

City of Los Angeles

Office of Finance



Investment Report

February 28, 2022

Diana Mangioglou
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

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CITY TREASURER

CITY OF LOS ANGELES

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ERIC GARCETTI
MAYOR

March 30, 2022

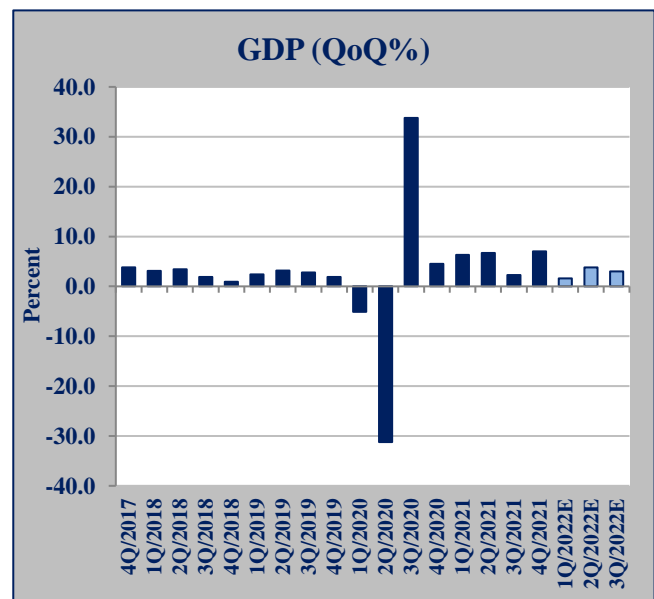
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending February 28, 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.

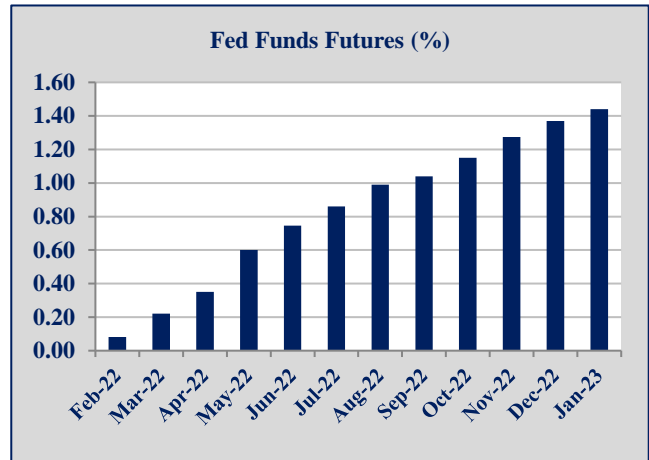
ECONOMIC ENVIRONMENT¹

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 2022 is 3.7%, which is 0.1% lower than last month's 2022 full-year forecast. The U.S. unemployment rate for February 2022 was 3.8%. The Consumer Price Index (CPI) increased 7.9% for the twelve months ending February 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 17.6% over the past twelve months.



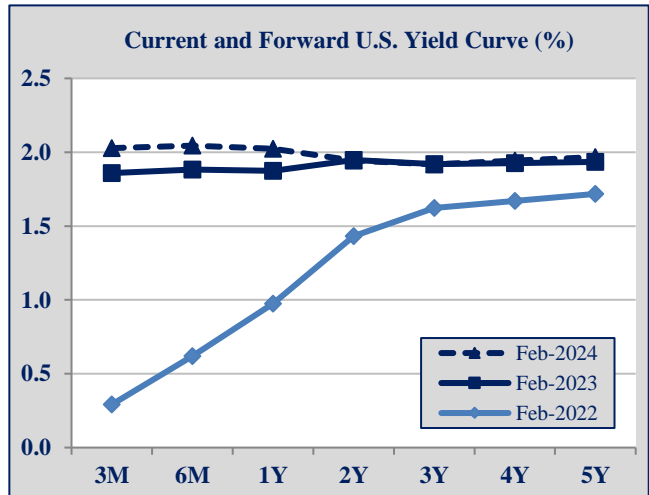
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve kept the Fed Funds rate within the 0.0% and 0.25% range at its January 16, 2022 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 February 28, 2022.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$4,864,564,092	0.88%	118 Days	AA+
Reserve Portfolio	\$5,776,080,362	1.54%	2.8 Years	AA+
Extended Reserve Portfolio	\$2,798,625,194	1.17%	7.0 Years	AA+
General Pool	\$13,439,269,648	1.22%	2.8 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	0.88%	1.54%	1.17%	1.22%
Benchmark	0.20%	0.48%	0.98%	0.48%
Variance	0.68%	1.06%	0.19%	0.74%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	-0.02%	-0.46%	-0.38%	-0.28%
Benchmark Total Rate of Return	0.01%	-0.46%	-0.37%	-0.27%
Variance	-0.03%	0.00%	-0.01%	-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 February 28, 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 Mangioglu
Director of Finance/City Treasurer

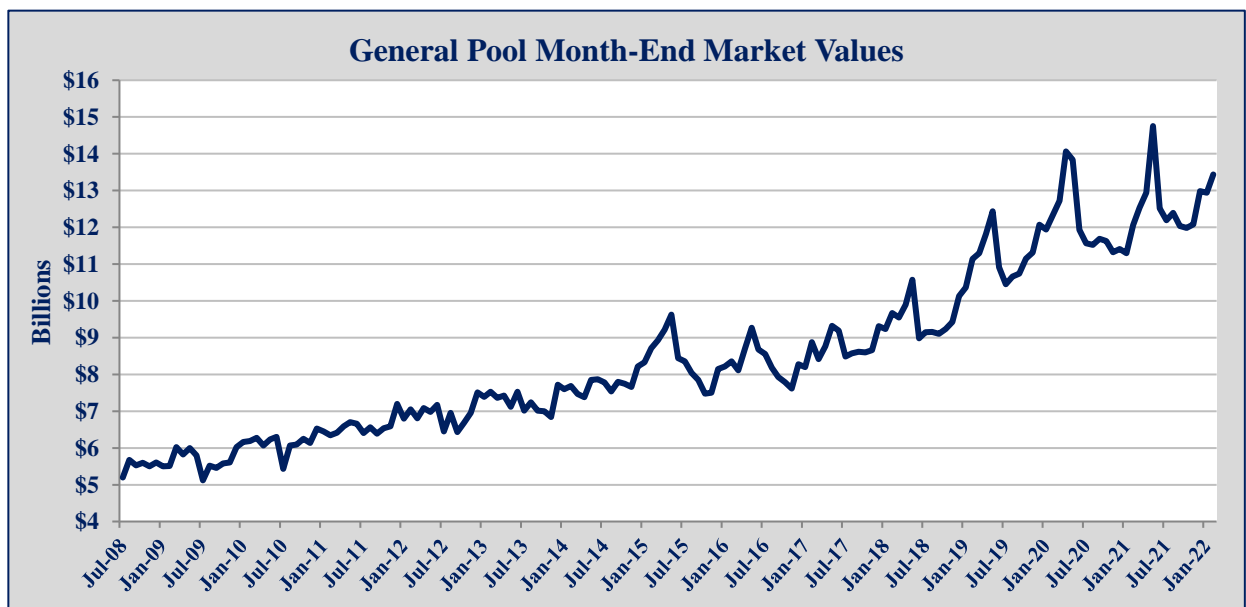
Attachments

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
 February 28, 2022

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$10,000,000	\$10,000,000	0.07%	0	0.0
Money Market Funds	\$64,892,117	\$64,892,117	0.48%	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.	\$78,894,550	\$78,894,550	0.59%	0	0.0
Commercial Paper	\$2,664,581,000	\$2,661,912,502	19.81%	74	0.2
Negotiable Certificates of Deposit	\$100,000,000	\$100,001,000	0.74%	37	0.1
Corporate Notes	\$254,000,000	\$255,226,640	1.90%	171	0.5
U.S. Agencies/Munis/Supras	\$140,000,000	\$140,517,600	1.05%	132	0.4
U.S. Treasuries	\$1,620,000,000	\$1,628,011,800	12.11%	191	0.5
Subtotal: Pooled Investments:	\$4,778,581,000	\$4,785,669,542	35.61%	120	0.3
Total Short-Term Core Portfolio:	\$4,857,475,550	\$4,864,564,092	36.20%	118	0.3
Money Market Funds	\$150,001	\$150,001	0.00%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Certificates of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$1,143,000,000	\$1,124,971,170	8.37%	1,093	3.0
Asset-Backed Securities	\$183,154,950	\$180,722,081	1.34%	1,450	4.0
U.S. Agencies/Munis/Supras	\$547,700,000	\$534,561,444	3.98%	1,483	4.1
U.S. Treasuries	\$6,815,000,000	\$6,734,300,860	50.11%	1,612	4.4
Total Long-Term Reserve Portfolios:	\$8,689,004,951	\$8,574,705,556	63.80%	1,533	4.2
Total Cash and Pooled Investments:	\$13,546,480,501	\$13,439,269,648	100.00%	1,020	2.8

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



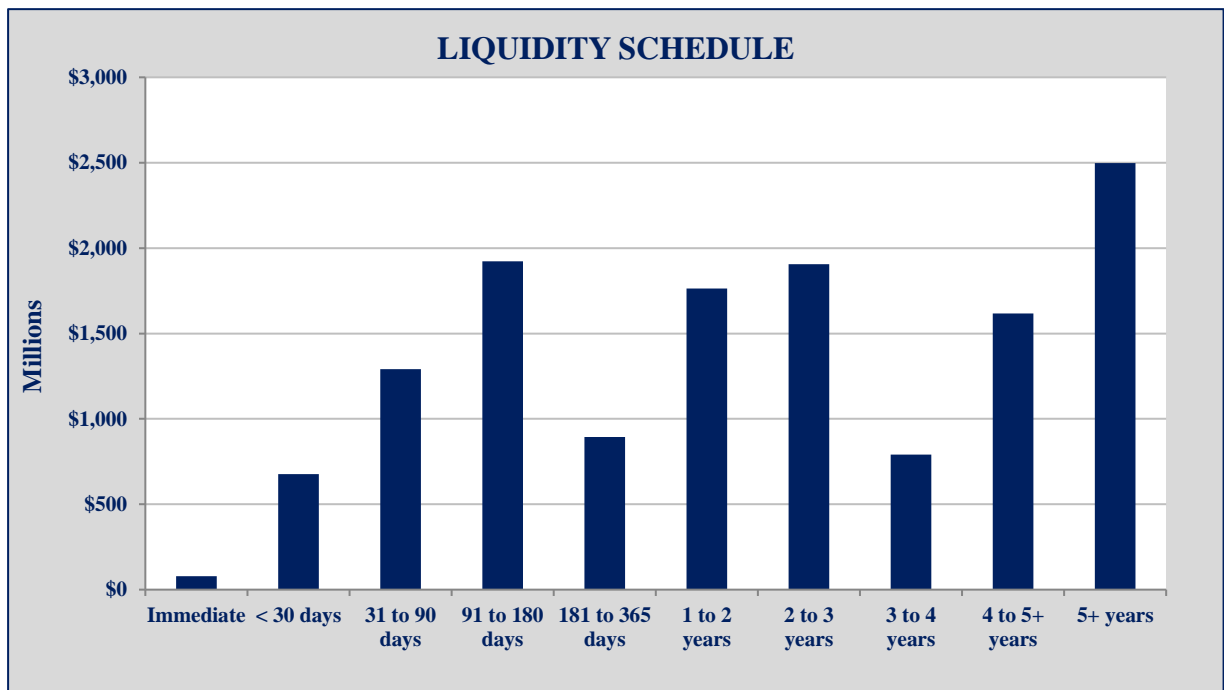
GENERAL POOL LIQUIDITY SCHEDULE
 February 28, 2022

