

City of Los Angeles

Office of Finance



Investment Report

April 30, 2023

Diana Mangioglou
Director of Finance/City Treasurer

Tom Juarez
Chief Investment Officer

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CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA

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KAREN R. BASS
MAYOR

June 1, 2023

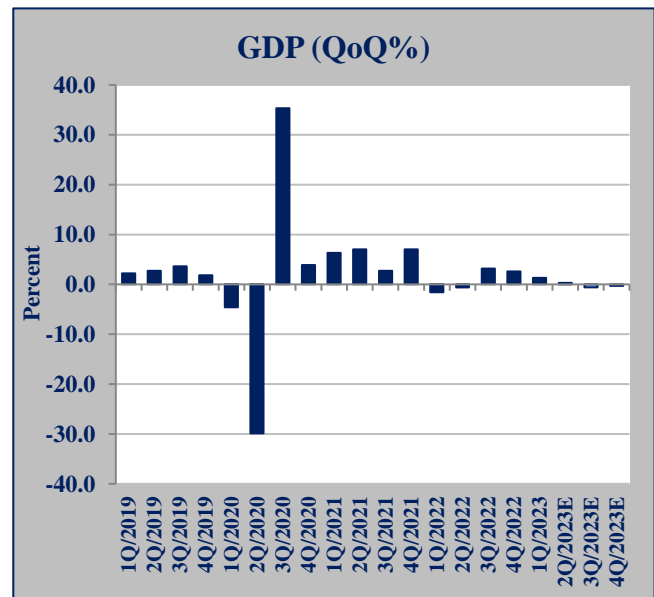
The Honorable Members of City Council of the City of Los Angeles
c/o Office of the City Clerk
City Hall, Room 395

Dear Honorable Members:

This is the Investment Report for the month ending April 30, 2023. 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.

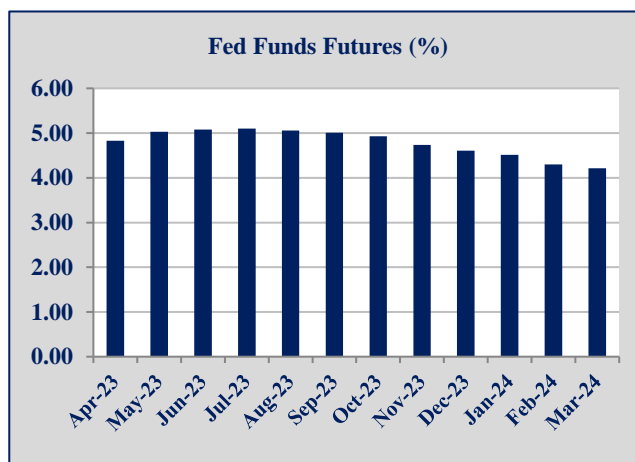
ECONOMIC ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 1.3% on an annualized basis for the first quarter of 2023. The current anticipated growth rate for all of 2023 is 1.2%, which is 0.2% higher than last month's 2023 full-year forecast. The U.S. unemployment rate for April 2023 was 3.4%. The Consumer Price Index (CPI) increased 4.9% for the twelve months ending April 2023. Prices were up in large part due to food and shelter. U.S. consumer spending, as measured by Retail Sales, increased 1.6% over the past twelve months.



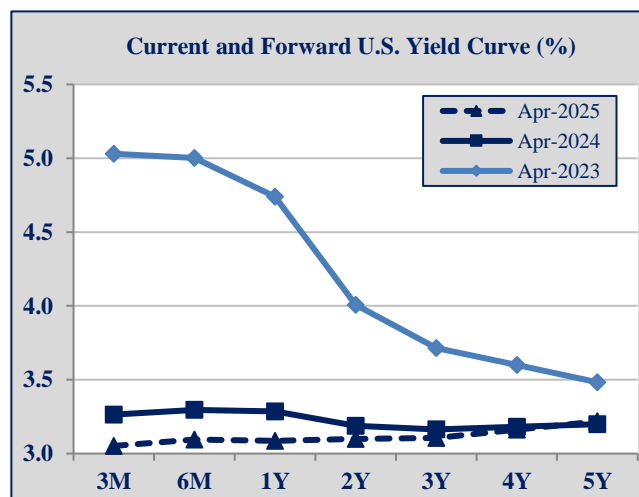
¹ Sources: Bloomberg Finance L.P.

The Federal Reserve raised the Fed Funds rate within the 4.75% and 5.00% range at its March 22, 2023 meeting. The Committee stated, "Recent indicators point to modest growth in spending and production. Job gains have been robust in recent months, and the unemployment rate has remained low. Inflation remains elevated. The U.S. banking system is sound and resilient. Recent developments are likely to result in tighter credit conditions for households and businesses and to weigh on economic activity, hiring, and inflation. The extent of these effects is uncertain. The Committee remains highly attentive to inflation risks."



