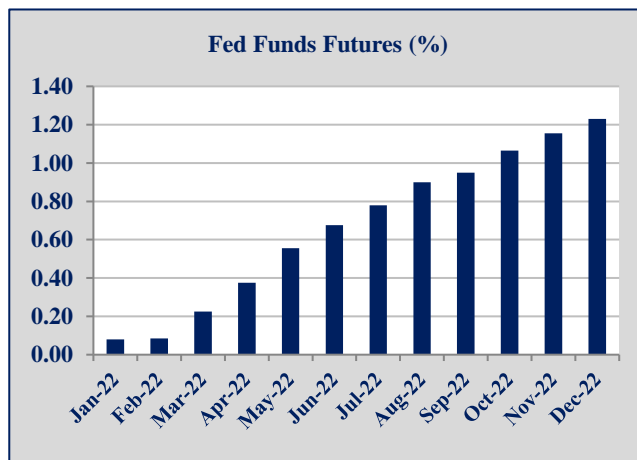
## **ECONOMIC ENVIRONMENT**<sup>1</sup>

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 7.0% on an annualized basis for the fourth quarter of 2021. The current anticipated growth rate for all of 2021 is 5.7%, which is 0.1% higher than last month's 2021 full-year forecast. The U.S. unemployment rate for January 2022 was 4.0%. The Consumer Price Index (CPI) increased 7.5% for the twelve months ending January 2022. 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 13.0% over the past twelve months.



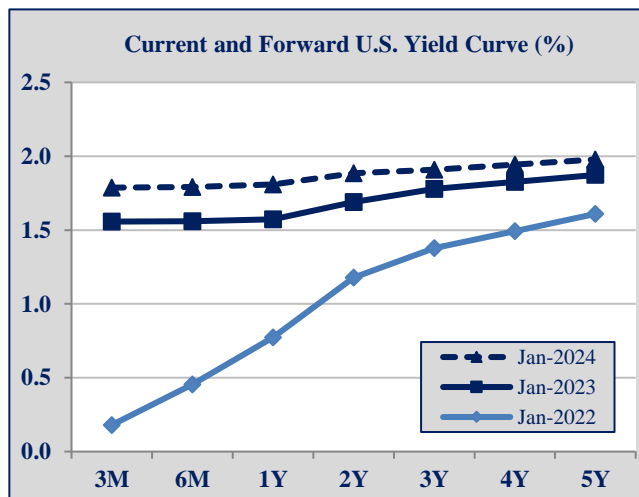
<sup>1</sup> Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its December 15, 2021 meeting. They stated, “The sectors most adversely affected by the pandemic have improved in recent months but continue to be affected by COVID-19. Job gains have been solid in recent months, and the unemployment rate has declined substantially. Supply and demand imbalances related to the pandemic and the reopening of the economy have continued to contribute to elevated levels of inflation. 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 January 31, 2022.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,364,521,809	0.81%	126 Days	AA+
Reserve Portfolio	\$5,708,965,211	1.58%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,870,640,523	1.11%	6.9 Years	AA+
General Pool	\$12,944,127,542	1.22%	2.9 Years	AA+

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

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

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.81%	1.58%	1.11%	1.22%
Benchmark	0.12%	0.46%	0.94%	0.45%
Variance	0.69%	1.12%	0.17%	0.77%

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

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	-0.04%	-0.94%	-1.99%	-0.87%
Benchmark Total Rate of Return	0.00%	-0.93%	-1.99%	-0.85%
Variance	-0.04%	-0.01%	0.00%	-0.02%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the January 31, 2022 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 Mangioglou  
Director of Finance/City Treasurer

#### Attachments

cc: The Honorable Ron Galperin, City Controller  
Andre Herndon, 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

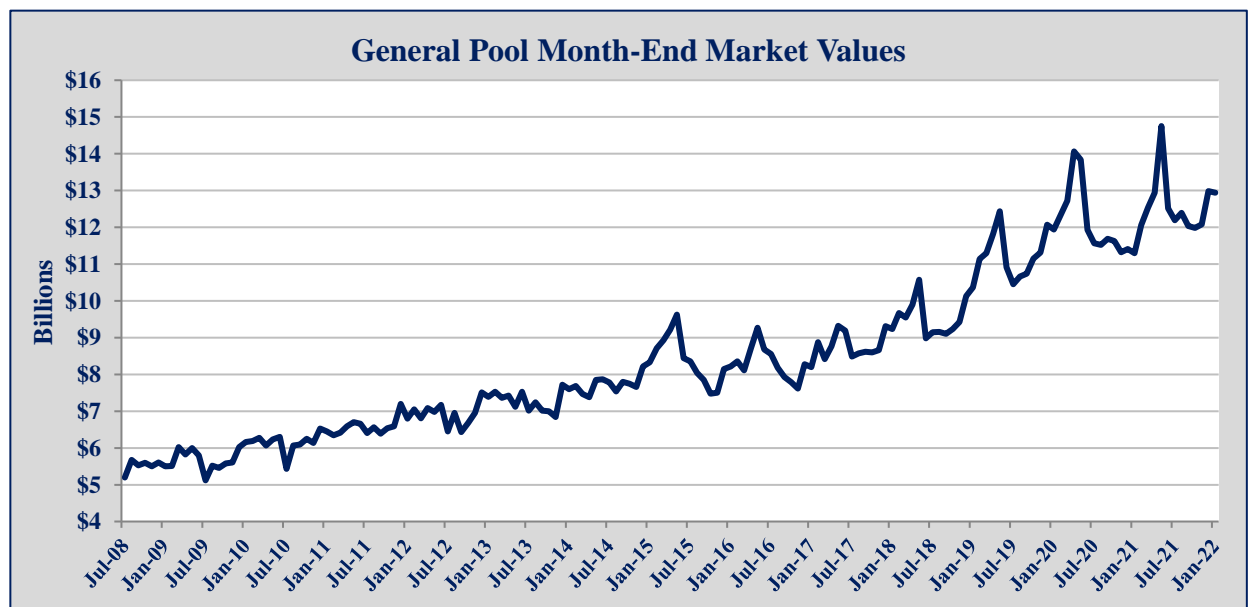
## GENERAL POOL ASSET HOLDINGS

January 31, 2022

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	\$65,311,709	\$65,311,709	0.50%	0	0.0
L.A.I.F. (State of California)	\$4,002,433	\$4,002,433	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$79,314,142	\$79,314,142	0.61%	0	0.0
Commercial Paper	\$2,290,362,000	\$2,288,859,446	17.68%	77	0.2
Negotiable Certificates of Deposit	\$100,000,000	\$100,009,000	0.77%	65	0.2
Corporate Notes	\$239,000,000	\$240,862,420	1.86%	189	0.5
U.S. Agencies/Munis/Supras	\$166,534,000	\$167,285,050	1.29%	135	0.4
U.S. Treasuries	\$1,480,000,000	\$1,488,191,750	11.50%	202	0.6
Subtotal: Pooled Investments:	\$4,275,896,000	\$4,285,207,666	33.11%	129	0.4
<b>Total Short-Term Core Portfolio:</b>	<b>\$4,355,210,142</b>	<b>\$4,364,521,809</b>	<b>33.72%</b>	<b>126</b>	<b>0.3</b>
Money Market Funds	\$295,581	\$295,581	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	\$1,128,000,000	\$1,117,812,200	8.64%	1,098	3.0
Asset-Backed Securities	\$163,973,744	\$162,492,740	1.26%	1,441	3.9
U.S. Agencies/Munis/Supras	\$535,700,000	\$526,491,433	4.07%	1,522	4.2
U.S. Treasuries	\$6,815,000,000	\$6,772,513,780	52.32%	1,597	4.4
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$8,642,969,325</b>	<b>\$8,579,605,733</b>	<b>66.28%</b>	<b>1,524</b>	<b>4.2</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$12,998,179,467</b>	<b>\$12,944,127,542</b>	<b>100.00%</b>	<b>1,053</b>	<b>2.9</b>

\*Collected Balance for Wells Fargo Active Accounts.

Figures may not total due to rounding.