	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	\$65,042,118	\$69,044,551	0.51%
Bank Deposits*	Immediate	\$10,000,000	\$79,044,551	0.59%
Subtotal		\$79,044,551		
Pooled Investments Maturing:				
	< 30 days**	\$677,419,421	\$756,463,972	5.63%
	31 to 90 days	\$1,291,966,890	\$2,048,430,862	15.24%
	91 to 180 days	\$1,921,904,350	\$3,970,335,213	29.54%
	181 to 365 days	\$894,378,880	\$4,864,714,093	36.20%
	1 to 2 years	\$1,762,737,150	\$6,627,451,243	49.31%
	2 to 3 years	\$1,905,109,308	\$8,532,560,551	63.49%
	3 to 4 years	\$791,162,832	\$9,323,723,382	69.38%
	4 to 5 years	\$1,617,593,222	\$10,941,316,604	81.41%
	5+ years	\$2,497,953,044	\$13,439,269,648	100.00%
Total Cash and Pooled Investments		\$13,439,269,648		

*Collected Balance for Wells Fargo Active Accounts.

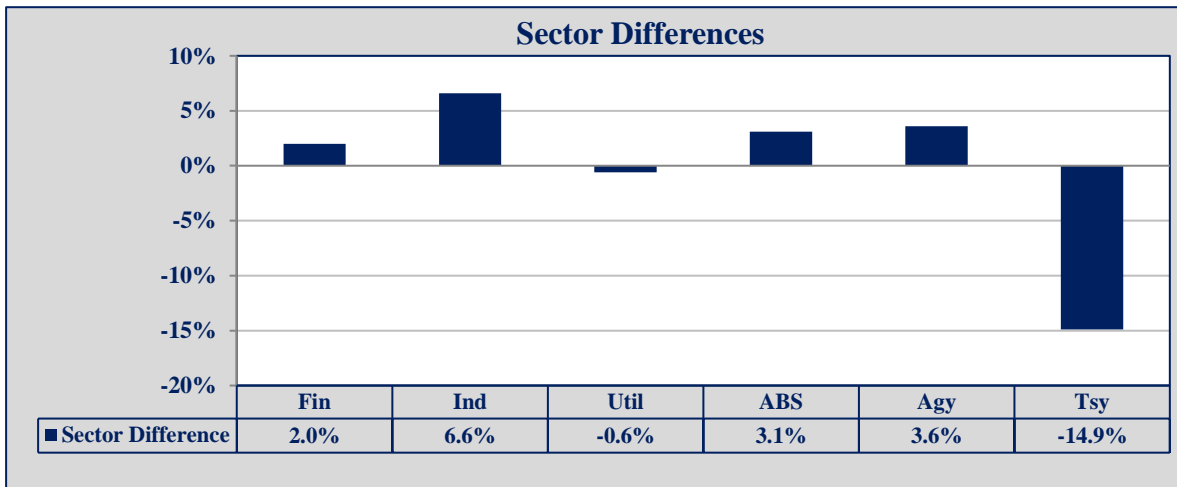
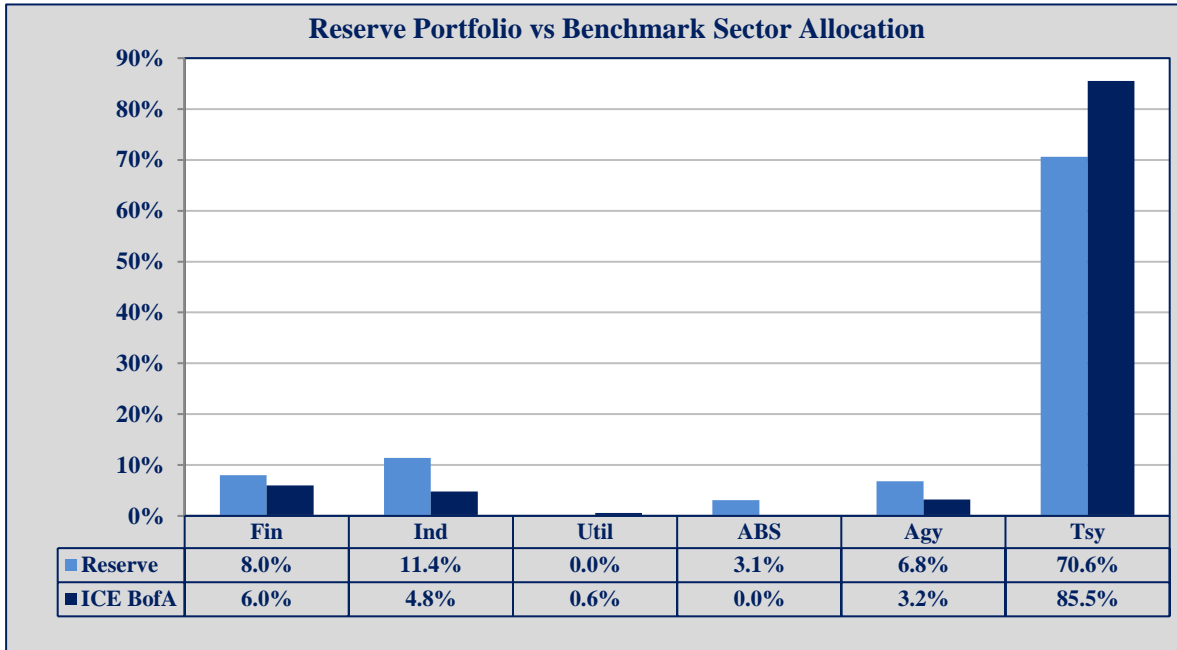
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

February 28, 2022

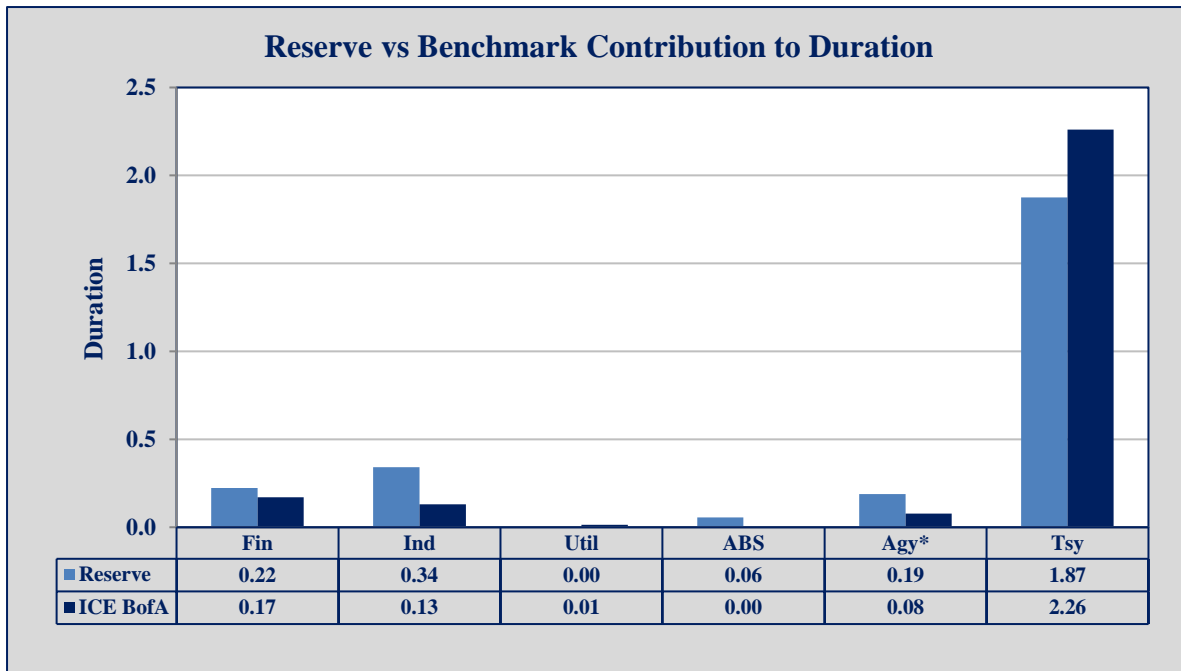
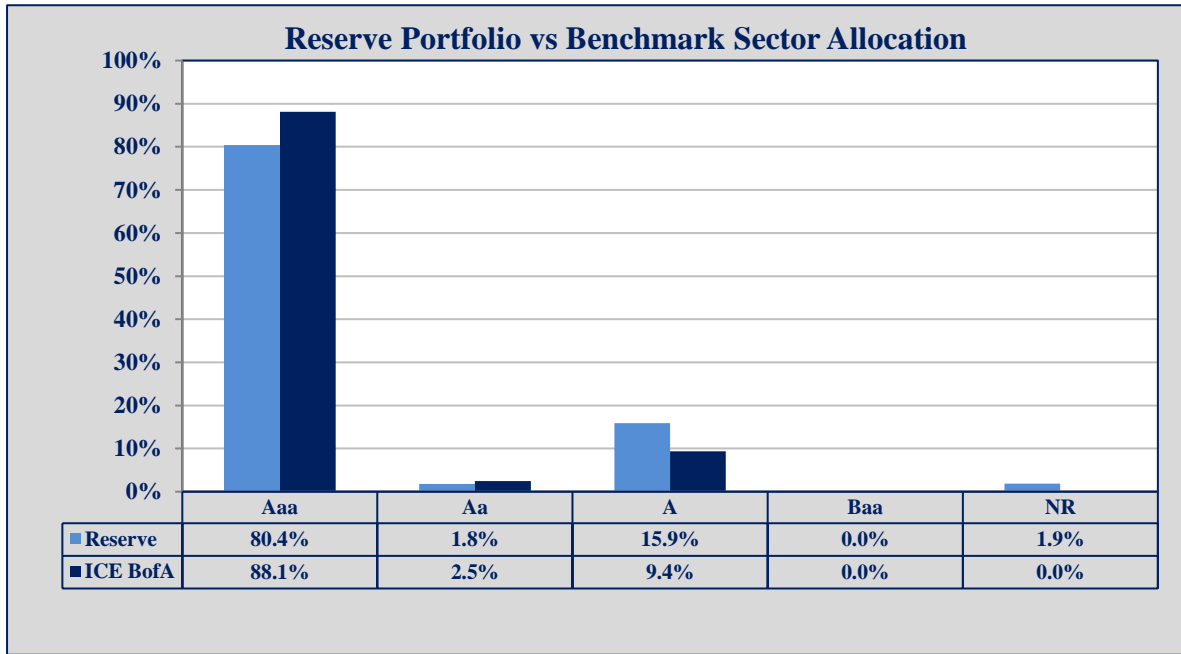