CURRENT AND FORWARD INTEREST RATES

The current U.S. Treasury yield curve is an inverted curve, giving longer term investors less yield than shorter term investors. This typically occurs when investors expect lower inflation and/or growth with a longer term time horizon. Forward yield curves, which are based upon the current rates, indicate lower short-term and 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 April 30, 2023.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$6,174,485,906	4.05%	95 Days	AA+
Reserve Portfolio	\$6,752,963,469	1.99%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,442,877,758	1.99%	7.0 Years	AA+
General Pool	\$15,370,327,132	2.81%	2.5 Years	AA+

INVESTMENT PERFORMANCE¹

Month-End Book Yield (Annualized)

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	4.05%	1.99%	1.99%	2.81%
Benchmark	4.94%	2.48%	1.82%	3.36%
Variance	-0.89%	-0.49%	0.17%	-0.55%

Total Return (Not Annualized)

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.36%	0.45%	0.78%	0.47%
Benchmark Total Rate of Return	0.32%	0.44%	0.79%	0.45%
Variance	0.04%	0.01%	-0.01%	0.02%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the April 30, 2023 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 38 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 Kenneth Mejia, City Controller
Chris Thompson, Mayor's Chief of Staff, Office of the Mayor
Jenny Delwood, Deputy Chief of Staff, Office of the Mayor
Jeanne Holm, Deputy Mayor of Finance and Innovation, Office of the Mayor
Matthew W. Szabo, City Administrative Officer
Sharon Tso, Chief Legislative Analyst
Investment Reports File
Chronofile

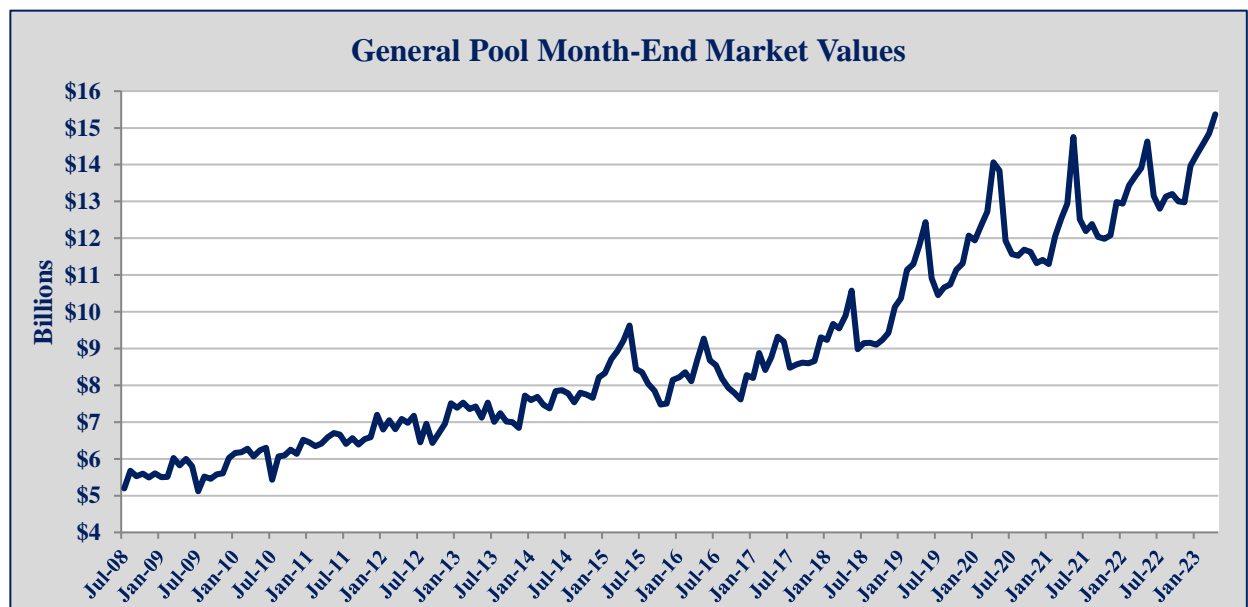
GENERAL POOL ASSET HOLDINGS

April 30, 2023

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$84,201,234	\$84,201,234	0.55%	0	0.0
Money Market Funds	\$60,631,122	\$60,631,122	0.39%	0	0.0
L.A.I.F. (State of California)	\$4,082,504	\$4,082,504	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$148,914,860	\$148,914,860	0.97%	0	0.0
Commercial Paper	\$1,964,767,000	\$1,950,594,661	12.69%	50	0.1
Negotiable Certificates of Deposit	\$167,000,000	\$166,976,780	1.09%	2	0.0
Corporate Notes	\$247,500,000	\$243,446,725	1.58%	188	0.5
U.S. Agencies/Munis/Supras	\$1,934,315,000	\$1,919,635,562	12.49%	64	0.2
U.S. Treasuries	\$1,768,700,000	\$1,744,917,318	11.35%	184	0.5
Subtotal: Pooled Investments:	\$6,082,282,000	\$6,025,571,046	39.20%	97	0.3
Total Short-Term Core Portfolio:	\$6,231,196,860	\$6,174,485,906	40.17%	95	0.3
Money Market Funds	\$437,500	\$437,500	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	\$1,455,500,000	\$1,396,506,563	9.09%	961	2.6
Asset-Backed Securities	\$327,929,778	\$318,643,553	2.07%	1,252	3.4
U.S. Agencies/Munis/Supras	\$701,540,000	\$661,418,350	4.30%	1,277	3.5
U.S. Treasuries	\$7,295,000,000	\$6,818,835,260	44.36%	1,567	4.3
Total Long-Term Reserve Portfolios:	\$9,780,407,278	\$9,195,841,226	59.83%	1,443	4.0
Total Cash and Pooled Investments:	\$16,011,604,138	\$15,370,327,132	100.00%	902	2.5