## GENERAL POOL LIQUIDITY SCHEDULE

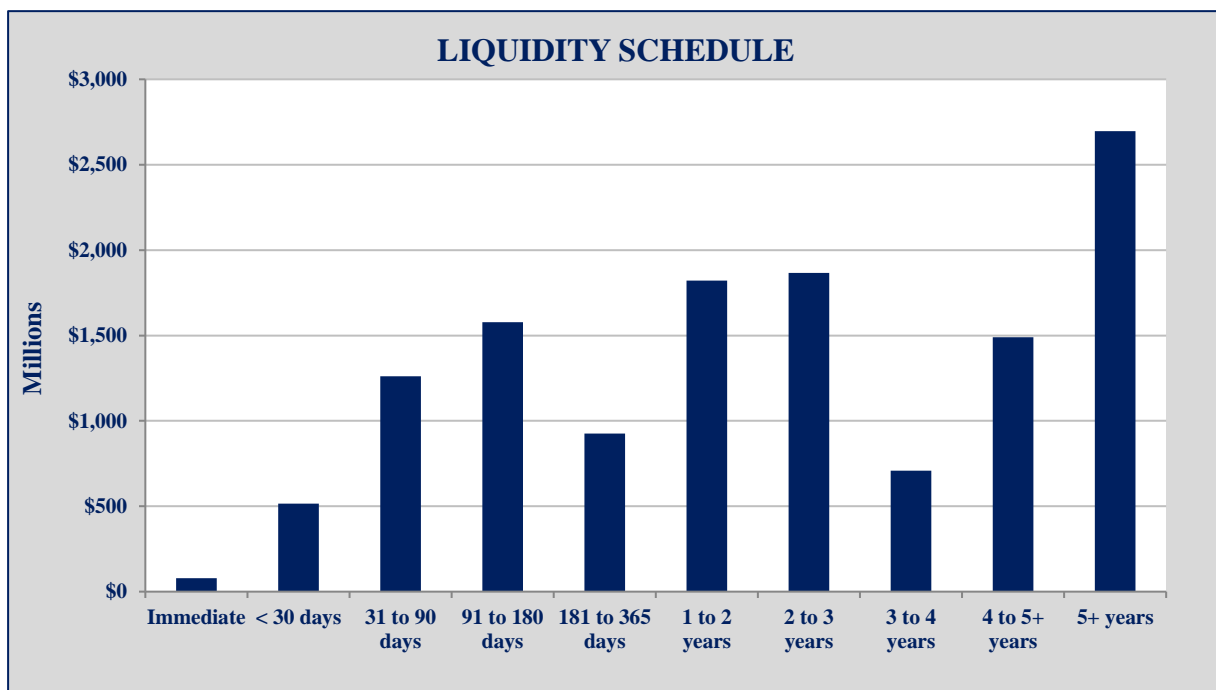
January 31, 2022

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,002,433	\$4,002,433	0.03%
Money Market Funds	Immediate	\$65,607,290	\$69,609,723	0.54%
Bank Deposits*	Immediate	\$10,000,000	\$79,609,723	0.62%
Subtotal		\$79,609,723		
Pooled Investments Maturing:				
	< 30 days**	\$515,578,060	\$595,187,783	4.60%
	31 to 90 days	\$1,261,927,027	\$1,857,114,809	14.35%
	91 to 180 days	\$1,577,445,220	\$3,434,560,029	26.53%
	181 to 365 days	\$925,224,310	\$4,359,784,339	33.68%
	1 to 2 years	\$1,822,024,625	\$6,181,808,964	47.76%
	2 to 3 years	\$1,867,188,947	\$8,048,997,911	62.18%
	3 to 4 years	\$708,613,253	\$8,757,611,164	67.66%
	4 to 5 years	\$1,489,921,105	\$10,247,532,269	79.17%
	5+ years	\$2,696,595,273	\$12,944,127,542	100.00%
<b>Total Cash and Pooled Investments</b>		<b>\$12,944,127,542</b>		

\*Collected Balance for Wells Fargo Active Accounts.

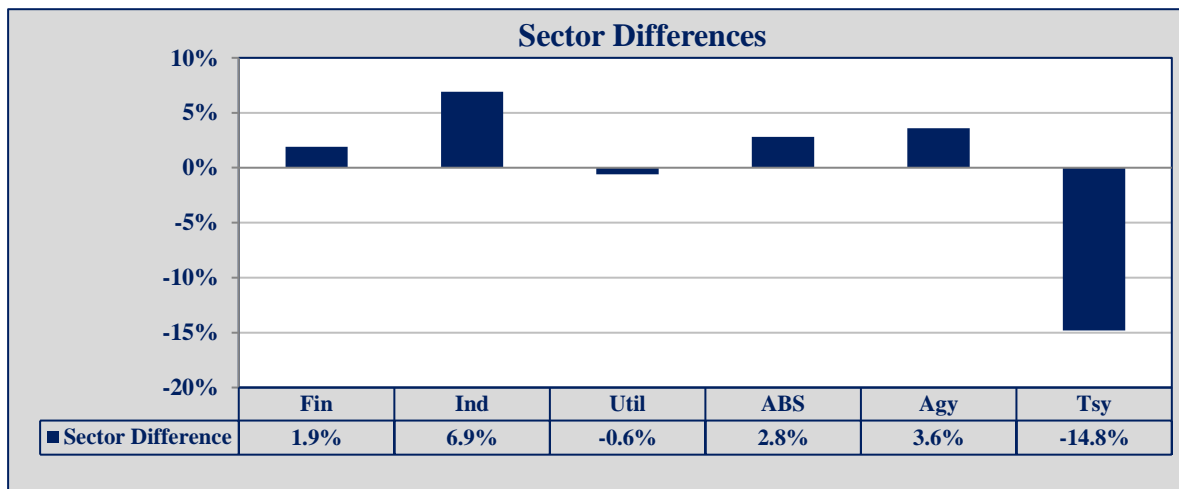
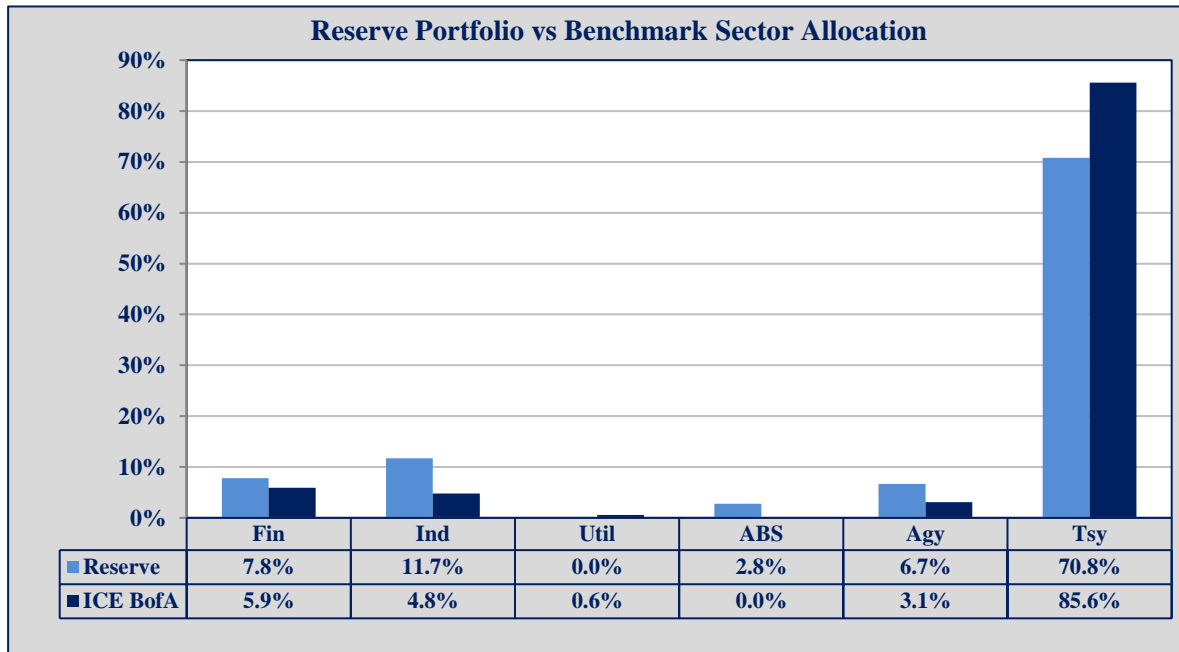
\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



## RESERVE PORTFOLIO SECTOR ALLOCATION

January 31, 2022



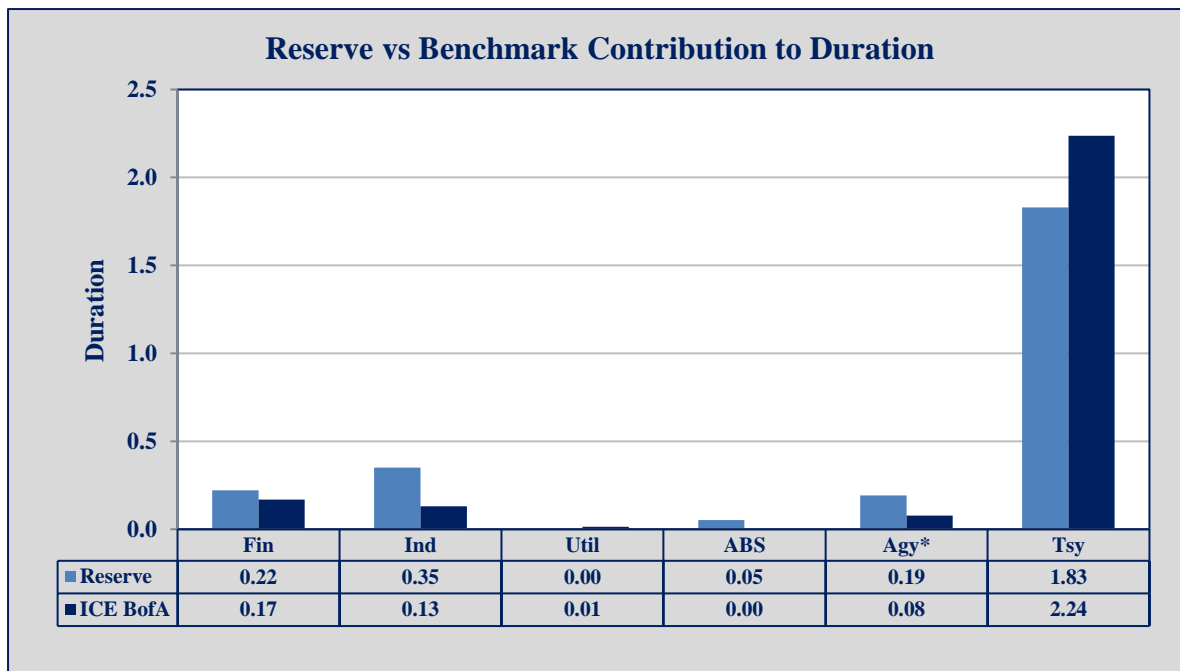
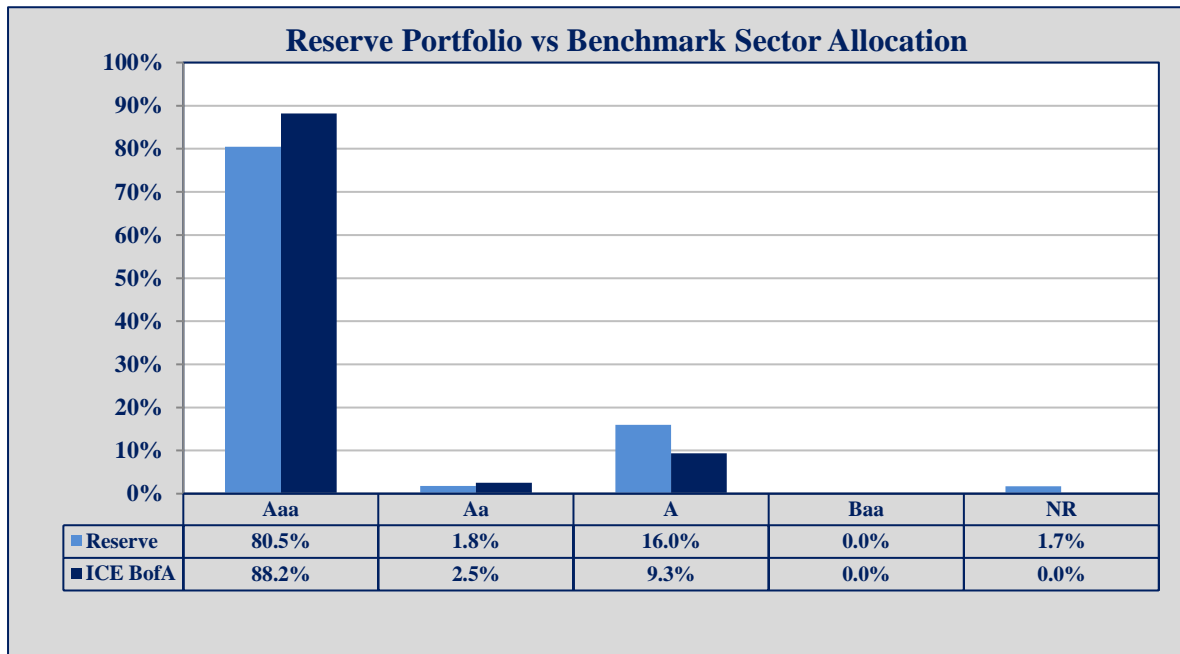
Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