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

- 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

February 28, 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

February 28, 2022

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.88%	0.80%	0.74%	0.63%	1.09%	1.27%
60 Day CP/30 Day Agy Benchmark*	0.20%	0.14%	0.10%	0.09%	0.80%	1.16%
Variance	0.67%	0.66%	0.64%	0.53%	0.29%	0.12%

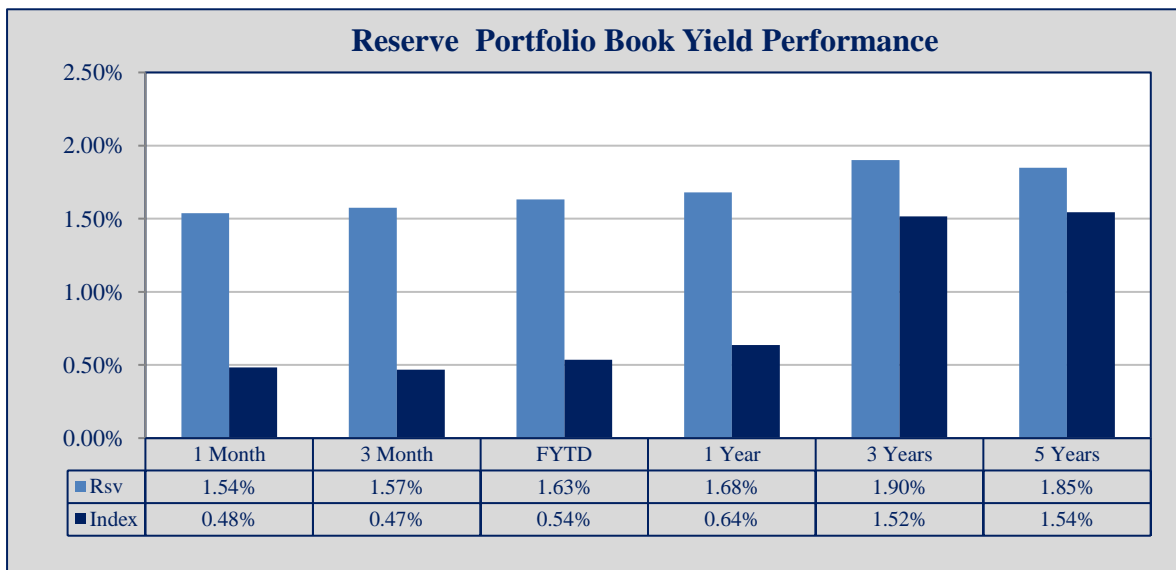
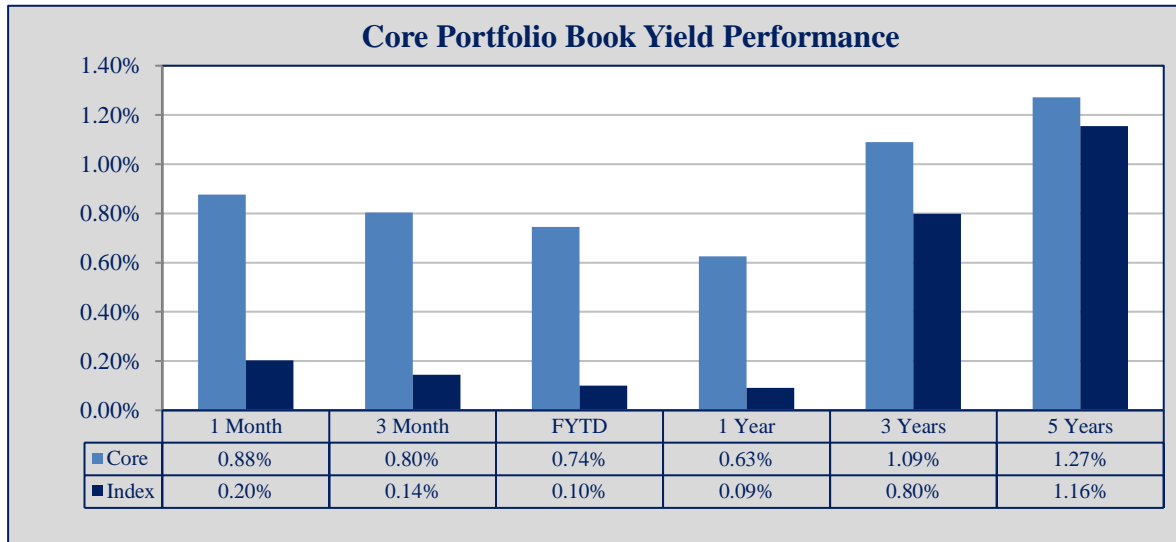
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.54%	1.57%	1.63%	1.68%	1.90%	1.85%
1-5 Year Govt/Corp Index**	0.48%	0.47%	0.54%	0.64%	1.52%	1.54%
Variance	1.05%	1.11%	1.10%	1.04%	0.39%	0.30%

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

February 28, 2022

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.17%	1.13%	1.08%	1.03%	0.00%	0.00%
5-10 Year US Treasury Index*	0.98%	0.94%	0.88%	0.84%	0.00%	0.00%
Variance	0.19%	0.18%	0.20%	0.19%	N/A	N/A

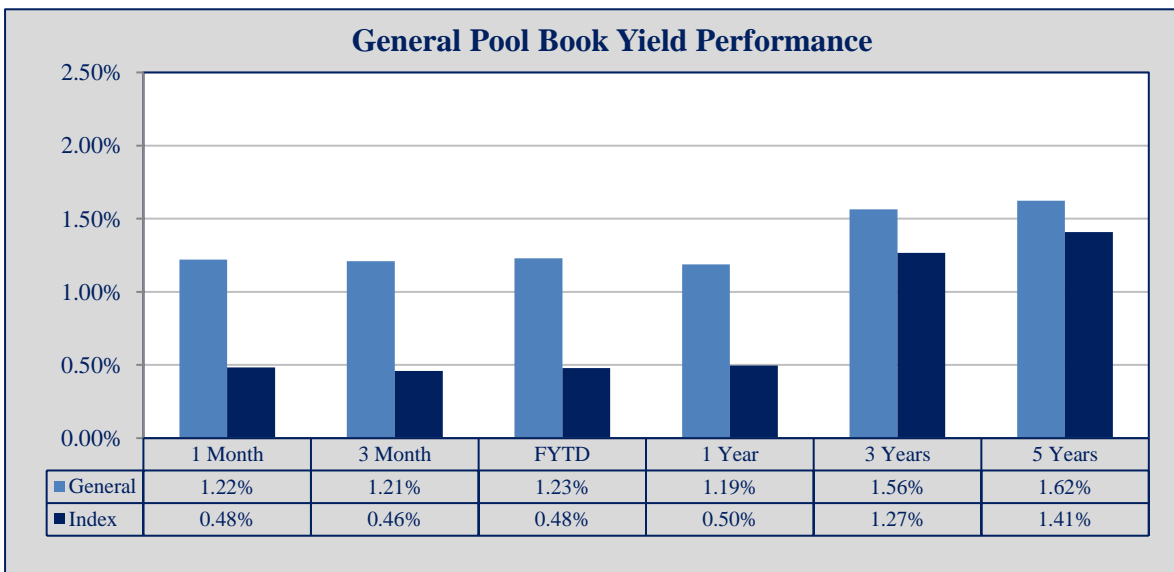
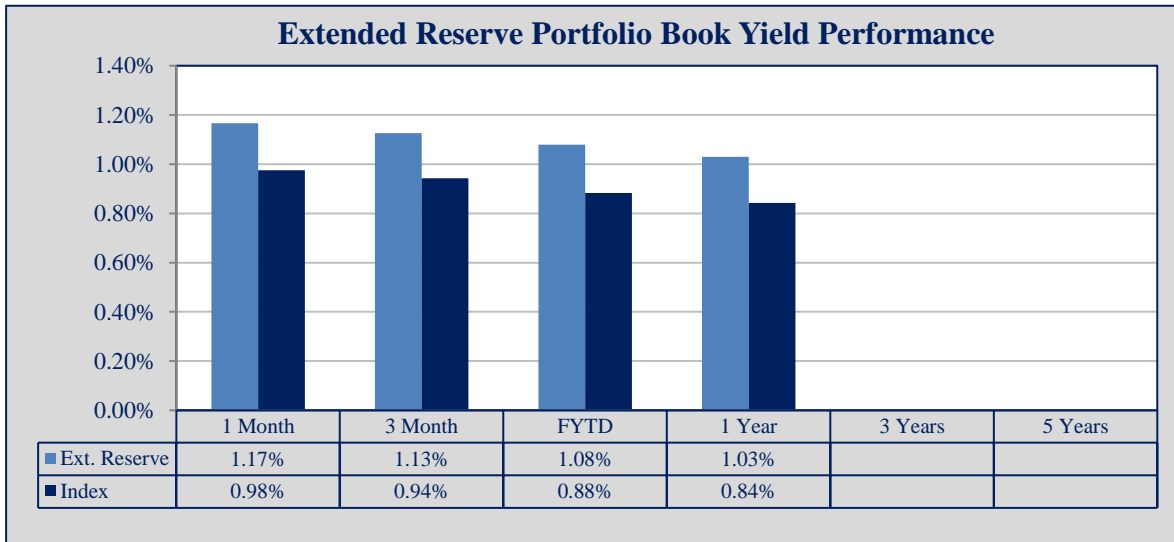
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	1.22%	1.21%	1.23%	1.19%	1.56%	1.62%
Weighted Benchmark**	0.48%	0.46%	0.48%	0.50%	1.27%	1.41%
Variance	0.74%	0.75%	0.75%	0.69%	0.30%	0.21%

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.