*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

Figures may not total due to rounding.



GENERAL POOL LIQUIDITY SCHEDULE

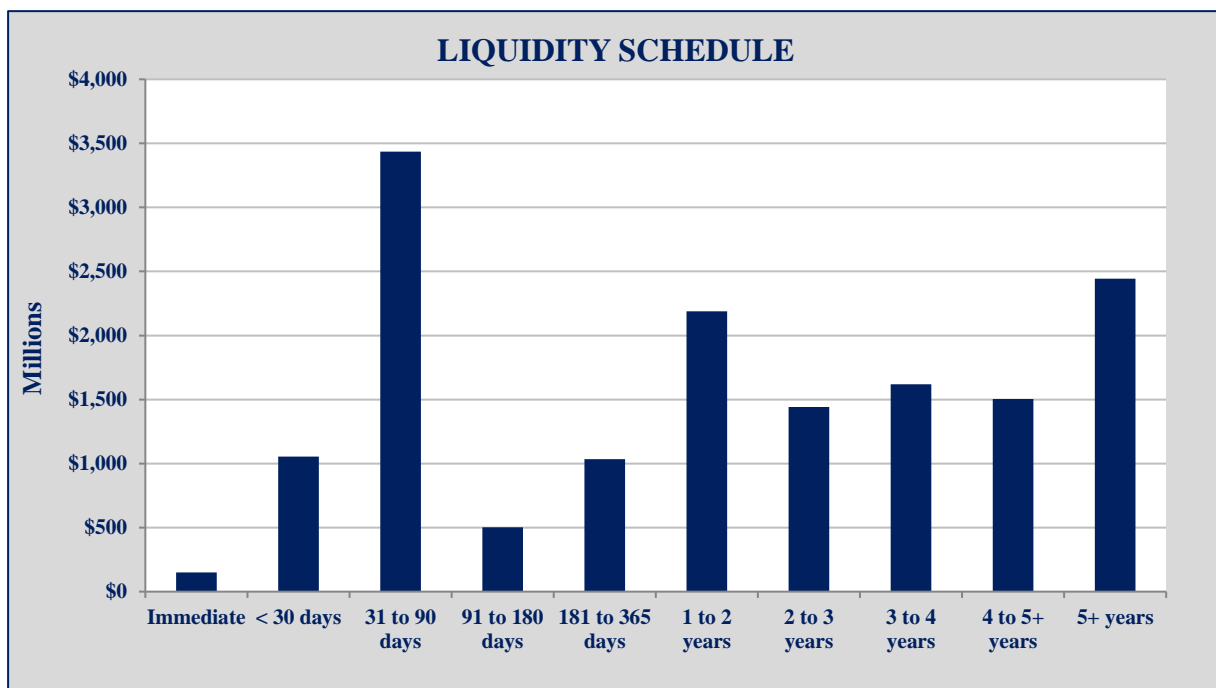
April 30, 2023

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,082,504	\$4,082,504	0.03%
Money Market Funds	Immediate	\$61,068,622	\$65,151,126	0.42%
Bank Deposits*	Immediate	\$84,201,234	\$149,352,360	0.97%
Subtotal		\$149,352,360		
Pooled Investments Maturing:				
	< 30 days**	\$1,054,404,762	\$1,203,757,122	7.83%
	31 to 90 days	\$3,435,866,518	\$4,639,623,641	30.19%
	91 to 180 days	\$501,905,775	\$5,141,529,416	33.45%
	181 to 365 days	\$1,034,416,116	\$6,175,945,532	40.18%
	1 to 2 years	\$2,187,644,514	\$8,363,590,046	54.41%
	2 to 3 years	\$1,442,004,455	\$9,805,594,501	63.80%
	3 to 4 years	\$1,618,977,791	\$11,424,572,292	74.33%
	4 to 5 years	\$1,502,877,082	\$12,927,449,374	84.11%
	5+ years	\$2,442,877,758	\$15,370,327,132	100.00%
Total Cash and Pooled Investments		\$15,370,327,132		

*Collected Balance for Wells Fargo and JPMorgan Chase Active Accounts.