January 31, 2022



\*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

January 31, 2022

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.81%	0.78%	0.73%	0.58%	1.13%	1.27%
<b>60 Day CP/30 Day Agy Benchmark*</b>	0.12%	0.11%	0.09%	0.08%	0.86%	1.16%
<b>Variance</b>	0.69%	0.67%	0.64%	0.50%	0.27%	0.11%

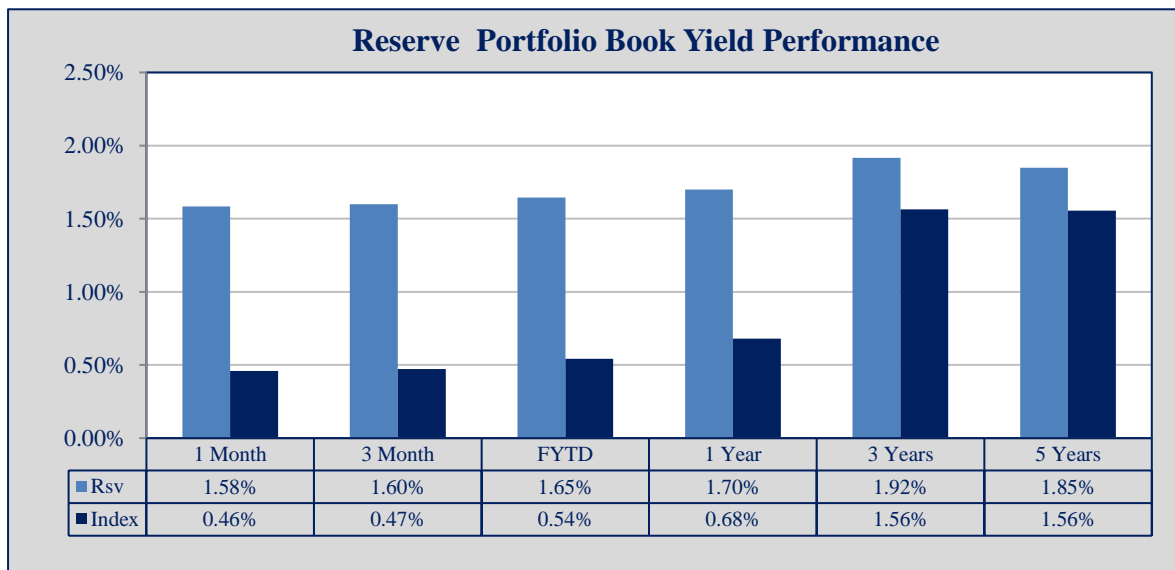
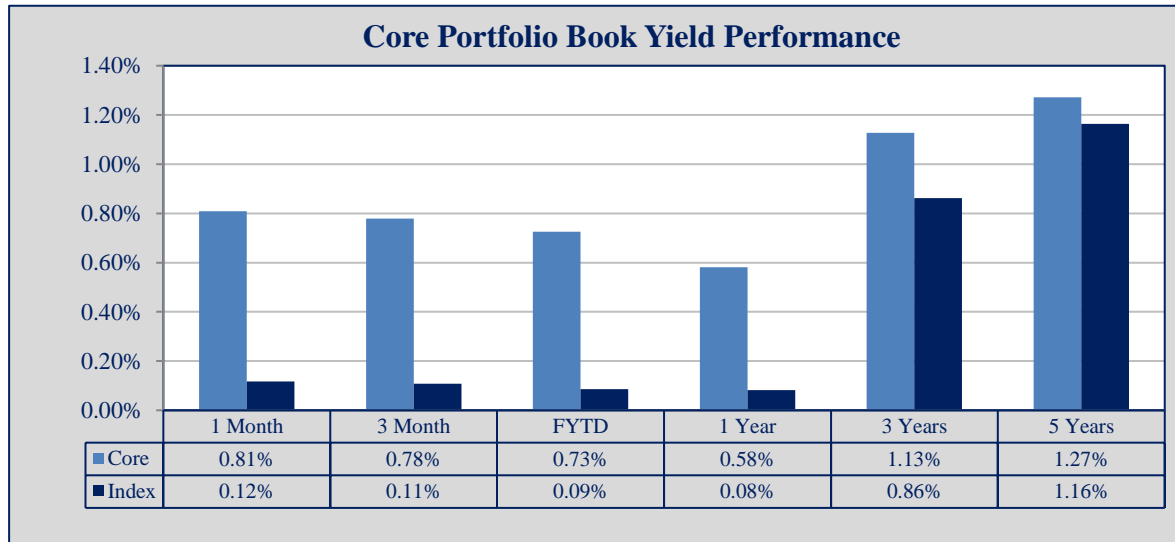
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	1.58%	1.60%	1.65%	1.70%	1.92%	1.85%
<b>1-5 Year Govt/Corp Index**</b>	0.46%	0.47%	0.54%	0.68%	1.56%	1.56%
<b>Variance</b>	1.13%	1.13%	1.10%	1.02%	0.35%	0.29%

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

January 31, 2022

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	1.11%	1.10%	1.07%	1.00%	0.00%	0.00%
<b>5-10 Year US Treasury Index*</b>	0.94%	0.91%	0.87%	0.82%	0.00%	0.00%
<b>Variance</b>	0.17%	0.19%	0.20%	0.18%	N/A	N/A

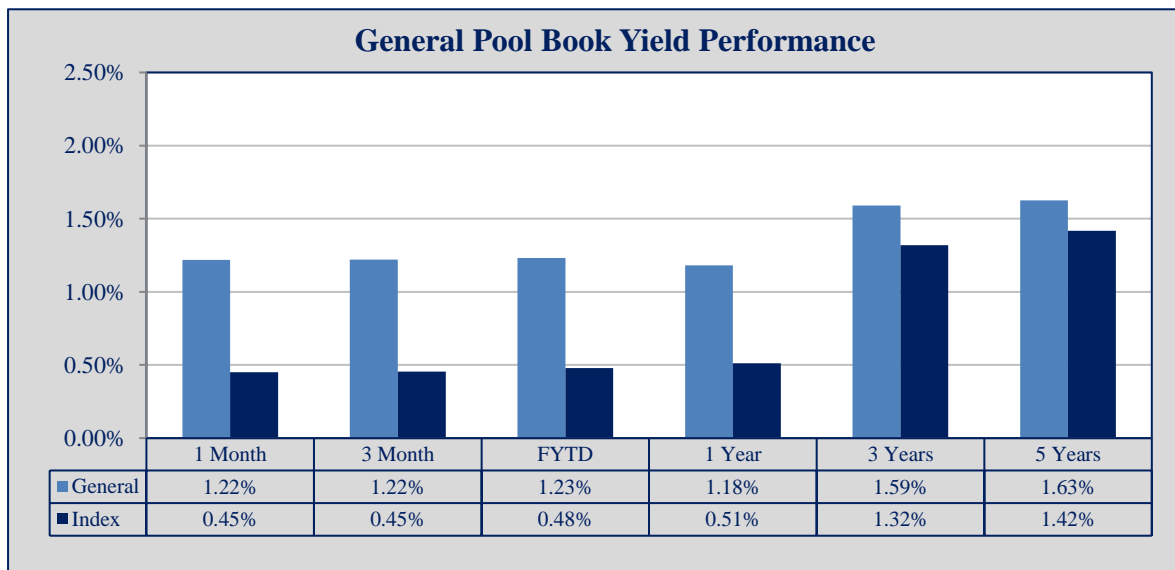
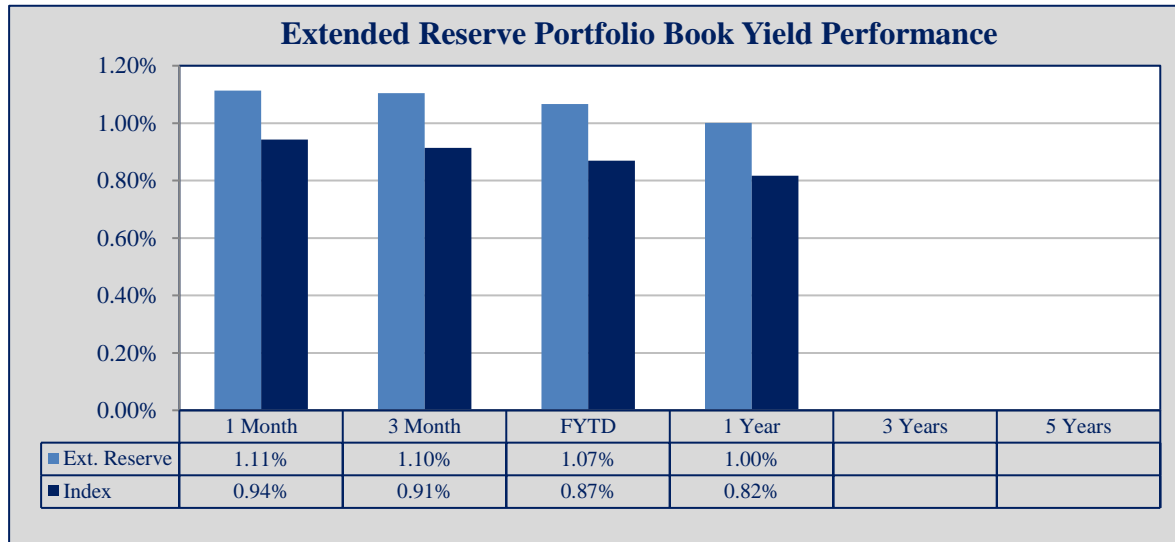
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	1.22%	1.22%	1.23%	1.18%	1.59%	1.63%
<b>Weighted Benchmark**</b>	0.45%	0.45%	0.48%	0.51%	1.32%	1.42%
<b>Variance</b>	0.77%	0.77%	0.75%	0.67%	0.27%	0.21%