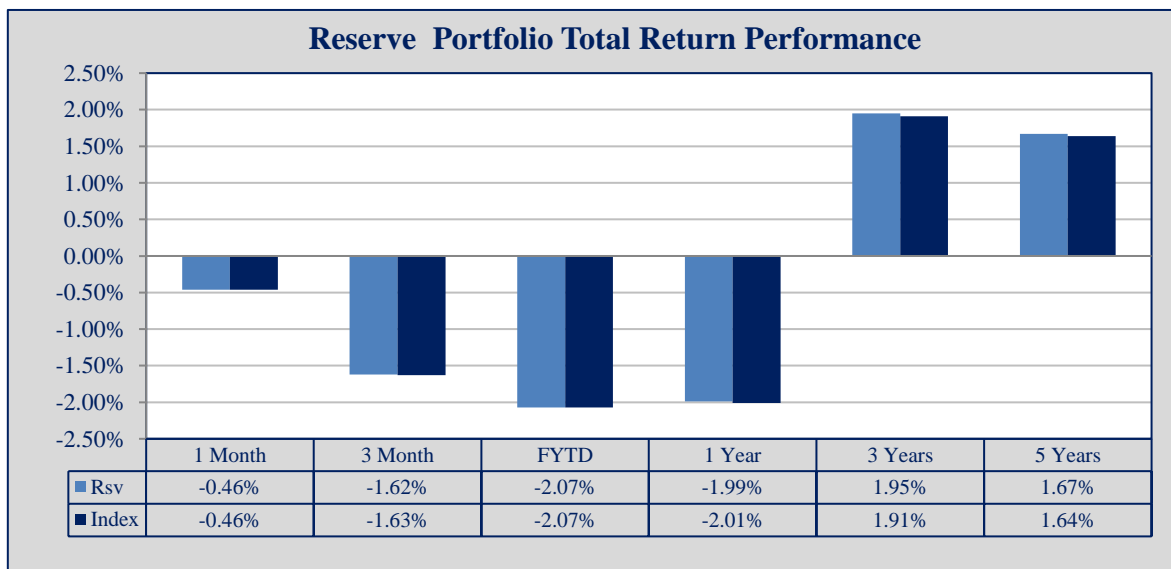
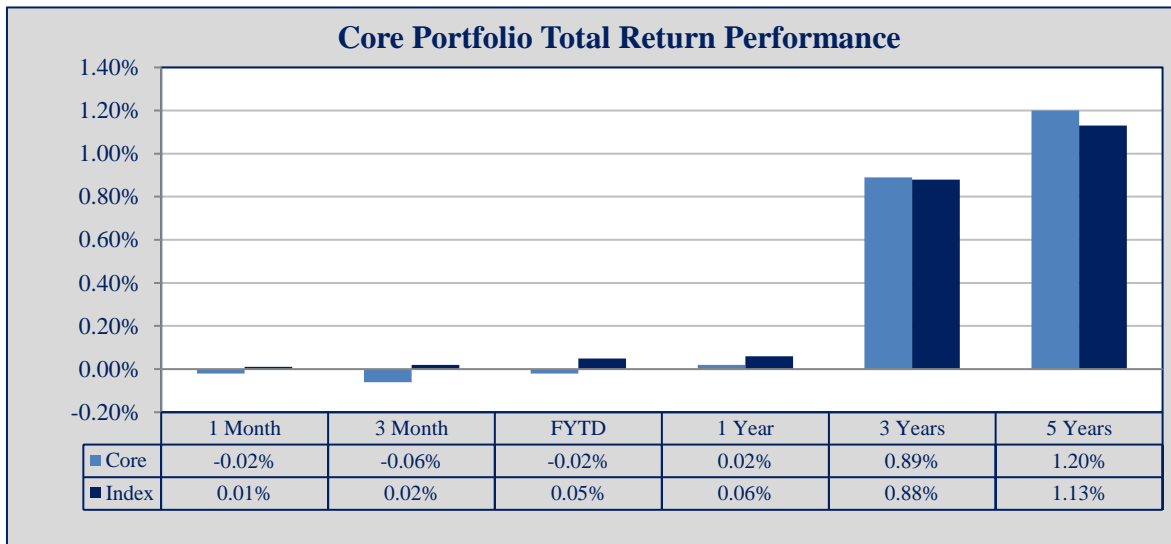


TOTAL RETURN PERFORMANCE
 February 28, 2022

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	-0.02%	-0.06%	-0.02%	0.02%	0.89%	1.20%
3 Month Treasury Bill Index*	0.01%	0.02%	0.05%	0.06%	0.88%	1.13%
Variance	-0.03%	-0.08%	-0.07%	-0.04%	0.01%	0.07%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.46%	-1.62%	-2.07%	-1.99%	1.95%	1.67%
1-5 Year Govt/Corp Index*	-0.46%	-1.63%	-2.07%	-2.01%	1.91%	1.64%
Variance	0.00%	0.01%	0.00%	0.02%	0.04%	0.03%

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

February 28, 2022

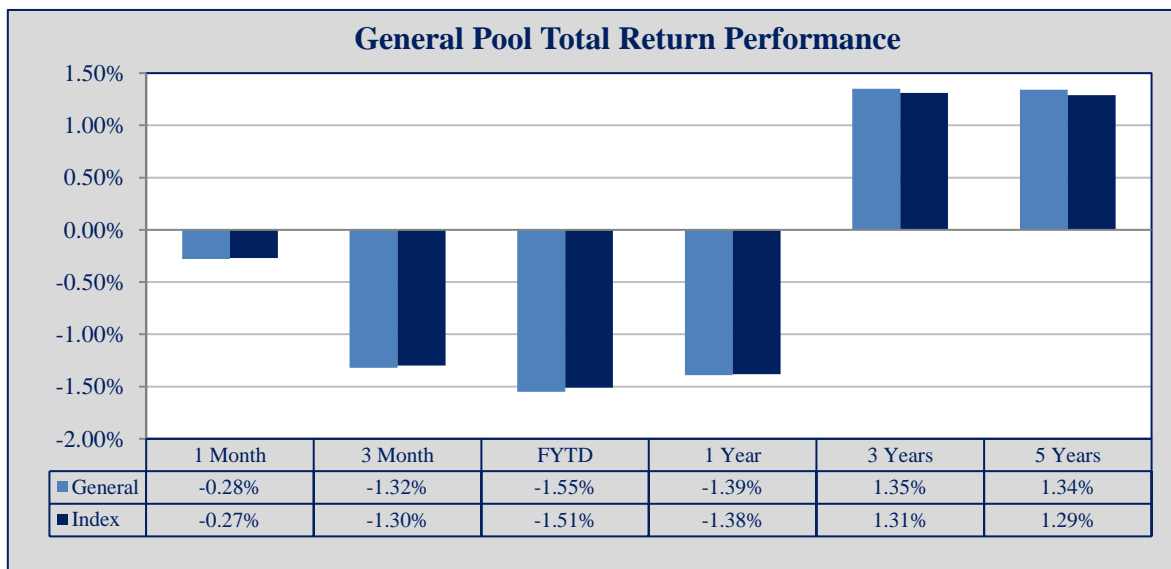
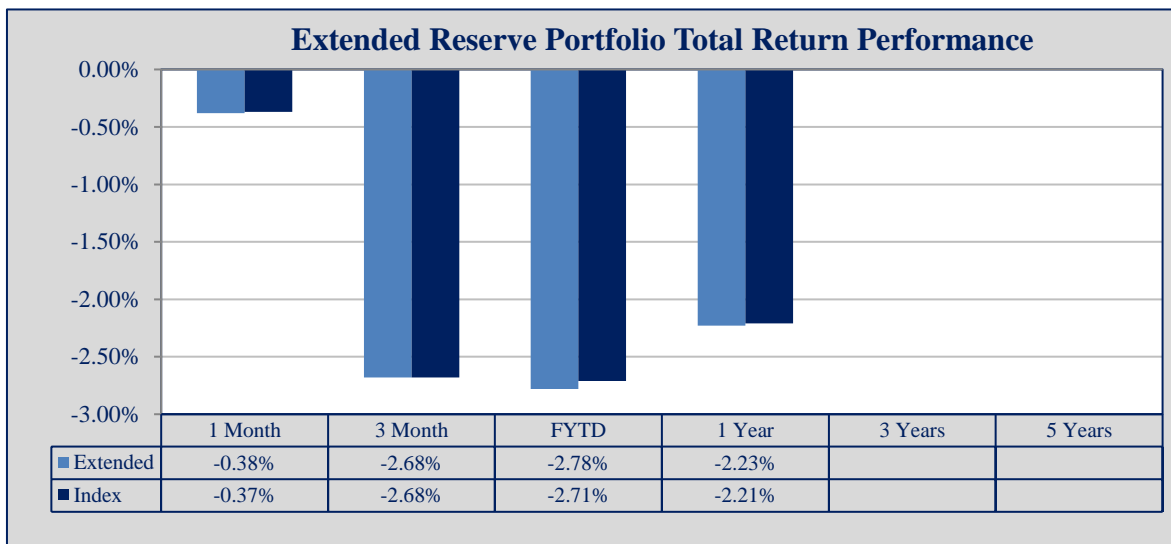
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	-0.38%	-2.68%	-2.78%	-2.23%	N/A	N/A
5-10 Year Treasury Index*	-0.37%	-2.68%	-2.71%	-2.21%	N/A	N/A
Variance	-0.01%	0.00%	-0.07%	-0.02%	N/A	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	-0.28%	-1.32%	-1.55%	-1.39%	1.35%	1.34%
General Portfolio Weighted Index**	-0.27%	-1.30%	-1.51%	-1.38%	1.31%	1.29%
Variance	-0.01%	-0.02%	-0.04%	-0.01%	0.04%	0.05%

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

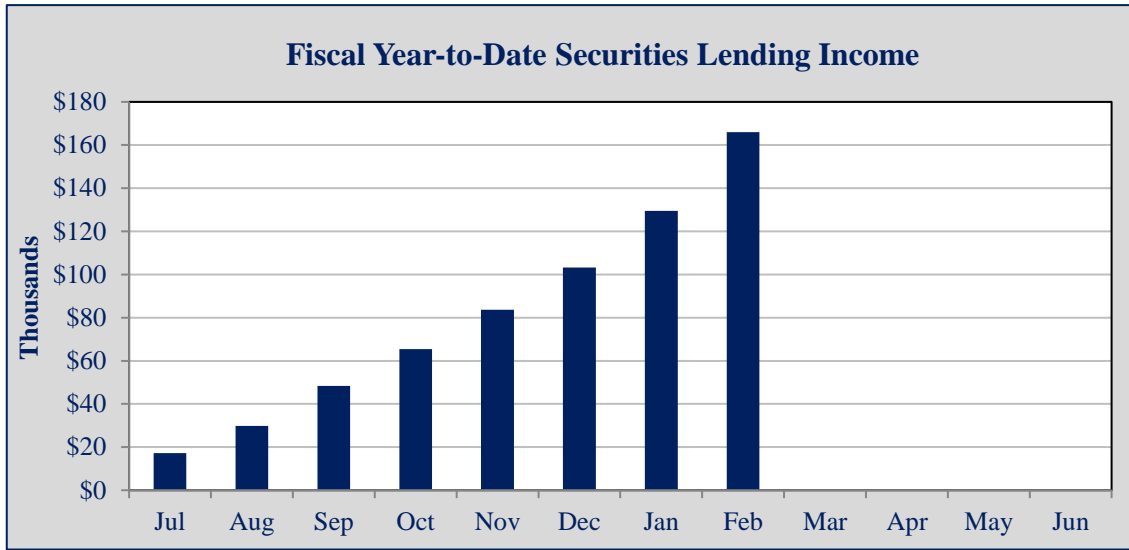
*Performance is measured using ice BofA Indices