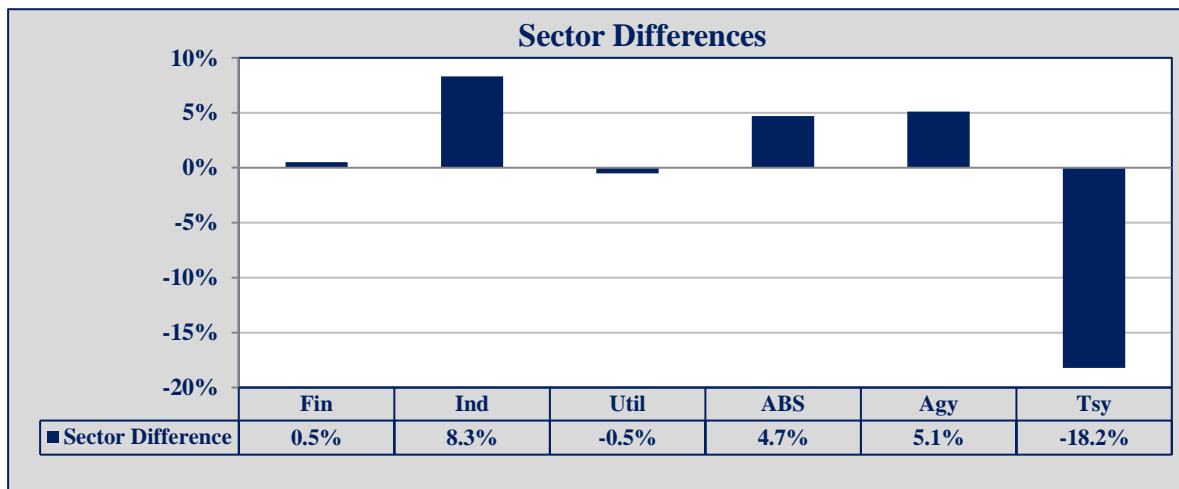
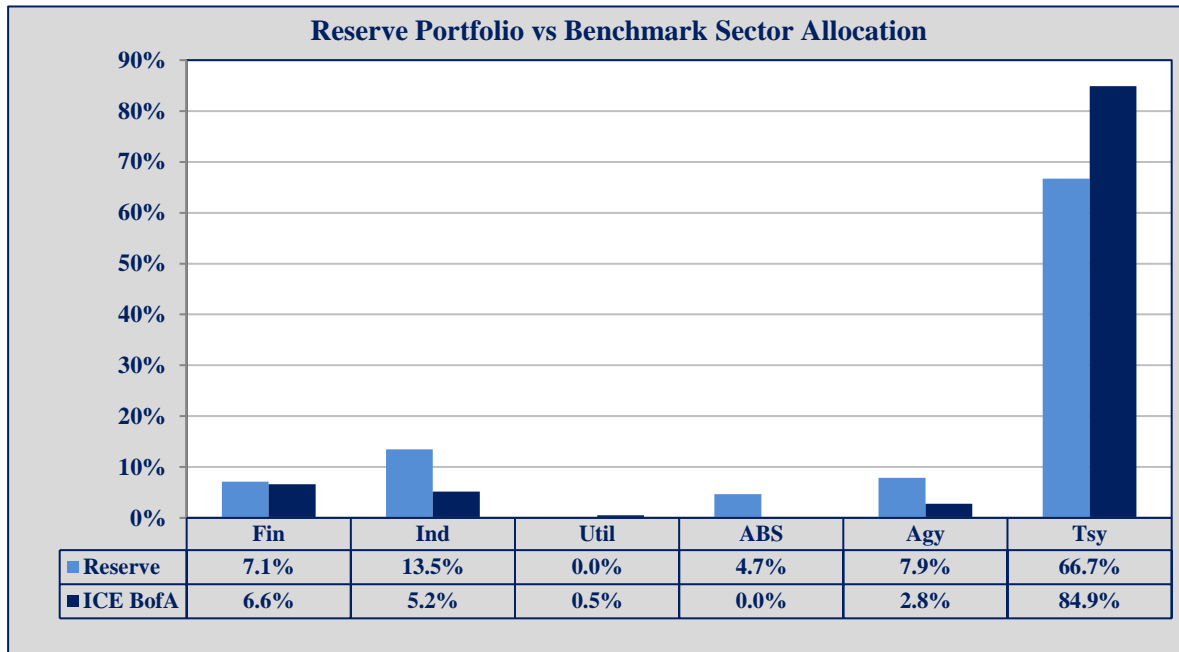
**Excludes Immediately Available Funds.

Figures may not total due to rounding.