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

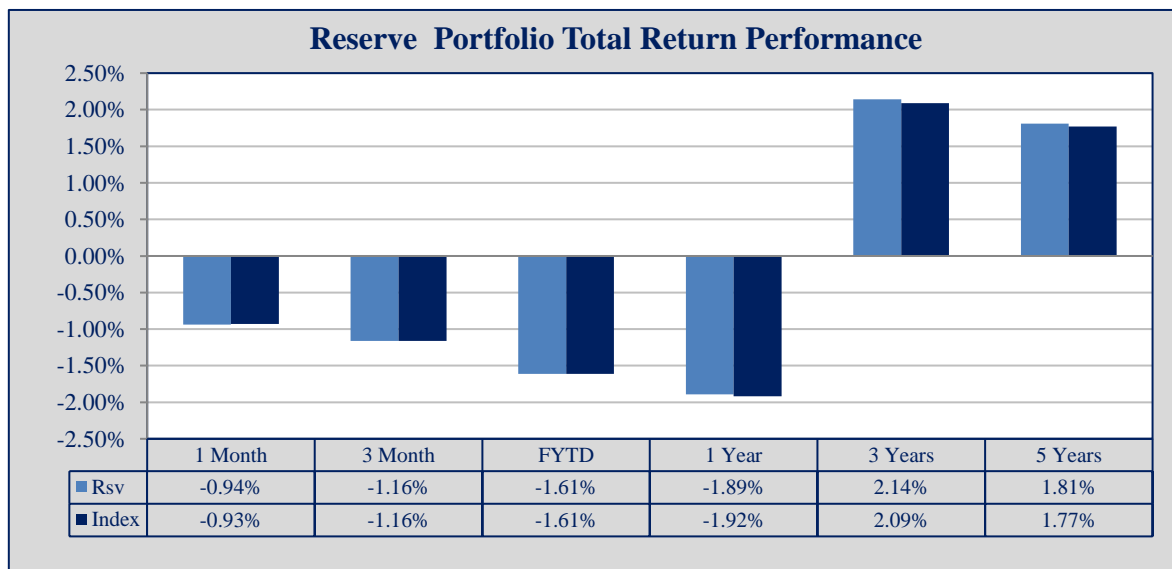
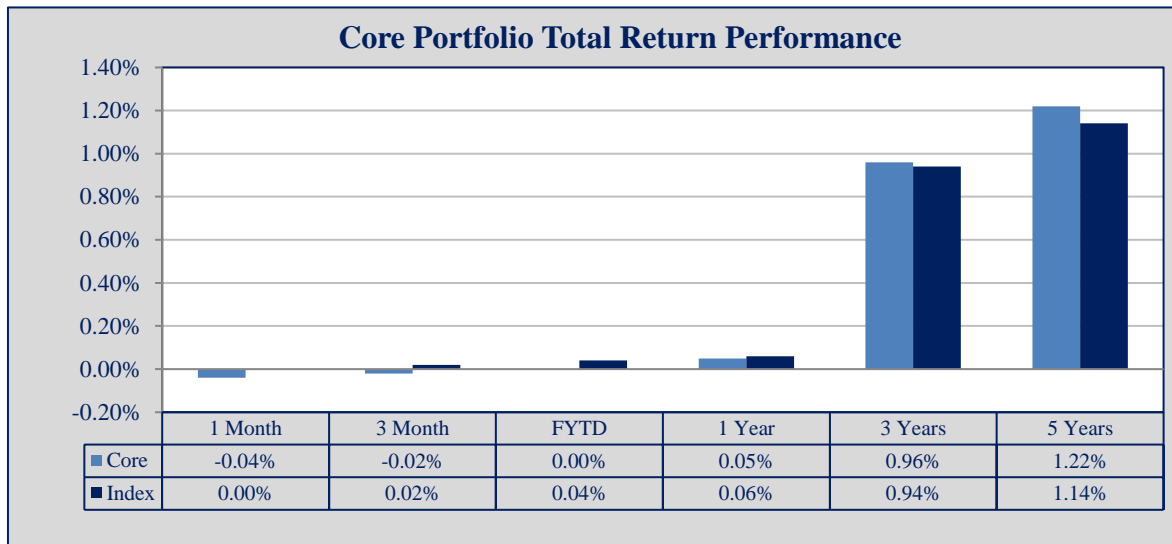
January 31, 2022

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	-0.04%	-0.02%	0.00%	0.05%	0.96%	1.22%
<b>3 Month Treasury Bill Index*</b>	0.00%	0.02%	0.04%	0.06%	0.94%	1.14%
<b>Variance</b>	-0.04%	-0.04%	-0.04%	-0.01%	0.02%	0.08%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	-0.94%	-1.16%	-1.61%	-1.89%	2.14%	1.81%
<b>1-5 Year Govt/Corp Index*</b>	-0.93%	-1.16%	-1.61%	-1.92%	2.09%	1.77%
<b>Variance</b>	-0.01%	0.00%	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

January 31, 2022

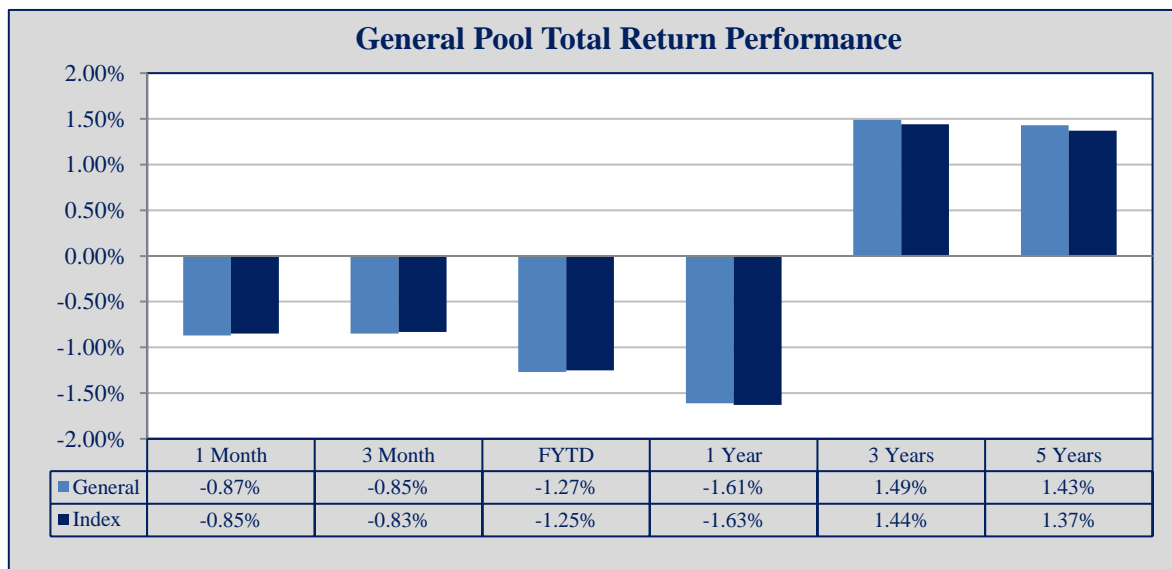
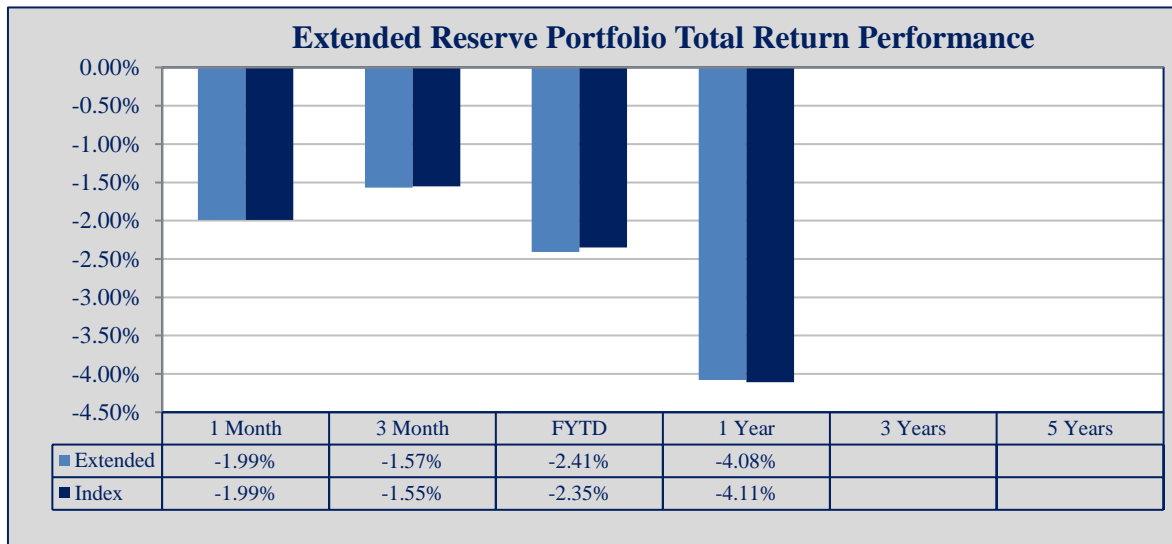
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	-1.99%	-1.57%	-2.41%	-4.08%	N/A	N/A
<b>5-10 Year Treasury Index*</b>	-1.99%	-1.55%	-2.35%	-4.11%	N/A	N/A
<b>Variance</b>	0.00%	-0.02%	-0.06%	0.03%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	-0.87%	-0.85%	-1.27%	-1.61%	1.49%	1.43%
<b>General Portfolio Weighted Index**</b>	-0.85%	-0.83%	-1.25%	-1.63%	1.44%	1.37%
<b>Variance</b>	-0.02%	-0.02%	-0.02%	0.02%	0.05%	0.06%