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



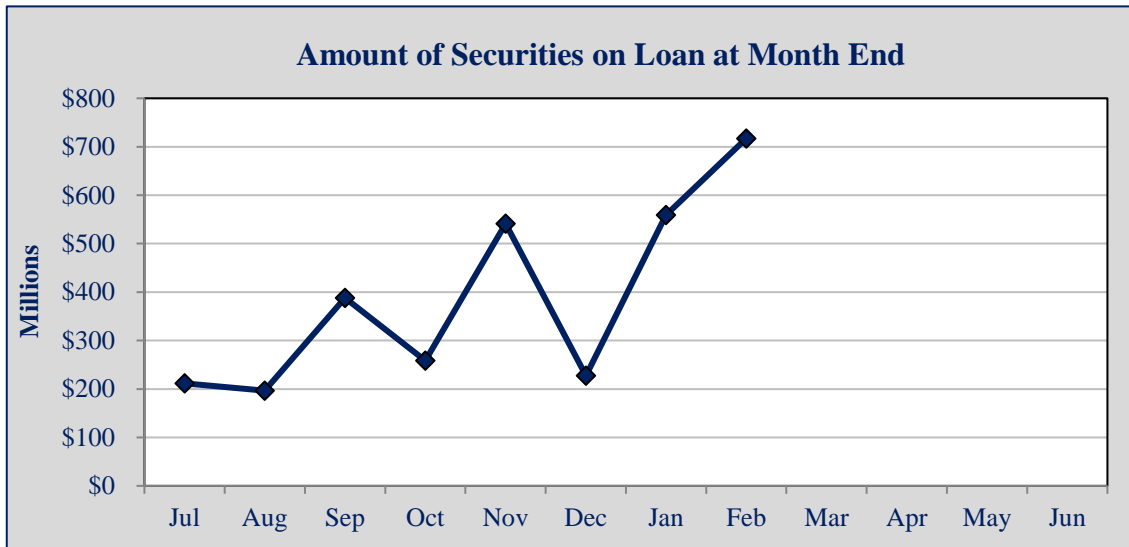
SECURITIES LENDING INFORMATION

February 28, 2022



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$17	\$13	\$18	\$17	\$18	\$20	\$26	\$36				
FYTD*	\$17	\$30	\$48	\$65	\$84	\$103	\$129	\$166				

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$212	\$197	\$388	\$259	\$541	\$227	\$559	\$717				

*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: 2/28/22

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		3/1/2022	Bank				10,000,000	10,000,000	10,000,000		
Bk of New York Mellon - Sweep	0.010	3/1/2022	MMF	AAA	Aaa-mf		400,003	400,003	400,003	2	0.010
Treasury Plus Money Market	0.010	3/1/2022	MMF	AAA	Aaa-mf	94975H312	64,492,115	64,492,115	64,492,115	256	0.010
LAIF	0.278	3/1/2022	LAIF	NR	NR	SYS34208	1,000,406	1,000,406	1,000,406	1,752	0.278
LAIF	0.278	3/1/2022	LAIF	NR	NR	SYS50078	1,001,018	1,001,018	1,001,018	1,752	0.278
LAIF	0.278	3/1/2022	LAIF	NR	NR	SYS50080	1,000,743	1,000,743	1,000,743	1,752	0.278
LAIF	0.278	3/1/2022	LAIF	NR	NR	SYS50081	1,000,265	1,000,265	1,000,265	1,752	0.278
Landesbank Baden-Wurt	0.000	3/1/2022	CP	NR	P-1	5148X1C19	25,839,000	25,835,038	25,838,935	0	0.123
Sumitomo Mitsui	0.000	3/1/2022	CP	A-1	P-1	86563HC16	62,947,000	62,932,907	62,946,858	0	0.134
Home Depot	3.250	3/1/2022	Corp	A	A2	437076BV3	10,000,000	9,991,415	10,000,000	162,500	3.336
Johnson & Johnson	2.250	3/3/2022	Corp	AAA	Aaa	478160CD4	10,000,000	9,994,454	10,000,300	111,250	2.305
Sumitomo Mitsui	0.000	3/8/2022	CP	A-1	P-1	86563HC81	39,175,000	39,161,126	39,174,182	0	0.175
Toyota	0.000	3/9/2022	CP	A-1+	P-1	89233HC93	137,288,000	137,250,818	137,285,254	0	0.154
Landesbank Baden-Wurt	0.000	3/10/2022	CP	NR	P-1	5148X1CA9	30,385,000	30,380,544	30,384,012	0	0.123
Pfizer	2.800	3/11/2022	Corp	A+	A1	717081ER0	10,000,000	9,999,800	10,005,800	132,222	2.802
Toyota	0.000	3/15/2022	CP	A-1+	P-1	89233HCF9	30,000,000	29,992,375	29,999,000	0	0.154
Sumitomo Mitsui	0.000	3/21/2022	CP	A-1	P-1	86563HCM0	36,000,000	35,993,560	35,996,955	0	0.144
ING	0.000	3/23/2022	CP	A-1	P-1	4497W1CP9	152,000,000	151,921,467	151,989,220	0	0.206
Hershey	0.000	3/24/2022	CP	A-1	P-1	42786UCQ6	30,384,000	30,377,906	30,382,420	0	0.195
Koch Industries	0.000	3/28/2022	CP	A-1+	P-1	50000ECU6	18,300,000	18,296,086	18,298,335	0	0.144
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	30,000,000	29,984,045	30,041,700	234,890	1.929
U.S. Treasury Note	1.875	3/31/2022	Tsy	AA+	Aaa	912828W89	55,000,000	55,060,903	55,076,450	430,632	1.763
Canadian Imperial Bank	0.000	4/1/2022	CP	A-1	P-1	13609CD16	62,000,000	61,955,980	61,992,670	0	0.185
Koch Industries	0.000	4/1/2022	CP	A-1+	P-1	50000ED19	55,150,000	55,132,597	55,143,431	0	0.165
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	5,000,000	5,000,000	5,007,650	49,313	2.367
State of California	2.367	4/1/2022	Muni	AA-	Aa2	13063DAD0	15,000,000	15,001,532	15,022,950	147,938	2.357
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	10,000,000	9,990,895	10,015,900	76,042	1.966
FNMA Note	1.875	4/5/2022	Agy	AA+	Aaa	3135G0T45	15,000,000	14,986,342	15,023,850	114,063	1.966
Landesbank Baden-Wurt	0.000	4/6/2022	CP	NR	P-1	5148X1D67	30,936,000	30,920,584	30,927,574	0	0.237
Toronto Dominion	0.200	4/6/2022	CD	A-1+	P-1	89114WNN1	100,000,000	100,000,000	100,001,000	37,778	0.203
Landesbank Baden-Wurt	0.000	4/7/2022	CP	NR	P-1	5148X1D75	52,666,000	52,648,591	52,650,990	0	0.175
Landesbank Baden-Wurt	0.000	4/14/2022	CP	NR	P-1	5148X1DE0	96,784,000	96,728,215	96,747,101	0	0.257
Landesbank Baden-Wurt	0.000	4/19/2022	CP	NR	P-1	5148X1DK6	26,137,000	26,127,003	26,125,021	0	0.175
U.S. Treasury Bill	0.000	4/28/2022	Tsy	A-1+	P-1	912796P37	50,000,000	49,991,158	49,984,000	0	0.055
Landesbank Baden-Wurt	0.000	4/29/2022	CP	NR	P-1	5148X1DV2	50,000,000	49,963,833	49,968,334	0	0.288

*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	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	25,000,000	25,009,570	25,063,500	156,682	1.836
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	40,000,000	39,921,763	40,101,600	250,691	2.074
U.S. Treasury Note	1.875	4/30/2022	Tsy	AA+	Aaa	912828X47	35,000,000	34,936,795	35,088,900	219,354	2.073
Natl Securities Clearing	0.000	5/2/2022	CP	A-1+	P-1	63763QE29	40,032,000	40,000,341	40,010,843	0	0.401
Pepsico	2.250	5/2/2022	Corp	A+	A1	713448DT2	15,000,000	14,994,378	15,020,550	111,563	2.290
Sumitomo Mitsui	0.000	5/3/2022	CP	A-1	P-1	86563HE30	14,457,000	14,447,105	14,447,105	0	0.288
Sumitomo Mitsui	0.000	5/3/2022	CP	A-1	P-1	86563HE30	15,836,000	15,822,104	15,825,161	0	0.401
BNP Paribas	0.000	5/4/2022	CP	A-1	P-1	09659CE46	125,000,000	124,898,889	124,919,201	0	0.288
ING	0.000	5/5/2022	CP	A-1	P-1	4497W1E51	40,700,000	40,663,913	40,675,078	0	0.391
BNP Paribas	0.000	5/9/2022	CP	A-1	P-1	09659CE95	100,000,000	99,915,222	99,924,750	0	0.288
Apple	2.300	5/11/2022	Corp	AA+	Aaa	037833CQ1	10,000,000	9,996,608	10,023,600	70,278	2.336
Intel	2.350	5/11/2022	Corp	A+	A1	458140BB5	15,000,000	14,998,256	15,031,200	107,708	2.362
United Parcel	2.350	5/16/2022	Corp	A-	A2	911312BC9	10,000,000	9,997,274	9,991,300	68,542	2.378
Sumitomo Mitsui	0.000	5/18/2022	CP	A-1	P-1	86563HEJ5	50,000,000	49,953,333	49,951,722	0	0.329
Sumitomo Mitsui	0.000	5/18/2022	CP	A-1	P-1	86563HEJ5	56,000,000	55,946,613	55,945,929	0	0.340
US Bank	2.650	5/23/2022	Corp	AA-	A1	90331HPC1	10,000,000	9,996,516	10,028,300	72,139	2.686
Sumitomo Mitsui	0.000	5/27/2022	CP	A-1	P-1	86563HET3	41,100,000	41,049,036	41,052,479	0	0.494
U.S. Treasury Note	1.750	5/31/2022	Tsy	AA+	Aaa	912828XR6	80,000,000	79,992,438	80,255,200	350,000	1.759
Landesbank Baden-Wurt	0.000	6/1/2022	CP	NR	P-1	5148X1F16	73,587,000	73,481,035	73,583,423	0	0.556
Sumitomo Mitsui	0.000	6/1/2022	CP	A-1	P-1	86563HF13	49,578,000	49,519,388	49,514,986	0	0.391
Toyota	0.000	6/1/2022	CP	A-1+	P-1	89233HF17	38,750,000	38,700,917	38,697,746	0	0.412
FFCB Note	1.630	6/15/2022	Agy	AA+	Aaa	3133ELDK7	25,000,000	24,999,492	25,089,250	86,028	1.632
Truist Financial Corp	3.050	6/20/2022	Corp	A-	A3	05531FBG7	12,000,000	11,999,892	12,054,360	72,183	3.050
ING	0.000	6/23/2022	CP	A-1	P-1	4497W1FP6	250,000,000	249,627,431	249,526,423	0	0.299
JPMorgan Securites	0.000	6/23/2022	CP	A-1	P-1	46640QFP1	123,550,000	123,304,959	123,296,225	0	0.618
Landesbank Baden-Wurt	0.000	6/23/2022	CP	NR	P-1	5148X1FP3	60,000,000	59,900,600	59,879,633	0	0.432
Mizuho Bank	0.000	6/23/2022	CP	A-1	P-1	60689GFP6	150,000,000	149,757,188	149,732,625	0	0.324
Mizuho Bank	0.000	6/23/2022	CP	A-1	P-1	60689GFP6	125,000,000	124,799,844	124,777,188	0	0.324
Royal Bank of Canada	0.000	6/23/2022	CP	A-1+	P-1	78015DFP0	200,000,000	199,691,667	199,614,750	0	0.309
Toyota	0.000	6/23/2022	CP	A-1+	P-1	89233HFP4	175,000,000	174,686,944	174,686,943	0	0.577
U.S. Treasury Bill	0.000	6/23/2022	Tsy	A-1+	P-1	912796R43	250,000,000	249,817,708	249,650,000	0	0.154
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	64,933,404	65,264,550	188,536	1.854
U.S. Treasury Note	1.750	6/30/2022	Tsy	AA+	Aaa	912828XW5	65,000,000	65,262,828	65,264,550	188,536	1.342
PNC Bank	2.450	7/28/2022	Corp	A	A2	69353RFE3	20,000,000	19,999,642	20,094,000	44,917	2.452
U.S. Treasury Note	1.875	7/31/2022	Tsy	AA+	Aaa	9128282P4	50,000,000	50,021,152	50,267,500	75,104	1.832
Procter & Gamble	2.150	8/11/2022	Corp	AA-	Aa3	742718EU9	10,000,000	9,997,242	10,051,500	11,944	2.179