RESERVE PORTFOLIO SECTOR ALLOCATION

April 30, 2023

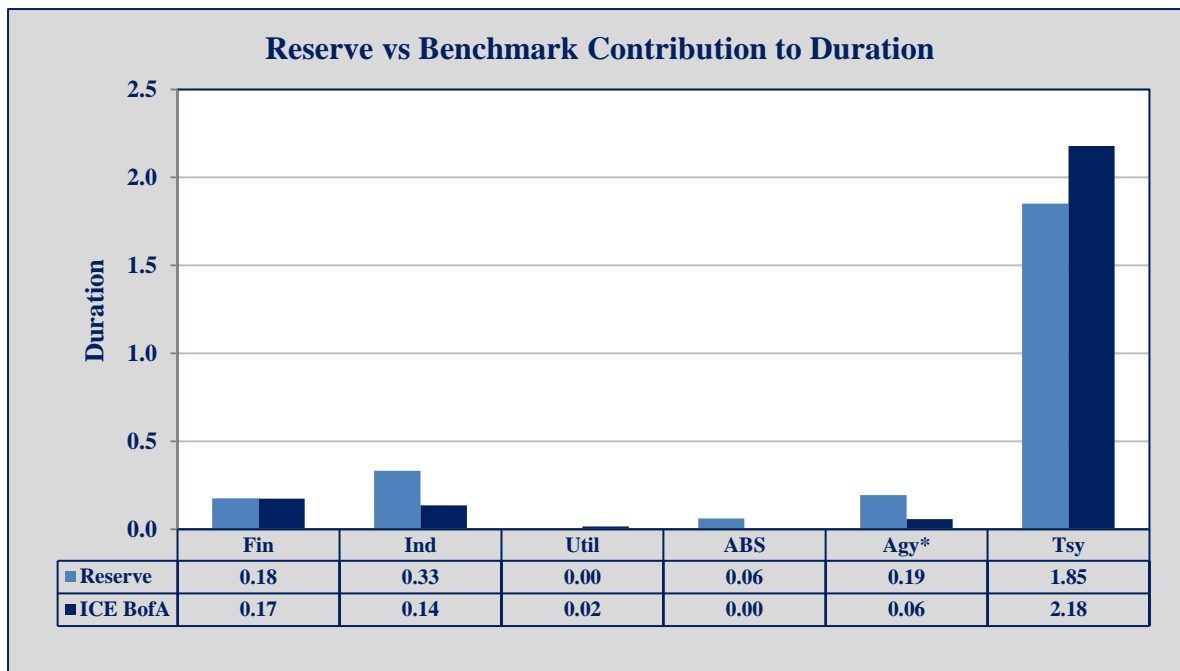
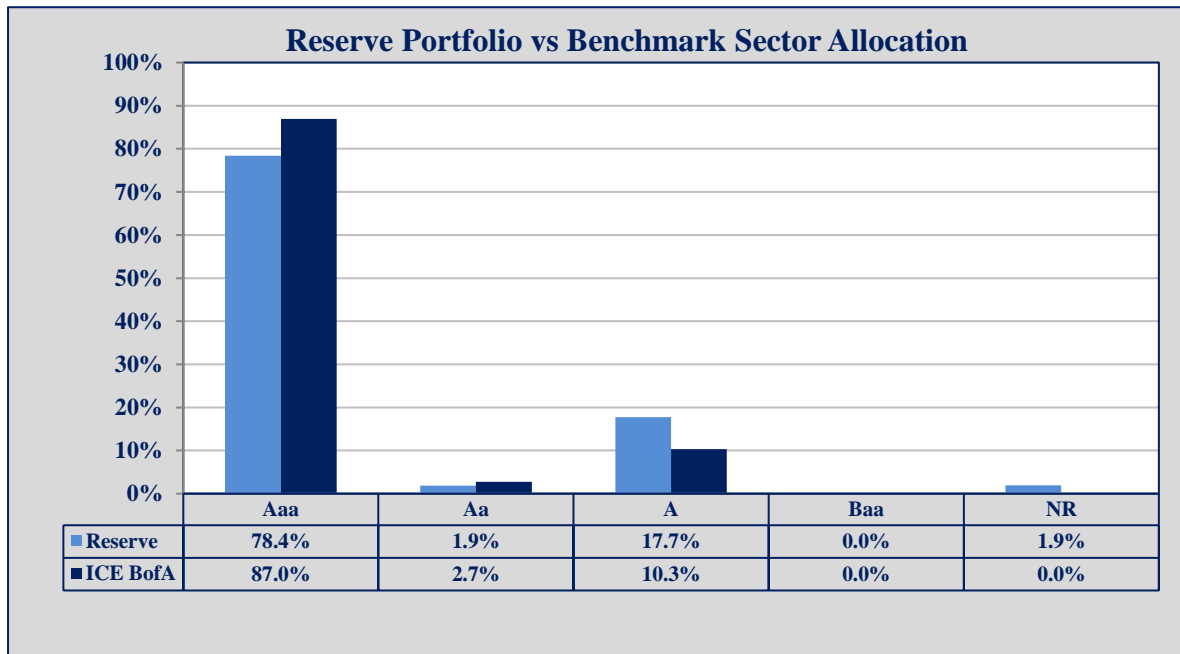


Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

April 30, 2023



*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

April 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	4.05%	4.00%	3.25%	2.94%	1.35%	1.58%
60 Day CP/30 Day Agy Benchmark*	4.94%	4.80%	3.84%	3.41%	1.23%	1.55%
Variance	-0.89%	-0.81%	-0.59%	-0.47%	0.11%	0.03%

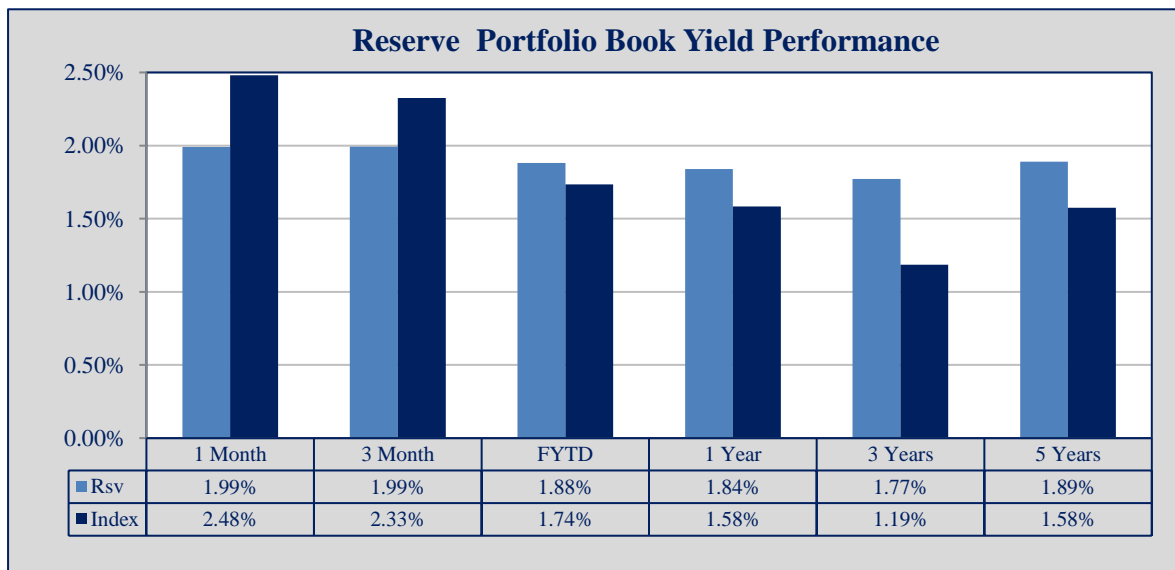
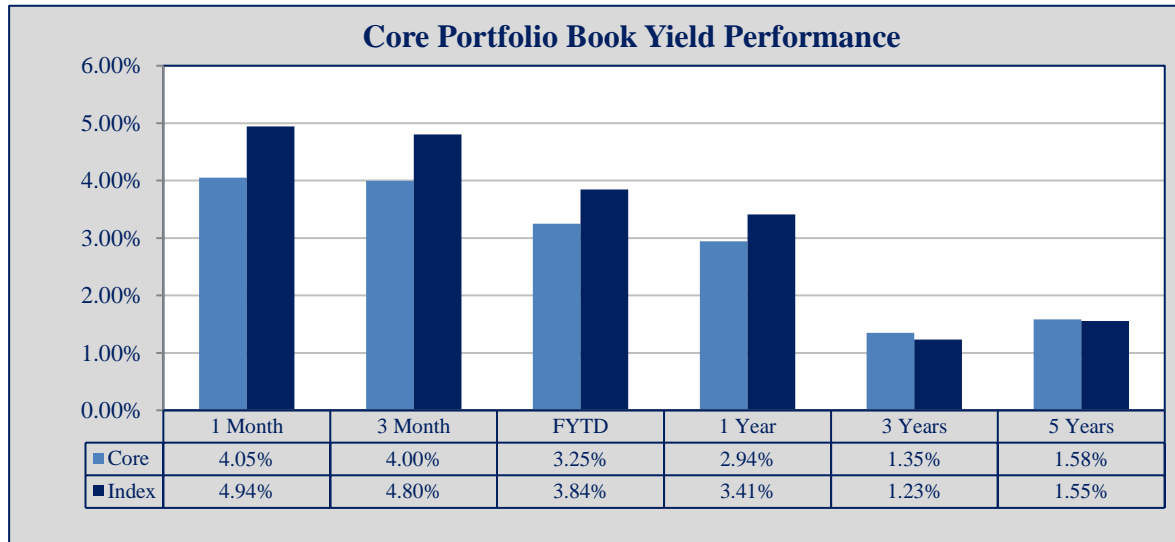
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	1.99%	1.99%	1.88%	1.84%	1.77%	1.89%
1-5 Year Govt/Corp Index**	2.48%	2.33%	1.74%	1.58%	1.19%	1.58%
Variance	-0.49%	-0.33%	0.15%	0.26%	0.59%	0.31%