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

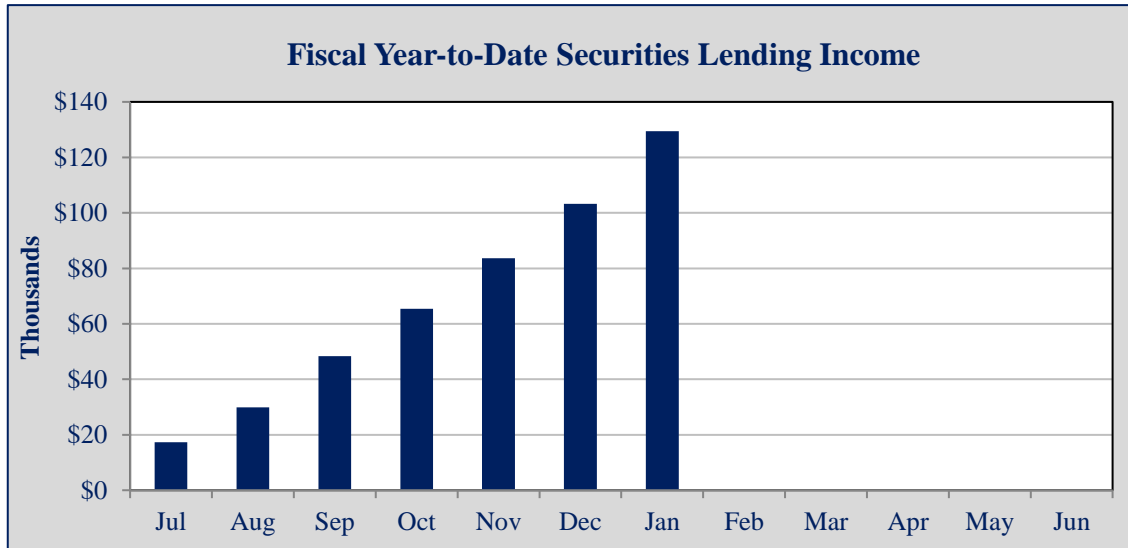
\*Performance is measured using ice BofA Indices

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



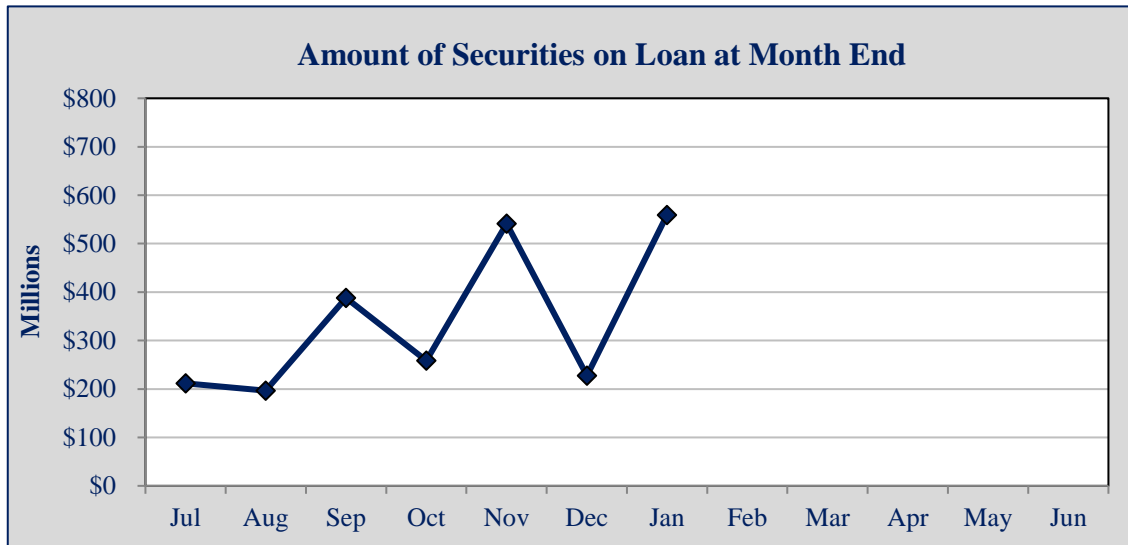
## SECURITIES LENDING INFORMATION

January 31, 2022



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
<b>Monthly*</b>	\$17	\$13	\$18	\$17	\$18	\$20	\$26					
<b>FYTD*</b>	\$17	\$30	\$48	\$65	\$84	\$103	\$129					

\*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
<b>Monthly*</b>	\$212	\$197	\$388	\$259	\$541	\$227	\$559					

\*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: 1/31/22**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		2/1/2022	Bank				10,000,000	10,000,000	10,000,000		
Treasury Plus Money Market	0.010	2/1/2022	MMF	AAAm	Aaa-mf	94975H312	64,911,707	64,911,707	64,911,707	365	0.010
Bk of New York Mellon - Sweep	0.010	2/1/2022	MMF	AAAm	Aaa-mf		400,003	400,003	400,003	2	0.010
LAIF	0.234	2/1/2022	LAIF	NR	NR	SYS34208	1,000,406	1,000,406	1,000,406	1,539	0.234
LAIF	0.234	2/1/2022	LAIF	NR	NR	SYS50078	1,001,018	1,001,018	1,001,018	1,539	0.234
LAIF	0.234	2/1/2022	LAIF	NR	NR	SYS50080	1,000,743	1,000,743	1,000,743	1,539	0.234
LAIF	0.234	2/1/2022	LAIF	NR	NR	SYS50081	1,000,265	1,000,265	1,000,265	1,539	0.234
Landesbank Baden-Wurt	0.000	2/1/2022	CP	NR	P-1	5148X1B10	60,320,000	60,313,968	60,319,815	0	0.103
Sumitomo Mitsui	0.000	2/1/2022	CP	A-1	P-1	86563HB17	56,345,000	56,337,769	56,344,891	0	0.113
Mizuho Bank	0.000	2/2/2022	CP	A-1	P-1	60689GB21	25,000,000	24,993,906	24,999,917	0	0.139
TVA DN	0.000	2/2/2022	Agy	A-1+	P-1	880590SP0	26,534,000	26,533,985	26,534,000	0	0.010
Mizuho Bank	0.000	2/8/2022	CP	A-1	P-1	60689GB88	30,000,000	29,992,013	29,999,593	0	0.139
Mizuho Bank	0.000	2/9/2022	CP	A-1	P-1	60689GB96	31,031,000	31,019,014	31,030,511	0	0.139
Mizuho Bank	0.000	2/9/2022	CP	A-1	P-1	60689GB96	87,384,000	87,360,406	87,382,624	0	0.139
Sumitomo Mitsui	0.000	2/10/2022	CP	A-1	P-1	86563HBA7	62,000,000	61,981,658	61,998,725	0	0.154
Koch Industries	0.000	2/22/2022	CP	A-1+	P-1	50000EBN3	15,333,000	15,331,807	15,332,278	0	0.072
Mizuho Bank	0.000	2/23/2022	CP	A-1	P-1	60689GBP0	85,000,000	84,973,544	84,995,601	0	0.139
Mizuho Bank	0.000	2/23/2022	CP	A-1	P-1	60689GBP0	36,642,000	36,631,145	36,640,104	0	0.139
Landesbank Baden-Wurt	0.000	3/1/2022	CP	NR	P-1	5148X1C19	25,839,000	25,835,038	25,836,502	0	0.123
Sumitomo Mitsui	0.000	3/1/2022	CP	A-1	P-1	86563HC16	62,947,000	62,932,907	62,941,980	0	0.134
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,025,000	135,417	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,011,600	92,500	2.305
Sumitomo Mitsui	0.000	3/8/2022	CP	A-1	P-1	86563HC81	39,175,000	39,161,126	39,170,691	0	0.175
Toyota	0.000	3/9/2022	CP	A-1+	P-1	89233HC93	137,288,000	137,250,818	137,266,976	0	0.154
Landesbank Baden-Wurt	0.000	3/10/2022	CP	NR	P-1	5148X1CA9	30,385,000	30,380,544	30,380,638	0	0.123
Pfizer	2.800	3/11/2022	Corp	A+	A2	717081ER0	10,000,000	9,999,800	10,026,400	108,889	2.802
Toyota	0.000	3/15/2022	CP	A-1+	P-1	89233HCF9	30,000,000	29,992,375	29,994,374	0	0.154
ING	0.000	3/23/2022	CP	A-1	P-1	4497W1CP9	152,000,000	151,921,467	151,970,714	0	0.206
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,081,900	191,621	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,150,150	351,305	1.763
Canadian Imperial Bank	0.000	4/1/2022	CP	A-1	P-1	13609CD16	62,000,000	61,955,980	61,989,666	0	0.185
Koch Industries	0.000	4/1/2022	CP	A-1+	P-1	50000ED19	55,150,000	55,132,597	55,133,455	0	0.165
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,016,500	39,450	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,049,500	118,350	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,030,500	60,417	1.966