*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	1.500	8/15/2022	Tsy	AA+	Aaa	912828YA2	70,000,000	70,038,101	70,287,000	40,608	1.442
Philip Morris	2.375	8/17/2022	Corp	A	A2	718172CA5	10,000,000	9,991,100	10,051,600	9,236	2.469
Bank of New York Mellon	1.950	8/23/2022	Corp	A	A1	06406RAK3	10,000,000	9,998,957	10,046,300	4,333	1.961
U.S. Treasury Note	1.625	8/31/2022	Tsy	AA+	Aaa	9128282S8	40,000,000	39,965,313	40,182,800	1,766	1.713
U.S. Treasury Note	1.875	8/31/2022	Tsy	AA+	Aaa	912828L24	50,000,000	50,130,780	50,291,000	2,548	1.610
FNMA Note	1.375	9/6/2022	Agy	AA+	Aaa	3135G0W33	25,000,000	24,972,933	25,092,500	167,101	1.492
IADB Note	1.750	9/14/2022	Supra	AAA	Aaa	4581X0CZ9	20,000,000	19,986,546	20,095,000	162,361	1.821
Public Storage	2.370	9/15/2022	Corp	A	A2	74460DAB5	5,000,000	5,000,000	5,025,550	54,642	2.390
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	60,000,000	59,964,301	60,260,400	415,193	1.563
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	15,000,000	14,998,151	15,102,300	121,667	2.013
FNMA Note	2.000	10/5/2022	Agy	AA+	Aaa	3135G0T78	10,000,000	9,998,767	10,068,200	81,111	2.013
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	50,000,000	49,997,251	50,394,500	334,254	2.005
U.S. Treasury Note	2.000	10/31/2022	Tsy	AA+	Aaa	9128283C2	90,000,000	90,411,225	90,710,100	601,657	1.540
Philip Morris	2.500	11/2/2022	Corp	A	A2	718172CD9	20,000,000	19,984,175	20,148,600	165,278	2.586
U.S. Treasury Note	1.625	11/15/2022	Tsy	AA+	Aaa	912828TY6	75,000,000	75,017,106	75,413,250	356,872	1.601
Caterpillar	1.950	11/18/2022	Corp	A	A2	14913Q3C1	10,000,000	9,998,438	10,054,800	55,792	1.966
Caterpillar	2.550	11/29/2022	Corp	A	A2	14913Q2E8	15,000,000	14,997,487	15,161,100	97,750	2.567
U.S. Treasury Note	2.000	11/30/2022	Tsy	AA+	Aaa	912828M80	60,000,000	59,940,469	60,489,600	300,000	2.101
MUFG Union Bank	2.100	12/9/2022	Corp	A	A2	90520EAK7	12,000,000	12,000,000	12,073,680	57,400	2.099
U.S. Treasury Note	1.625	12/15/2022	Tsy	AA+	Aaa	912828YW4	50,000,000	50,008,852	50,279,500	169,643	1.606
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	15,000,000	14,986,047	15,141,150	52,831	2.220
U.S. Treasury Note	2.125	12/31/2022	Tsy	AA+	Aaa	912828N30	45,000,000	44,958,845	45,423,450	158,494	2.218
U.S. Treasury Note	1.500	1/15/2023	Tsy	AA+	Aaa	912828Z29	80,000,000	80,127,594	80,347,200	149,171	1.331
US Bank	2.850	1/23/2023	Corp	AA-	A1	90331HNL3	20,000,000	19,997,653	20,258,800	60,167	2.862
U.S. Treasury Note	2.375	1/31/2023	Tsy	AA+	Aaa	9128283U2	50,000,000	49,925,391	50,611,500	95,131	2.527
Adobe	1.700	2/1/2023	Corp	A+	A2	00724PAA7	5,000,000	4,997,712	5,018,000	7,083	1.746
PACCAR	1.900	2/7/2023	Corp	A+	A1	69371RQ41	15,000,000	14,999,783	15,087,300	19,000	1.901
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	110,000,000	109,967,344	111,667,600	7,846	2.655
U.S. Treasury Note	2.625	2/28/2023	Tsy	AA+	Aaa	9128284A5	30,000,000	29,935,895	30,454,800	2,140	2.843
Total		0.323					4,857,475,550	4,854,851,424	4,864,564,092	7,329,171	0.877

*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
Date: 2/28/22

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	3/1/2022	MMF	AAA	Aaa-mf		150,001	150,001	150,001	2	0.010
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,995,300	9,975,200	59,375	1.266
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,985,200	20,110,200	201,667	2.222
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,671,289	86,252,050	887,363	2.583
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,983,650	15,340,800	179,375	3.524
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,940,430	25,454,000	229,800	2.801
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,801,758	25,454,000	229,800	2.923
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	100,000,000	100,281,250	101,816,000	919,199	2.688
Philip Morris	1.125	5/1/2023	Corp	A	A2	718172CQ0	10,000,000	9,966,500	9,968,900	37,500	1.239
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,993,200	10,254,300	101,583	3.465
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,252,344	86,643,900	584,375	2.686
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,961,914	25,483,500	171,875	2.783
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,986,000	9,893,900	9,778	0.447
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,995,000	10,250,000	73,889	3.511
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,755,859	50,916,000	217,541	2.730
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,264,063	66,190,800	282,804	2.525
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,991,800	9,889,600	10,889	0.708
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,994,400	9,884,400	9,750	0.669
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,992,300	10,240,400	34,514	3.567
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,744,531	61,254,000	132,182	2.842
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,901,563	30,627,000	66,091	2.822
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	9,843,800	2,367	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,123,047	153,193,500	11,209	2.732
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,860,400	40,919,600	539,861	2.953
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,993,600	4,905,700	8,698	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	7,500,000	7,497,375	7,394,700	23,750	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,890,625	35,843,500	420,192	2.943
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,909,180	25,602,500	300,137	2.954
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,998,200	10,304,400	140,931	3.654
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,755,859	51,222,500	480,490	2.981
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	153,673,828	150,627,000	814,744	0.943
American Express	0.750	11/3/2023	Corp	BBB+	A2	025816CK3	15,000,000	14,998,500	14,756,550	36,563	0.755
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,118,750	82,050,400	575,000	2.843
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,503,125	81,003,200	425,000	1.978
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,976,900	15,468,150	132,813	3.784

*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
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,987,500	9,761,000	9,333	0.442
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,156,836	56,211,650	239,296	2.564
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,997,300	10,280,100	49,319	3.356
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,100	10,304,600	48,875	3.452
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,100	14,652,000	9,375	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,866,500	25,532,500	82,031	2.740
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,986,400	10,334,200	38,528	3.680
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	54,328,450	48,660	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,101,563	40,804,800	80,111	2.446
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,745,076	59,386,200	42,058	1.090
3M Company	3.250	2/14/2024	Corp	A+	A1	88579YBB6	10,000,000	10,117,200	10,294,200	15,347	2.995
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,324,219	101,813,000	6,454	2.520
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	10,179,900	125,667	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A2	46647PBZ8	25,000,000	25,000,000	24,693,500	79,865	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	9,789,000	33,958	0.767
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,463,800	52,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	75,999,000	665,522	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	20,266,400	177,473	2.314
Morgan Stanley	0.731	4/5/2024	Corp	BBB+	A1	61772BAA1	10,000,000	10,000,000	9,865,100	29,646	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	9,654,950	9,653,058	9,681,598	4,318	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,915,625	40,645,200	300,829	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	25,266,500	167,127	1.997
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,935,156	35,373,100	233,978	0.836
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,764,600	13,625	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,942,700	15,344,850	132,500	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	9,746,600	16,194	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	48,638,500	36,602	0.326
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	10,219,500	82,333	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	80,875,200	400,000	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	20,218,800	100,000	1.884
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	9,822,200	11,186	0.523
Nvidia	0.584	6/14/2024	Corp	A-	A2	67066GAL8	15,000,000	15,000,000	14,606,850	18,737	0.584
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	80,881,600	265,193	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	10,131,100	26,389	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	70,366,100	98,135	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	10,120,800	20,833	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	6,797,280	2,771	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	15,067,800	14,333	2.197
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	24,293,000	3,626	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	10,032,300	8,413	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	70,560,700	3,567	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	40,320,400	2,038	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	10,020,000	85,069	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,977,200	9,999,700	85,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,356,600	9,999,700	85,000	0.621
Chase Credit Card ABS	2.160	9/15/2024	ABS	AAA	NR	161571FQ2	15,000,000	15,098,438	15,100,050	14,400	1.868
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	38,814,000	69,199	0.526
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	19,453,600	43,889	0.525
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	76,054,500	665,522	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	24,953,250	156,593	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	50,703,000	443,681	1.581
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	10,016,000	80,000	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	10,006,500	61,389	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	20,013,000	122,778	1.661
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	9,911,500	51,563	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,683,950	50,104	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	74,838,750	376,036	1.630
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	10,057,300	67,486	2.170
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	99,742,000	375,000	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	10,024,800	50,764	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	120,496,800	348,066	1.690
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,859,400	15,625	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,859,400	15,625	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	34,974,800	85,313	1.692
John Deere	1.250	1/10/2025	Corp	A	A2	24422EYV2	15,000,000	14,992,950	14,704,500	26,563	1.266
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	19,627,400	40,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	19,688,200	38,667	1.496
Chase Credit Card ABS	1.530	1/15/2025	ABS	AAA	NR	161571HP2	20,500,000	20,495,303	20,559,450	13,940	1.545
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	15,020,550	34,167	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,896,900	18,058	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	24,834,000	27,538	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	49,668,000	55,076	0.964