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

April 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	1.99%	1.94%	1.75%	1.68%	1.21%	N/A
5-10 Year US Treasury Index*	1.82%	1.78%	1.57%	1.50%	1.03%	N/A
Variance	0.17%	0.16%	0.18%	0.17%	0.18%	N/A

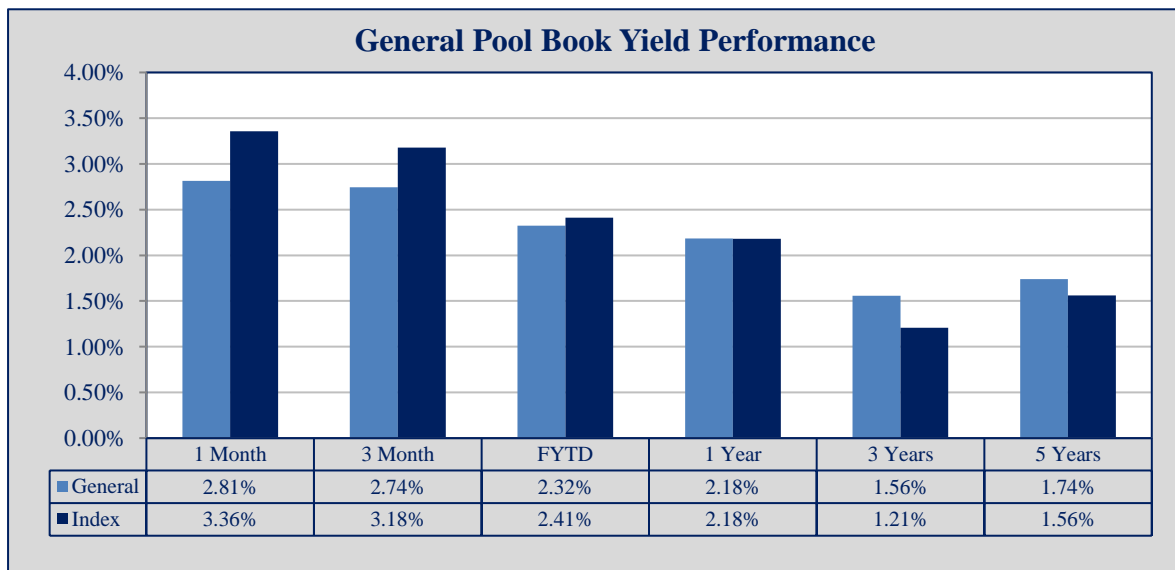
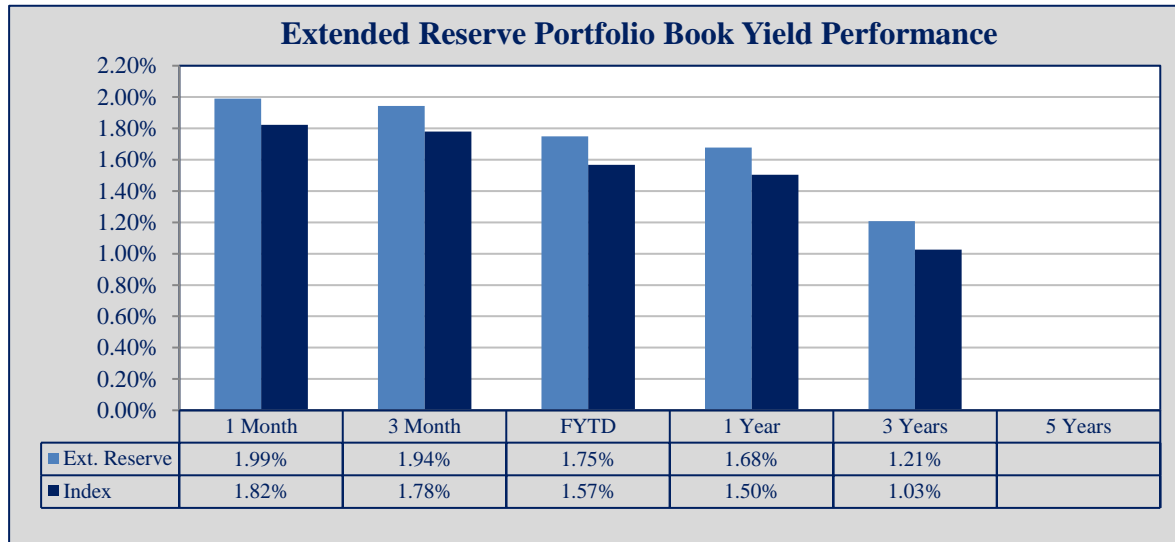
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	2.81%	2.74%	2.32%	2.18%	1.56%	1.74%
Weighted Benchmark**	3.36%	3.18%	2.41%	2.18%	1.21%	1.56%
Variance	-0.54%	-0.43%	-0.09%	0.00%	0.35%	0.18%

All returns are annualized. Figures may not total due to rounding.