\*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
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,045,750	90,625	1.966
Landesbank Baden-Wurt	0.000	4/6/2022	CP	NR	P-1	5148X1D67	30,936,000	30,920,584	30,924,996	0	0.237
Toronto Dominion	0.200	4/6/2022	CD	A-1+	P-1	89114WNN1	100,000,000	100,000,000	100,009,000	22,222	0.203
Landesbank Baden-Wurt	0.000	4/7/2022	CP	NR	P-1	5148X1D75	52,666,000	52,648,591	52,646,689	0	0.175
Landesbank Baden-Wurt	0.000	4/14/2022	CP	NR	P-1	5148X1DE0	96,784,000	96,728,215	96,740,235	0	0.257
Landesbank Baden-Wurt	0.000	4/19/2022	CP	NR	P-1	5148X1DK6	26,137,000	26,127,003	26,135,676	0	0.175
U.S. Treasury Bill	0.000	4/28/2022	Tsy	A-1+	P-1	912796P37	50,000,000	49,991,158	49,977,500	0	0.055
Landesbank Baden-Wurt	0.000	4/29/2022	CP	NR	P-1	5148X1DV2	50,000,000	49,963,833	49,966,634	0	0.288
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,101,000	120,425	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,161,600	192,680	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,141,400	168,595	2.073
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,047,700	83,438	2.290
BNP Paribas	0.000	5/4/2022	CP	A-1	P-1	09659CE46	125,000,000	124,898,889	124,905,709	0	0.288
BNP Paribas	0.000	5/9/2022	CP	A-1	P-1	09659CE95	100,000,000	99,915,222	99,919,694	0	0.288
Apple	2.300	5/11/2022	Corp	AA+	Aaa	037833CQ1	10,000,000	9,996,608	10,040,500	51,111	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,058,500	78,333	2.362
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	10,039,700	48,958	2.378
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,047,100	50,056	2.686
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	80,370,400	242,308	1.759
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,492	25,121,500	52,069	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,090,360	41,683	3.050
ING	0.000	6/23/2022	CP	A-1	P-1	4497W1FP6	250,000,000	249,627,431	249,628,598	0	0.299
Mizuho Bank	0.000	6/23/2022	CP	A-1	P-1	60689GFP6	150,000,000	149,757,188	149,760,476	0	0.324
Mizuho Bank	0.000	6/23/2022	CP	A-1	P-1	60689GFP6	125,000,000	124,799,844	124,800,396	0	0.324
Royal Bank of Canada	0.000	6/23/2022	CP	A-1+	P-1	78015DFP0	200,000,000	199,691,667	199,701,288	0	0.309
U.S. Treasury Bill	0.000	6/23/2022	Tsy	A-1+	P-1	912796R43	250,000,000	249,817,708	249,672,500	0	0.154
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	65,360,750	100,552	1.854
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,262,828	65,360,750	100,552	1.342
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,999,642	20,169,800	4,083	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,021,152	50,349,500	2,590	1.832
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,997,242	10,073,000	101,528	2.179
U.S. Treasury Note	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,038,101	70,388,500	485,054	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,991,100	10,073,900	108,194	2.469
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,998,957	10,069,400	85,583	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,965,313	40,248,400	276,519	1.713
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,130,780	50,386,500	398,826	1.610

\*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
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,972,933	25,119,500	138,455	1.492
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,986,546	20,129,800	133,194	1.821
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,043,650	44,767	2.390
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,964,301	60,365,400	345,580	1.563
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,998,151	15,142,800	96,667	2.013
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,998,767	10,095,200	64,444	2.013
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,997,251	50,510,000	256,906	2.005
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	90,411,225	90,918,000	462,431	1.540
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,984,175	20,236,000	123,611	2.586
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,017,106	75,565,500	262,604	1.601
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,998,438	10,092,700	39,542	1.966
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,997,487	15,223,500	65,875	2.567
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,940,469	60,635,400	207,692	2.101
MUFG Union Bank	2.100	12/9/2022	Corp	A	A2	90520EAK7	12,000,000	12,000,000	12,108,360	36,400	2.099
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,008,852	50,396,500	107,143	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,986,047	15,183,450	28,177	2.220
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,958,845	45,550,350	84,530	2.218
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,127,594	80,540,800	56,354	1.331
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,997,653	20,352,200	12,667	2.862
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,925,391	50,775,500	3,280	2.527
Adobe	1.700	2/1/2023	Corp	A+	A2	00724PAA7	5,000,000	4,997,712	5,033,050	42,500	1.746
<b>Total</b>		<b>0.346</b>					<b>4,355,210,142</b>	<b>4,353,693,370</b>	<b>4,364,521,809</b>	<b>6,623,275</b>	<b>0.809</b>

**Portfolio: Reserve 9218-2**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		295,581	295,581	295,581	2	0.010
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,250	15,129,450	137,750	2.066
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,836,719	112,096,600	1,228,384	2.657
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,728,125	30,571,800	335,014	2.853
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	10,005,000	48,958	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,196,400	165,000	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	86,593,750	723,901	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,423,750	135,625	3.524

\*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	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	25,569,250	176,623	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	25,569,250	176,623	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	102,277,000	706,492	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	9,995,300	28,125	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,308,300	72,833	3.465
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	87,041,700	404,567	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	25,600,500	118,990	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	9,913,600	6,444	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,311,200	44,722	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	51,164,000	116,022	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	66,513,200	150,829	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	9,942,600	5,056	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	9,921,000	4,333	0.669
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,992,300	10,298,400	4,931	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	61,554,000	4,558	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	30,777,000	2,279	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	9,875,000	20,117	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	153,978,000	1,754,834	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	41,152,400	444,028	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	4,922,750	7,135	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	7,500,000	7,497,375	7,419,525	19,063	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	36,040,550	342,788	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	25,743,250	244,849	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,397,900	110,514	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	51,535,000	369,302	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	151,365,000	626,209	0.943
American Express	0.750	11/3/2023	Corp	BBB+	A3	025816CK3	15,000,000	14,998,500	14,862,600	27,188	0.755
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	82,528,000	398,077	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	81,450,400	294,231	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	15,612,900	85,938	3.784
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	9,826,400	6,000	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	56,519,100	127,624	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,356,400	21,403	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,390,400	20,125	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,724,600	3,750	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	25,665,750	27,344	2.740

\*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
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,414,800	8,111	3.680
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	54,725,000	6,951	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	41,054,800	2,762	2.446
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,745,076	59,658,000	1,450	1.090
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,393,000	150,764	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	102,445,000	1,010,359	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,230,600	104,000	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	24,820,750	65,344	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	9,844,500	27,708	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,550,600	42,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	76,441,500	542,926	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,384,400	144,780	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	9,919,600	23,554	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	10,473,744	10,471,691	10,528,627	4,684	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	40,906,400	231,215	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	25,428,750	128,453	1.997
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,935,156	35,600,250	179,834	0.836
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,772,800	9,875	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,942,700	15,453,000	95,000	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	9,788,800	11,611	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	48,888,500	26,934	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,288,500	58,583	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	81,378,400	276,923	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,344,600	69,231	1.884
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	9,867,100	6,828	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	14,660,100	11,437	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	81,400,000	141,436	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,201,000	5,556	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	70,814,800	3,384	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,185,100	125,000	2.282
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,370	6,842,640	24,646	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,195,450	148,708	2.197
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	24,431,750	43,308	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,110,100	92,538	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	71,028,300	558,356	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	40,587,600	319,061	1.557

\*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
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,075,300	70,486	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,977,200	10,079,100	70,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,356,600	10,079,100	70,000	0.621
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,142,500	14,400	1.868
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	39,046,800	57,597	0.526
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	19,558,800	35,556	0.525
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	76,587,750	542,926	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	25,120,250	127,747	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	51,058,500	361,951	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,085,500	63,333	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,071,900	47,847	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,143,800	95,694	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	9,977,600	40,104	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,779,500	38,542	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	75,328,500	289,019	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,115,000	49,569	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	100,414,000	259,615	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,110,900	32,847	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	121,317,600	185,635	1.690
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,959,900	6,250	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,959,900	6,250	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	35,211,400	37,917	1.692
John Deere	1.250	1/10/2025	Corp	A	A2	24422EVY2	15,000,000	14,992,950	14,830,200	10,938	1.266
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	19,848,800	15,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	19,854,400	14,500	1.496
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,626,280	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,124,200	8,542	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,975,400	3,416	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	24,994,250	950	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	49,988,500	1,899	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	39,990,800	1,519	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	5,043,200	47,500	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	15,047,700	105,625	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	10,015,100	84,000	1.814
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	5,011,300	42,653	1.909
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,189,625	32,255	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	79,352,800	382,873	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	19,576,800	58,333	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,899,800	53,090	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	97,199,000	170,330	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,507,200	34,375	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	14,704,950	40,260	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,792,500	24,525	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	4,933,450	18,750	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,907,300	12,500	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,766,500	15,833	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	30,666,900	137,362	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	46,000,350	206,043	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,691,840	16,063	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	9,755,400	13,733	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,711,000	12,889	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,642,400	32,251	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	61,052,400	554,348	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	30,526,200	277,174	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,087,700	46,196	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	30,526,200	277,174	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,354,700	36,896	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	9,696,600	24,000	0.864
Morgan Stanley	1.164	10/21/2025	Corp	BBB+	A1	61747YEG6	10,000,000	10,000,000	9,751,000	32,980	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	24,030,250	32,292	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,377,650	21,083	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,590,200	16,250	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,374,350	16,875	0.816
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	14,000,000	13,998,884	13,763,628	2,676	0.434
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	8,000,000	7,998,314	7,912,160	1,956	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,982,700	3,357	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,172,400	1,250	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	19,182,400	67,278	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	70,221,200	525,476	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	30,094,800	225,204	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	25,079,000	187,670	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	25,079,000	187,670	0.447

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

**Portfolio: Reserve 9218-2 (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	25,079,000	187,670	0.446
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	24,035,750	93,125	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	29,019,300	76,648	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	7,000,000	6,999,851	6,906,620	2,209	0.712
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	57,972,600	115,608	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	19,388,600	43,889	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	24,213,250	62,292	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	9,658,900	24,278	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	28,958,100	38,942	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	28,958,100	38,942	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	51,154,500	183,894	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	35,808,150	128,726	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,115,450	18,389	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	31,715,790	114,014	0.451
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	13,500,000	13,498,234	13,289,535	2,760	0.466
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	9,851,700	2,000	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	9,651,800	12,833	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,671,300	13,438	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,605,560	16,125	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	29,093,100	23,204	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,986,760	5,744	0.552
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	19,161,800	345	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,829,250	29,340	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	14,516,850	80,500	1.189
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	33,694,500	111,671	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	19,811,000	116,989	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	34,669,250	204,731	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	19,811,000	116,989	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	24,763,750	146,236	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	34,669,250	204,731	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,672,100	51,278	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,643,800	43,764	1.186
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,714,700	42,500	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	30,359,700	198,438	0.709
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	24,181,750	74,519	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	9,737,200	39,000	1.340

\*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
American Express	1.650	11/4/2026	Corp	BBB+	A3	025816CM9	17,000,000	16,973,140	16,641,810	67,788	1.683
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,899,050	17,083	1.532
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,721,720	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,809,200	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	9,000,000	8,999,218	8,954,010	3,780	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	19,668,800	43,269	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	25,039,000	70,313	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	15,023,400	42,188	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	35,054,600	98,438	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	45,070,200	126,563	0.530
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	50,000,000	50,135,112	50,363,500	77,348	1.693
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	19,870,600	19,000	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	29,781,300	22,500	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,982,000	3,792	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	19,961,200	5,694	2.068
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	30,009,300	0	1.930
<b>Total</b>		<b>2.786</b>					<b>5,683,269,325</b>	<b>5,733,308,722</b>	<b>5,708,965,211</b>	<b>24,382,577</b>	<b>1.585</b>