*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	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	39,734,400	44,061	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	5,005,250	7,917	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAE0	15,000,000	14,988,450	14,936,100	11,875	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,931,100	9,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	12,034,080	9,333	1.842
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	4,958,900	4,111	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	24,918,000	14,503	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A2	46647PBY1	12,500,000	12,500,000	12,132,000	2,932	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	78,847,200	2,446	0.356
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	19,442,000	70,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,841,800	64,549	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	96,602,000	208,791	0.236
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	19,364,000	44,792	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	14,546,400	52,460	0.976
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,719,900	32,700	0.981
Philip Morris	1.500	5/1/2025	Corp	A	A2	718172CN7	5,000,000	4,975,600	4,884,050	25,000	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,883,600	17,188	1.162
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,699,900	22,083	0.810
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	30,435,900	186,671	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	45,653,850	280,007	1.606
Morgan Stanley	0.790	5/30/2025	Corp	BBB+	A1	61747YEA9	12,000,000	12,000,000	11,578,680	23,963	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A2	46647PCH7	10,000,000	10,000,000	9,681,900	20,600	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,652,200	19,556	0.808
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,553,200	3,626	0.687
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	60,633,000	46,409	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	30,316,500	23,204	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	5,052,750	3,867	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	30,316,500	23,204	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	14,290,800	2,521	0.598
Morgan Stanley	0.864	10/21/2025	Corp	BBB+	A1	6174468R3	10,000,000	10,000,000	9,581,900	31,200	0.864
Morgan Stanley	1.164	10/21/2025	Corp	BBB+	A1	61747YEG6	10,000,000	10,000,000	9,656,600	42,680	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	23,841,750	42,708	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	14,284,200	27,958	0.583
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,507,000	22,500	0.783
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	14,238,900	26,250	0.816
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	14,000,000	13,998,884	13,639,622	2,676	0.434

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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
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	8,000,000	7,998,314	7,872,080	1,956	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,849,300	20,140	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	19,014,800	13,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	19,122,200	8,944	0.746
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	69,743,100	43,992	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	29,889,900	18,854	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	24,908,250	15,711	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	24,908,250	15,711	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	24,908,250	15,711	0.446
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A2	46647PCV6	20,000,000	20,000,000	20,047,800	10,092	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	23,847,500	111,875	0.946
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	28,850,400	93,956	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	7,000,000	6,999,851	6,848,800	2,209	0.712
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	57,651,600	150,414	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	19,270,400	60,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	24,017,000	86,250	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	9,580,600	33,861	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	28,795,200	56,250	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	28,795,200	56,250	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	50,799,000	265,625	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	35,559,300	185,938	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	5,079,900	26,563	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	31,495,380	164,688	0.451
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	13,500,000	13,498,234	13,174,785	2,760	0.466
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	9,791,900	2,000	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	9,595,600	21,583	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,578,100	22,813	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	11,493,720	27,375	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	28,929,000	43,508	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,813,330	5,744	0.552
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	19,056,200	10,014	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,785,600	3,299	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	14,370,600	8,625	1.189
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	10,000,000	9,998,039	10,023,047	4,133	1.876
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	33,516,700	713	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	19,689,800	747	0.604

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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	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	34,457,150	1,308	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	19,689,800	747	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	24,612,250	934	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	34,457,150	1,308	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,577,400	62,111	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,553,700	53,347	1.186
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,649,100	51,875	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	30,151,500	245,313	0.709
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	24,049,750	91,346	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	9,634,800	49,833	1.340
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	16,446,990	91,163	1.683
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,850,200	23,333	1.532
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	17,607,960	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,678,400	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	9,000,000	8,999,218	8,909,460	4,725	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	19,561,000	62,500	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	24,877,000	101,563	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	14,926,200	60,938	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	34,827,800	142,188	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	44,778,600	182,813	0.530
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	50,000,000	50,135,112	50,037,000	145,028	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	15,011,100	43,508	1.449
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	19,670,000	50,667	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	29,643,600	60,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,918,000	20,042	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	19,782,800	39,861	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	14,834,700	18,025	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	74,173,500	90,124	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	69,228,600	84,116	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	29,963,100	47,500	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,932,200	13,444	2.203
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	10,021,600	4,900	1.973
Total		2.838					5,789,304,951	5,846,123,618	5,776,080,362	20,694,935	1.538

*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: 2/28/22

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	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,825,000	29,669,400	36,050	1.002
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	75,000,000	77,783,203	76,830,750	65,262	1.690
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	85,000,000	88,409,961	82,523,100	2,599	0.533
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,359,766	9,708,600	306	0.590
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,428,516	9,708,600	306	0.490
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	75,000,000	75,439,453	72,814,500	2,293	1.020
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,273,438	19,417,200	611	0.868
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	50,000,000	50,488,281	47,301,000	130,495	0.481
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,979,688	37,495,200	50,000	0.507
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,836,360	30,056,773	44,909	0.720
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,029,297	23,407,250	20,718	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,983,008	14,044,350	12,431	0.517
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	50,000,000	50,367,188	46,814,500	41,436	0.392
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	35,000,000	35,136,719	32,770,150	29,006	0.441
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,061,523	23,343,750	340	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,103,125	51,356,250	747	0.472
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,098,438	32,681,250	476	0.459
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,954,297	61,211,800	39,054	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,846,094	9,417,200	6,008	0.980
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	148,628,906	145,260,000	782,967	1.388
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	96,801,000	417,818	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	48,400,500	208,909	1.183
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	16,313,684	47,300	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	96,645,000	207,182	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	62,819,250	134,669	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	11,232,480	12,847	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	86,164,200	2,751	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	32,794,020	177,473	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	48,592,000	229,800	1.468
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	45,000,000	45,305,859	44,077,050	168,750	1.398
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,231,445	73,461,750	281,250	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,003,906	49,773,500	70,097	1.749
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	100,000,000	100,210,938	100,375,000	5,095	1.843
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	9,363,000	14,444	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	74,091,750	47,134	0.775

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	9,878,900	6,285	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	74,091,750	47,134	1.414
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	87,725,440	450,939	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	30,903,280	158,854	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	49,844,000	256,215	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	29,906,400	153,729	1.100
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	977,150	580	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,885,750	2,901	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,908,600	2,320	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	14,657,250	8,702	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	8,794,350	5,221	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	10,748,650	6,381	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	9,771,500	5,801	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	9,771,500	5,801	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	63,514,750	37,707	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	19,543,000	11,602	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	14,181,900	58,500	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	18,181,200	36,602	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,545,300	9,151	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	9,090,600	18,301	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	10,908,720	21,961	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,061,700	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	9,061,700	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	18,123,400	12,639	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	16,312,500	4,351	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,531,250	1,209	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	14,500,000	3,867	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	18,125,000	4,834	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	46,174,000	128,108	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	19,393,080	53,805	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	57,447,360	26,540	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	14,126,400	6,526	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,708,800	2,175	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	63,865,100	309,289	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	24,563,500	118,957	1.590

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

Portfolio: Extended Reserve 9218-5 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	9,825,400	47,583	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	14,738,100	71,374	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	25,546,040	123,715	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	9,825,400	47,583	1.509
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	56,962,800	29,006	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	47,469,000	24,171	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	13,783,728	3,442	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	9,411,400	68,750	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	49,879,440	209,365	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	33,572,700	140,919	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	15,051,600	10,877	1.872
Total		7.006					2,899,700,000	2,920,815,801	2,798,625,194	6,057,941	1.166

Portfolio: Wastewater 208

Date: 2/28/22

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	3/1/2022	MMF	AAA	Aaa-mf		220	220	220	0	0.010
Sumitomo Mitsui	0.000	3/1/2022	CP	A-1	P-1	86563HC16	14,500,000	14,499,162	14,499,967	0	0.082
Landesbank Baden-Wuertt	0.110	3/8/2022	CD	NR	P-1	51501HZM4	33,202,000	33,202,000	33,202,000	2,130	0.112
Unilever	0.000	3/15/2022	CP	A-1	P-1	90477ECF9	14,765,000	14,764,147	14,764,631	0	0.082
FHLB DN	0.000	3/21/2022	Agy	A-1+	P-1	313385UN4	33,179,000	33,178,253	33,177,673	0	0.031
Royal Bank of Canada	0.000	4/12/2022	CP	A-1+	P-1	78015DDC1	17,336,000	17,316,786	17,331,672	0	0.154
Toyota	0.000	5/9/2022	CP	A-1+	P-1	89233HE91	8,610,000	8,600,314	8,602,466	0	0.154
FHLB DN	0.000	5/20/2022	Agy	A-1+	P-1	313385XA9	5,603,000	5,600,444	5,599,302	0	0.046
Royal Bank of Canada	0.000	5/31/2022	CP	A-1+	P-1	78015DEX4	15,000,000	14,983,667	14,979,798	0	0.165
BNP Paribas	0.000	6/1/2022	CP	A-1	P-1	09659CF11	4,909,000	4,903,240	4,902,596	0	0.329
ING	0.000	6/1/2022	CP	A-1	P-1	4497W1F19	14,516,000	14,499,869	14,496,500	0	0.324
Societe Generale	0.000	6/1/2022	CP	A-1	P-1	83369CF17	14,315,000	14,299,926	14,296,806	0	0.175
Societe Generale	0.000	6/1/2022	CP	A-1	P-1	83369CF17	22,378,000	22,353,080	22,349,558	0	0.196
Sumitomo Mitsui	0.000	6/1/2022	CP	A-1	P-1	86563HF13	14,919,000	14,900,413	14,900,038	0	0.237
FHLB DN	0.000	6/1/2022	Agy	A-1+	P-1	313385XN1	5,019,000	5,018,314	5,013,630	0	0.021
FHLB DN	0.000	6/1/2022	Agy	A-1+	P-1	313385XN1	14,906,000	14,899,955	14,890,051	0	0.103
Toronto Dominion	0.200	6/1/2022	CD	A-1+	P-1	89114WJW6	20,333,000	20,333,000	20,311,447	14,007	0.203
FHLB Note	0.250	6/3/2022	Agy	AA+	Aaa	3130AJPU7	16,555,000	16,557,367	16,543,577	10,117	0.243

*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: Wasteeater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.500	9/15/2022	Tsy	AA+	Aaa	912828YF1	12,852,000	13,212,960	12,907,778	88,934	0.146
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,561,112	4,263	2.549
U.S. Treasury Note	0.125	2/28/2023	Tsy	AA+	Aaa	91282CBN0	51,975,000	51,966,879	51,487,994	177	0.133
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,880,930	30,448	0.785
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,266,586	7,791	0.269
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,017,797	2,408	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,359,603	1,649	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,856	1	0.198
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,998,598	111,883	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,881,600	110,429	2.613
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,861,994	11,370	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,927,551	188	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	6,363,201	3,778	2.029
Total		0.807					419,286,220	419,444,361	418,382,532	399,575	0.394

Portfolio: LA MICLA 2016 STLIG 26U

Date: 2/28/22

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	3/1/2022	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: 2/28/22

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	3/1/2022	MMF	AAAm	Aaa-mf		4,097,337	4,097,337	4,097,337	18	0.010
Total		0.003					4,097,337	4,097,337	4,097,337	18	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: 2/28/22

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	3/1/2022	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	275,040	896	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,433,452	47,543	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	71,009	525	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	72,024	532	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	75,067	555	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	76,082	562	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	73,038	540	2.533
Total		4.109					7,062,931	6,728,304	7,148,644	51,153	2.634