**Portfolio: Extended Reserve 9218-5**

**Date: 1/31/22**

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	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,299,414	15,109,050	23,204	1.445
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,925,195	14,916,750	622	0.565
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	80,121,094	74,583,750	3,108	0.420
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	100,000,000	102,750,000	99,445,000	4,144	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	77,291,250	779,552	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	85,000,000	88,409,961	82,948,100	406,802	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	9,758,600	47,859	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	9,758,600	47,859	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	73,189,500	358,943	1.020
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,273,438	19,517,200	95,718	0.868
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	47,525,500	106,456	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	37,667,200	34,615	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	30,278,388	24,800	0.720

\*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	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	23,512,750	11,050	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,107,650	6,630	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	47,025,500	22,099	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	32,917,850	15,470	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	23,440,500	53,177	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	51,569,100	116,989	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	32,816,700	74,448	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	61,439,950	1,347	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,452,300	207	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	145,875,000	638,736	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	97,164,000	321,133	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	48,582,000	160,566	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,445,780	32,967	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	97,055,000	110,497	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	63,085,750	71,823	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,324,280	4,647	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	86,530,500	430,732	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	32,933,420	144,780	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	48,808,500	176,623	1.468
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	45,000,000	45,305,859	44,275,950	116,827	1.398
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,231,445	73,793,250	194,712	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,003,906	50,023,500	2,417	1.749
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,455,400	6,111	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	80,405,273	74,431,500	563,010	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	10,000,000	10,751,953	9,924,200	75,068	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	91282YB0	75,000,000	76,218,750	74,431,500	563,010	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	88,000,000	87,814,375	88,130,240	331,823	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	31,000,000	33,591,406	31,045,880	116,892	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	50,000,000	51,238,281	50,074,000	188,536	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	91282YS3	30,000,000	31,539,844	30,044,400	113,122	1.100
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	981,720	6,929	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,908,600	34,647	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,926,880	27,717	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	14,725,800	103,940	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	8,835,480	62,364	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	10,798,920	76,223	0.582

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



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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	9,817,200	69,293	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	9,817,200	69,293	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	63,811,800	450,408	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	19,634,400	138,587	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,155,350	42,250	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,262,600	26,934	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,565,650	6,733	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,131,300	13,467	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	10,957,560	16,160	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,183,600	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,183,600	42,778	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,367,200	85,556	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,389,180	51,970	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,552,550	14,436	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,568,160	46,196	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,210,200	57,745	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	46,410,000	94,268	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,492,200	39,593	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	57,757,240	317,018	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,202,600	77,955	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,734,200	25,985	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	64,207,650	227,590	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	24,695,250	87,535	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	9,878,100	35,014	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	14,817,150	52,521	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	25,683,060	91,036	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	9,878,100	35,014	1.509
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	57,243,600	346,467	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	47,703,000	288,723	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	13,986,835	89,483	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	9,615,100	56,250	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	50,115,000	154,061	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	33,731,250	103,695	1.784
<b>Total</b>		<b>6.941</b>					<b>2,959,700,000</b>	<b>2,988,872,051</b>	<b>2,870,640,523</b>	<b>10,207,739</b>	<b>1.113</b>

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

**Portfolio: Wastewater 208**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		980	980	980	0	0.010
Landesbank Baden-Wurt	0.000	2/1/2022	CP	NR	P-1	5148X1B10	25,014,000	25,012,054	25,013,923	0	0.103
U.S. Treasury Bill	0.000	2/8/2022	Tsy	A-1+	P-1	912796R76	33,201,000	33,200,032	33,200,668	0	0.039
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,262,568	57,818	2.459
Natl Securities Clearing	0.000	2/22/2022	CP	A-1+	P-1	63763QBN6	24,995,000	24,992,813	24,993,793	0	0.093
FHLB DN	0.000	2/22/2022	Agy	A-1+	P-1	313385TK2	8,183,000	8,182,682	8,182,918	0	0.041
Royal Bank of Canada	0.000	4/12/2022	CP	A-1+	P-1	78015DDC1	17,336,000	17,316,786	17,329,606	0	0.154
Toyota	0.000	5/9/2022	CP	A-1+	P-1	89233HE91	8,610,000	8,600,314	8,601,890	0	0.154
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,598,293	0	0.046
Royal Bank of Canada	0.000	5/31/2022	CP	A-1+	P-1	78015DEX4	15,000,000	14,983,667	14,983,500	0	0.165
BNP Paribas	0.000	6/1/2022	CP	A-1	P-1	09659CF11	4,909,000	4,903,240	4,903,819	0	0.329
ING	0.000	6/1/2022	CP	A-1	P-1	4497W1F19	14,516,000	14,499,869	14,500,290	0	0.324
Societe Generale	0.000	6/1/2022	CP	A-1	P-1	83369CF17	14,315,000	14,299,926	14,298,497	0	0.175
Societe Generale	0.000	6/1/2022	CP	A-1	P-1	83369CF17	22,378,000	22,353,080	22,352,201	0	0.196
Sumitomo Mitsui	0.000	6/1/2022	CP	A-1	P-1	86563HF13	14,919,000	14,900,413	14,902,853	0	0.237
FHLB DN	0.000	6/1/2022	Agy	A-1+	P-1	313385XN1	5,019,000	5,018,314	5,012,827	0	0.021
FHLB DN	0.000	6/1/2022	Agy	A-1+	P-1	313385XN1	14,906,000	14,899,955	14,887,666	0	0.103
Toronto Dominion	0.200	6/1/2022	CD	A-1+	P-1	89114WJW6	20,333,000	20,333,000	20,314,497	10,844	0.203
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,548,378	6,668	0.243
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	12,930,269	74,023	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,578,750	50,926	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,583,109	27,639	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,896,874	24,839	0.785
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,311,983	6,485	0.269
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,036,226	1,916	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,403,549	623	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,880	0	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	9,064,972	92,703	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,947,111	91,498	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,963,571	135,815	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,949,651	29,462	1.113
<b>Total</b>		<b>0.752</b>					<b>414,779,980</b>	<b>414,983,390</b>	<b>414,561,114</b>	<b>611,261</b>	<b>0.404</b>

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

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

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		120,814	120,814	120,814	1	0.010
<b>Total</b>		<b>0.003</b>					<b>120,814</b>	<b>120,814</b>	<b>120,814</b>	<b>1</b>	<b>0.010</b>

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

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		4,286,356	4,286,356	4,286,356	21	0.010
<b>Total</b>		<b>0.003</b>					<b>4,286,356</b>	<b>4,286,356</b>	<b>4,286,356</b>	<b>21</b>	<b>0.010</b>

**Portfolio: Batiquitos LT 72W**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		72,931	72,931	72,931	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	276,651	731	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,495,857	36,312	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	71,698	401	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	72,722	407	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	75,795	424	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	76,820	429	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	73,747	412	2.533
<b>Total</b>		<b>4.185</b>					<b>7,062,931</b>	<b>6,728,303</b>	<b>7,216,221</b>	<b>39,116</b>	<b>2.634</b>

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

**Portfolio: Harbor Emergency FD 751**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		817	817	817	0	0.010
Exxon Mobil	0.000	3/7/2022	CP	A-1+	P-1	30229BC70	3,162,000	3,160,791	3,161,733	0	0.082
U.S. Treasury Bill	0.000	6/2/2022	Tsy	A-1+	P-1	912796Q44	39,949,000	39,931,833	39,908,252	0	0.087
U.S. Treasury Bill	0.000	6/2/2022	Tsy	A-1+	P-1	912796Q44	7,554,000	7,550,071	7,546,295	0	0.110
<b>Total</b>		<b>0.319</b>					<b>50,665,817</b>	<b>50,643,512</b>	<b>50,617,096</b>	<b>0</b>	<b>0.090</b>

**Portfolio: Harbor Foods Restoration 70L**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		199	199	199	0	0.010
U.S. Treasury Bill	0.000	6/2/2022	Tsy	A-1+	P-1	912796Q44	597,000	596,692	596,391	0	0.109
<b>Total</b>		<b>0.334</b>					<b>597,199</b>	<b>596,892</b>	<b>596,590</b>	<b>0</b>	<b>0.109</b>

**Portfolio: City of LA DWP PRB 2010C J7D**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		2,516	2,516	2,516	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	487,524	1,288	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,980,067	61,379	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	120,863	676	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,145,882	28,766	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	178,221	996	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,250,357	29,350	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	247,871	1,386	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,443,942	30,432	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,170	40	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	312,399	1,746	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,416,287	30,277	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	362,588	2,027	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,082,378	28,411	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,363,547	35,057	1.872

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

**Portfolio: City of LA DWP PRB 2010C J7D (Cont.)**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,613,509	36,691	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,820,748	23,642	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,731,942	4,349	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	5,341,209	4,908	1.304
<b>Total</b>		<b>4.534</b>					<b>64,625,516</b>	<b>63,208,799</b>	<b>64,909,021</b>	<b>321,422</b>	<b>2.036</b>

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

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		9,400,118	9,400,118	9,400,118	46	0.010
<b>Total</b>		<b>0.003</b>					<b>9,400,118</b>	<b>9,400,118</b>	<b>9,400,118</b>	<b>46</b>	<b>0.010</b>

**Portfolio: LA City MICLA20 STLGTS FIN 27J**

**Date: 1/31/22**

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	2/1/2022	MMF	AAAm	Aaa-mf		6,600,706	6,600,706	6,600,706	21	0.010
<b>Total</b>		<b>0.003</b>					<b>6,600,706</b>	<b>6,600,706</b>	<b>6,600,706</b>	<b>21</b>	<b>0.010</b>

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

MONTHLY TRANSACTIONS

Portfolio: Core 9218-1

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
BNP Paribas	Buy	CP	09659CA40	1/3/2022	1/3/2022	1/4/2022	25,000,000
Toyota	Buy	CP	89233HC93	1/3/2022	1/3/2022	3/9/2022	137,288,000
Landesbank Baden-Wurt	Buy	CP	5148X1AT0	1/5/2022	1/5/2022	1/27/2022	18,837,000
Landesbank Baden-Wurt	Buy	CP	5148X1AD5	1/6/2022	1/6/2022	1/13/2022	33,665,000
Landesbank Baden-Wurt	Buy	CP	5148X1AE3	1/7/2022	1/7/2022	1/14/2022	28,549,000
Landesbank Baden-Wurt	Buy	CP	5148X1AS2	1/10/2022	1/10/2022	1/26/2022	47,250,000
Koch Industries	Buy	CP	50000EBN3	1/13/2022	1/13/2022	2/22/2022	15,333,000
Toyota	Buy	CP	89233HCF9	1/13/2022	1/13/2022	3/15/2022	30,000,000
BNP Paribas	Buy	CP	09659CAE8	1/13/2022	1/13/2022	1/14/2022	20,000,000
Landesbank Baden-Wurt	Buy	CP	5148X1C19	1/14/2022	1/14/2022	3/1/2022	25,839,000
Landesbank Baden-Wurt	Buy	CP	5148X1D67	1/18/2022	1/18/2022	4/6/2022	30,936,000
BNP Paribas	Buy	CP	09659CAR9	1/19/2022	1/19/2022	1/25/2022	25,295,000
Koch Industries	Buy	CP	50000ED19	1/20/2022	1/20/2022	4/1/2022	55,150,000
BNP Paribas	Buy	CP	09659CAS7	1/20/2022	1/20/2022	1/26/2022	35,000,000
BNP Paribas	Buy	CP	09659CAR9	1/20/2022	1/20/2022	1/25/2022	35,000,000
Landesbank Baden-Wurt	Buy	CP	5148X1AU7	1/20/2022	1/20/2022	1/28/2022	60,000,000
BNP Paribas	Buy	CP	09659CAM0	1/20/2022	1/20/2022	1/21/2022	60,000,000
BNP Paribas	Buy	CP	09659CE95	1/20/2022	1/20/2022	5/9/2022	100,000,000
BNP Paribas	Buy	CP	09659CE46	1/20/2022	1/20/2022	5/4/2022	125,000,000
Landesbank Baden-Wurt	Buy	CP	5148X1DE0	1/21/2022	1/21/2022	4/14/2022	96,784,000
BNP Paribas	Buy	CP	09659CAS7	1/24/2022	1/24/2022	1/26/2022	32,180,000
BNP Paribas	Buy	CP	09659CAR9	1/24/2022	1/24/2022	1/25/2022	30,000,000
Landesbank Baden-Wurt	Buy	CP	5148X1CA9	1/25/2022	1/25/2022	3/10/2022	30,385,000
Landesbank Baden-Wurt	Buy	CP	5148X1DV2	1/26/2022	1/26/2022	4/29/2022	50,000,000
Landesbank Baden-Wurt	Buy	CP	5148X1D75	1/27/2022	1/27/2022	4/7/2022	52,666,000
Landesbank Baden-Wurt	Buy	CP	5148X1DK6	1/28/2022	1/28/2022	4/19/2022	26,137,000
TVA DN	Buy	Agy	880590SP0	1/31/2022	1/31/2022	2/2/2022	26,534,000
U.S. Treasury Note	Transfer In	Tsy	912828Z29	1/31/2022	1/31/2022	1/15/2023	80,000,000
US Bank	Transfer In	Corp	90331HNL3	1/31/2022	1/31/2022	1/23/2023	20,000,000
U.S. Treasury Note	Transfer In	Tsy	9128283U2	1/31/2022	1/31/2022	1/31/2023	50,000,000
Adobe	Transfer In	Corp	00724PAA7	1/31/2022	1/31/2022	2/1/2023	5,000,000

**Portfolio: Reserve 9218-2**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
John Deere	Buy	Corp	24422EYV2	1/4/2022	1/10/2022	1/10/2025	15,000,000
FFCB Note	Buy	Agy	3133ENKS8	1/6/2022	1/11/2022	1/6/2025	10,000,000
FFCB Note	Buy	Agy	3133ENKS8	1/6/2022	1/11/2022	1/6/2025	10,000,000
IADB Note	Buy	Supra	4581X0EB0	1/6/2022	1/13/2022	1/13/2027	30,000,000
IFC Note	Buy	Supra	45950VRB4	1/6/2022	1/26/2022	1/26/2024	55,000,000
Toyota	Buy	Corp	89236TJV8	1/10/2022	1/13/2022	1/13/2027	20,000,000
Toyota	Buy	Corp	89236TJT3	1/10/2022	1/13/2022	1/13/2025	20,000,000
Honda	Buy	Corp	02665WEA5	1/11/2022	1/13/2022	1/13/2025	20,000,000
GM ABS	Buy	ABS	380146AC4	1/11/2022	1/19/2022	11/16/2026	9,000,000
U.S. Treasury Note	Sell	Tsy	91282CDK4	1/13/2022	1/14/2022	11/30/2026	20,000,000
Citigroup	Buy	Corp	17327CAN3	1/18/2022	1/25/2022	1/25/2026	10,000,000
Goldman Sachs	Buy	Corp	38141GZH0	1/19/2022	1/24/2022	1/24/2025	10,000,000
Target	Buy	Corp	87612EBM7	1/19/2022	1/24/2022	1/15/2027	10,000,000
Bank of New York	Buy	Corp	06406RBA4	1/19/2022	1/26/2022	1/26/2027	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CDV0	1/20/2022	1/31/2022	1/31/2024	60,000,000
Procter & Gamble	Buy	Corp	742718FV6	1/27/2022	2/1/2022	2/1/2027	30,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828Z29	1/31/2022	1/31/2022	1/15/2023	80,000,000
US Bank	Transfer Out	Corp	90331HNL3	1/31/2022	1/31/2022	1/23/2023	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128283U2	1/31/2022	1/31/2022	1/31/2023	50,000,000
Adobe	Transfer Out	Corp	00724PAA7	1/31/2022	1/31/2022	2/1/2023	5,000,000

**Portfolio: Extended Reserve 9218-5**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Note	Sell	Tsy	912828YX2	1/31/2022	2/1/2022	12/31/2026	25,000,000
U.S. Treasury Note	Buy	Tsy	91282CDJ7	1/31/2022	2/1/2022	11/15/2031	35,000,000
U.S. Treasury Note	Buy	Tsy	91282CDW8	1/31/2022	2/1/2022	1/31/2029	50,000,000

**Portfolio: Wastewater 208**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Landesbank Baden-Wurt	Buy	CP	5148X1B10	1/4/2022	1/4/2022	2/1/2022	25,014,000
FHLB DN	Buy	Agy	313385XN1	1/6/2022	1/6/2022	6/1/2022	14,906,000
U.S. Treasury Bill	Buy	Tsy	912796R76	1/11/2022	1/11/2022	2/8/2022	33,201,000
Natl Securities Clearing	Buy	CP	63763QBN6	1/18/2022	1/18/2022	2/22/2022	24,995,000
FHLB DN	Buy	Agy	313385TK2	1/18/2022	1/18/2022	2/22/2022	8,183,000

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

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
BNP Paribas	Buy	CP	09659CF11	1/20/2022	1/20/2022	6/1/2022	4,909,000
ING	Buy	CP	4497W1F19	1/25/2022	1/25/2022	6/1/2022	14,516,000



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

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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**

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4. LOOP CAPITAL
5. MARKETAXESS CORP
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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
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5. APPLE INC
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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
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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 02/11/22

**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                     |
| 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 IN          | 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-CL A          | 58. JOHNSON & JOHNSON                     | 96. STATE STREET CORP                       |
| 21. BLACKROCK INC                        | 59. JPMORGAN CHASE & CO                   | 97. TARGET CORP                             |
| 22. BMW US CAPITAL LLC                   | 60. KEYBANK NATIONAL ASSOCIATION          | 98. TEXAS INSTRUMENTS INC                   |
| 23. BRISTOL-MYERS SQUIBB CO              | 61. KIMBERLY-CLARK CORP                   | 99. TJX COMPANIES INC                       |
| 24. BROWN-FORMAN CORP                    | 62. LOEWS CORP                            | 100. TOYOTA MOTOR CREDIT CORP               |
| 25. CATERPILLAR INC                      | 63. M & T BANK CORP                       | 101. TRAVELERS COS INC                      |
| 26. CHEVRON CORP                         | 64. MASTERCARD INC                        | 102. TRUIST FINANCIAL CORP                  |
| 27. CISCO SYSTEMS INC                    | 65. MERCK & CO. INC.                      | 103. UNILEVER CAPITAL CORP                  |
| 28. CITIBANK NATIONAL ASSOCIATION        | 66. METLIFE INC                           | 104. UNION PACIFIC CORP                     |
| 29. CITIGROUP INC                        | 67. MICROSOFT CORP                        | 105. UNITED PARCEL SERVICE                  |
| 30. CME GROUP INC                        | 68. MORGAN STANLEY                        | 106. UNITEDHEALTH GROUP INC                 |
| 31. COCA-COLA CO                         | 69. MUFG UNION BANK NA                    | 107. US BANCORP                             |
| 32. COLGATE-PALMOLIVE CO                 | 70. NEXTERA ENERGY INC                    | 108. VF CORP                                |
| 33. COMCAST CORP                         | 71. NIKE INC                              | 109. VISA INC                               |
| 34. COMERICA INC                         | 72. NORTHERN STATES POWER/MN              | 110. WALT DISNEY CO                         |
| 35. CONOCOPHILLIPS                       | 73. NORTHERN TRUST CORP                   | 111. WW GRAINGER INC                        |
| 36. COSTCO WHOLESALE CORP                | 74. NORTHWESTERN MUTUAL LIFE INSURANCE CO |   |
| 37. CUMMINS INC                          | 75. NVIDIA CORP                           |   |
| 38. DEERE & CO                           | 76. ONE GAS INC                           |   |

\*\*Based on credit rating information as of 2/11/22 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. FORD CREDIT AUTO OWNER TRUST
9. HONDA AUTO RECEIVABLES OWNER TRUST
10. MASTER CREDIT CARD TRUST
11. MERCEDES-BENZ AUTO RECEIVABLES TRUST
12. NISSAN AUTO RECEIVABLE OWNER TRUST
13. TOYOTA AUTO RECEIVABLES OWNER TRUST
14. VISA CARD MASTER TRUST
15. GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST

\* Five year legal final maximum maturity