Portfolio: Harbor Emergency FD 751
Date: 2/28/22

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	3/1/2022	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	3,161,963	0	0.082
U.S. Treasury Bill	0.000	6/2/2022	Tsy	A-1+	P-1	912796Q44	39,949,000	39,931,833	39,913,845	0	0.087
U.S. Treasury Bill	0.000	6/2/2022	Tsy	A-1+	P-1	912796Q44	7,554,000	7,550,071	7,547,352	0	0.110
Total		0.243					50,665,817	50,643,512	50,623,977	0	0.090

Portfolio: Harbor Foods Restoration 70L
Date: 2/28/22

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	3/1/2022	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	596,475	0	0.109
Total		0.257					597,199	596,892	596,674	0	0.109

*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: 2/28/22

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	3/1/2022	MMF	AAAm	Aaa-mf		30,304	30,304	30,304	0	0.010
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	484,687	1,578	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,874,582	80,363	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	119,702	885	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	5,096,446	37,663	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	176,509	1,304	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	5,199,917	38,427	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	245,490	1,814	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,391,642	39,844	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	7,101	52	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	309,398	2,286	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,364,253	39,642	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	359,105	2,654	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	5,033,552	37,198	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	5,326,765	43,339	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,575,012	45,358	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,796,048	151	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,710,335	6,281	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	5,316,819	7,090	1.304
Total		4.457					64,653,304	63,236,586	64,417,667	385,930	2.033

Portfolio: LA City MICLA19 ST LGT FIN 27F
Date: 2/28/22

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	3/1/2022	MMF	AAAm	Aaa-mf		9,349,841	9,349,841	9,349,841	40	0.010
Total		0.003					9,349,841	9,349,841	9,349,841	40	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: 2/28/22

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	3/1/2022	MMF	AAAm	Aaa-mf		6,557,481	6,557,481	6,557,481	28	0.010
Total		0.003					6,557,481	6,557,481	6,557,481	28	0.010

Portfolio: City of LA DWP 2022A J8N

Date: 2/28/22

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Koch Industries	0.000	3/30/2022	CP	A-1+	P-1	50000ECW2	48,000,000	47,989,733	47,994,800	0	0.144
Landesbank Baden-Wurtt	0.000	3/30/2022	CP	NR	P-1	5148X1CW1	48,000,000	47,987,533	47,990,800	0	0.175
FHLB DN	0.000	3/30/2022	Agy	A-1+	P-1	313385UX2	331,304,000	331,258,446	331,284,122	0	0.093
Total		0.082					427,304,000	427,235,712	427,269,722	0	0.108

*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: Reserve 9218-2

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
IBM	Buy	Corp	459200KM2	2/2/2022	2/9/2022	2/9/2027	10,000,000
U.S. Treasury Note	Transfer In	Tsy	912828YX2	2/2/2022	2/2/2022	12/31/2026	15,000,000
FFCB Note	Buy	Agy	3133ENPG9	2/10/2022	2/15/2022	2/14/2025	12,000,000
Discover Card ABS	Buy	ABS	254683CR4	2/14/2022	2/22/2022	2/16/2027	10,000,000
JPMorgan Chase & Co	Buy	Corp	46647PCV6	2/16/2022	2/24/2022	2/24/2026	20,000,000
Nissan ABS	Buy	ABS	65479QAC1	2/16/2022	2/23/2022	8/17/2026	10,000,000
U.S. Treasury Note	Buy	Tsy	91282CDZ1	2/28/2022	3/1/2022	2/15/2025	25,000,000
PACCAR	Transfer Out	Corp	69371RQ41	2/28/2022	2/28/2022	2/7/2023	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128284A5	2/28/2022	2/28/2022	2/28/2023	140,000,000
U.S. Treasury Note	Transfer In	Tsy	912828Z78	2/28/2022	2/28/2022	1/31/2027	160,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Landesbank Baden-Wurtt	Buy	CP	5148X1B93	2/1/2022	2/1/2022	2/9/2022	50,000,000
Koch Industries	Buy	CP	50000ECU6	2/1/2022	2/1/2022	3/28/2022	18,300,000
Landesbank Baden-Wurtt	Buy	CP	5148X1FP3	2/1/2022	2/1/2022	6/23/2022	60,000,000
Sumitomo Mitsui	Buy	CP	86563HEJ5	2/2/2022	2/2/2022	5/18/2022	50,000,000
Sumitomo Mitsui	Buy	CP	86563HCM0	2/3/2022	2/3/2022	3/21/2022	36,000,000
Sumitomo Mitsui	Buy	CP	86563HEJ5	2/3/2022	2/3/2022	5/18/2022	56,000,000
Sumitomo Mitsui	Buy	CP	86563HE30	2/4/2022	2/4/2022	5/3/2022	14,457,000
Toyota	Buy	CP	89233HF17	2/7/2022	2/7/2022	6/1/2022	38,750,000
Sumitomo Mitsui	Buy	CP	86563HF13	2/9/2022	2/9/2022	6/1/2022	49,578,000
ING	Buy	CP	4497W1E51	2/10/2022	2/10/2022	5/5/2022	40,700,000
Sumitomo Mitsui	Buy	CP	86563HE30	2/11/2022	2/11/2022	5/3/2022	15,836,000
Hershey	Buy	CP	42786UCQ6	2/14/2022	2/14/2022	3/24/2022	30,384,000
BNP Paribas	Buy	CP	09659CBN7	2/16/2022	2/16/2022	2/22/2022	45,450,000
BNP Paribas	Buy	CP	09659CBQ0	2/18/2022	2/18/2022	2/24/2022	100,000,000
BNP Paribas	Buy	CP	09659CBN7	2/18/2022	2/18/2022	2/22/2022	19,814,000
Natl Securities Clearing	Buy	CP	63763QE29	2/18/2022	2/18/2022	5/2/2022	40,032,000
BNP Paribas	Buy	CP	09659CBQ0	2/22/2022	2/22/2022	2/24/2022	23,532,000
Sumitomo Mitsui	Buy	CP	86563HET3	2/23/2022	2/23/2022	5/27/2022	41,100,000
JPMorgan Securities	Buy	CP	46640QFP1	2/24/2022	2/24/2022	6/23/2022	123,550,000
Landesbank Baden-Wurtt	Buy	CP	5148X1F16	2/25/2022	2/25/2022	6/1/2022	73,587,000
Toyota	Buy	CP	89233HFP4	2/28/2022	2/28/2022	6/23/2022	175,000,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
PACCAR	Transfer In	Corp	69371RQ41	2/28/2022	2/28/2022	2/7/2023	15,000,000
U.S. Treasury Note	Transfer In	Tsy	9128284A5	2/28/2022	2/28/2022	2/28/2023	140,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Transfer Out	Tsy	912828YX2	2/2/2022	2/2/2022	12/31/2026	15,000,000
U.S. Treasury Note	Buy	TSY	91282CDY4	2/28/2022	3/1/2022	2/15/2032	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CEB3	2/28/2022	3/1/2022	2/28/2029	100,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828Z78	2/28/2022	2/28/2022	1/31/2027	160,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563HC16	2/3/2022	2/3/2022	3/1/2022	14,500,000
Landesbank Baden-Wurt	Buy	CD	51501HZM4	2/8/2022	2/8/2022	3/8/2022	33,202,000
U.S. Treasury Note	Buy	Tsy	912828Z94	2/15/2022	2/15/2022	2/15/2030	6,512,000
Unilever	Buy	CP	90477ECF9	2/17/2022	2/17/2022	3/15/2022	14,765,000
FHLB DN	Buy	Agy	313385UN4	2/22/2022	2/22/2022	3/21/2022	33,179,000

Portfolio: DWP PRB 2022A J8N

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Sumitomo Mitsui	Buy	CP	86563HBU3	2/3/2022	2/3/2022	2/28/2022	48,000,000
Landesbank Baden-Wurt	Buy	CP	5148X1CW1	2/3/2022	2/3/2022	3/30/2022	48,000,000
Koch Industries	Buy	CP	50000ECW2	2/3/2022	2/3/2022	3/30/2022	48,000,000
FHLB DN	Buy	Agy	313385UX2	2/3/2022	2/3/2022	3/30/2022	331,304,000
FHLB DN	Buy	Agy	313385TR7	2/3/2022	2/3/2022	2/28/2022	5,900,000

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OFFICE OF FINANCE
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6. BofA SECURITIES, INC
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8. CITIGROUP GLOBAL MARKETS INC
9. CREDIT SUISSE SECURITIES (USA) LLC
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11. DEUTSCHE BANK SECURITIES INC
12. HSBC SECURITIES (USA) INC

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21. COLGATE-PALMOLIVE CO
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28. FLORIDA POWER & LIGHT CO

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32. COLGATE-PALMOLIVE CO
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48. GOLDMAN SACHS GROUP INC
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50. HOME DEPOT INC
51. HONEYWELL INTERNATIONAL INC
52. HORMEL FOODS CORP
53. ILLINOIS TOOL WORKS
54. INTEL CORP
55. INTERCONTINENTAL EXCHANGE IN
56. INTL BUSINESS MACHINES CORP
57. INTUIT INC
58. JOHNSON & JOHNSON
59. JPMORGAN CHASE & CO
60. KEYBANK NATIONAL ASSOCIATION
61. KIMBERLY-CLARK CORP
62. LOEWS CORP
63. M & T BANK CORP
64. MASTERCARD INC
65. MERCK & CO. INC.
66. METLIFE INC
67. MICROSOFT CORP
68. MORGAN STANLEY
69. MUFG UNION BANK NA
70. NEXTERA ENERGY INC
71. NIKE INC
72. NORTHERN STATES POWER/MN
73. NORTHERN TRUST CORP
74. NORTHWESTERN MUTUAL LIFE INSURANCE CO
75. NVIDIA CORP
76. ONE GAS INC
77. PACCAR INC
78. PAYPAL HOLDINGS INC
79. PEPSICO INC
80. PFIZER INC
81. PHILIP MORRIS INTERNATIONAL
82. PNC FINANCIAL SERVICES GROUP
83. PROCTER & GAMBLE CO
84. PROGRESSIVE CORP
85. PUBLIC SERVICE ELECTRIC & GAS CO
86. PUBLIC STORAGE
87. QUALCOMM INC
88. RAYTHEON TECHNOLOGIES CORP
89. REGENTS OF THE UNIVERSITY OF CALIFORNIA
90. ROCKWELL AUTOMATION INC
91. SALESFORCE.COM INC
92. SCHLUMBERGER LTD
93. SCHWAB (CHARLES) CORP
94. SNAP-ON INC
95. SOUTHERN CALIFORNIA GAS CO
96. STATE STREET CORP
97. TARGET CORP
98. TEXAS INSTRUMENTS INC
99. TJX COMPANIES INC
100. TOYOTA MOTOR CREDIT CORP
101. TRAVELERS COS INC
102. TRUIST FINANCIAL CORP
103. UNILEVER CAPITAL CORP
104. UNION PACIFIC CORP
105. UNITED PARCEL SERVICE
106. UNITEDHEALTH GROUP INC
107. US BANCORP
108. VF CORP
109. VISA INC
110. WALT DISNEY CO
111. WW GRAINGER INC

**Based on credit rating information as of 3/15/22 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