*Monthly Benchmark is measuring using a 30 Month Moving Average of ICE BofA Indices.

**The Weighted Benchmark uses the actual weight of the Core, Reserve, and Extended Reserve portfolio for the month.

Note: All yields greater than 1 month are the average yields for the respective time period.



TOTAL RETURN PERFORMANCE

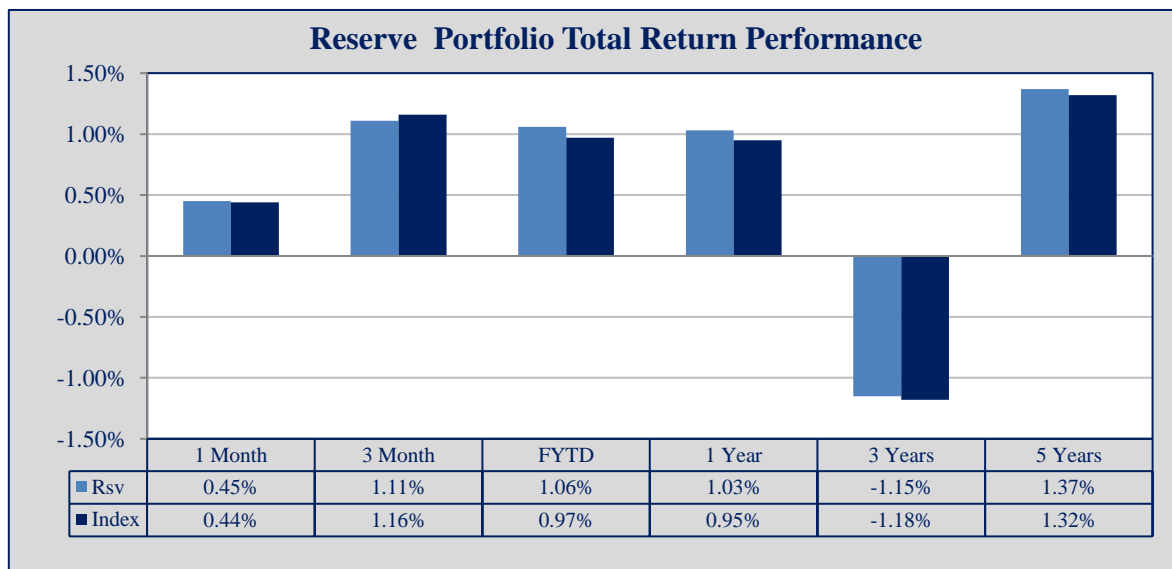
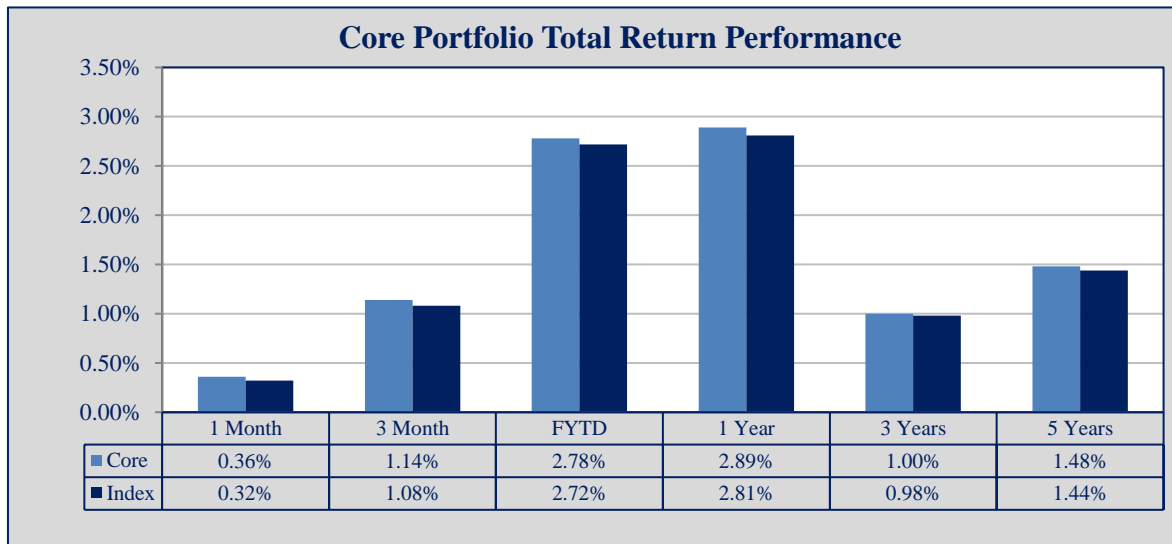
April 30, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.36%	1.14%	2.78%	2.89%	1.00%	1.48%
3 Month Treasury Bill Index*	0.32%	1.08%	2.72%	2.81%	0.98%	1.44%
Variance	0.04%	0.06%	0.06%	0.08%	0.02%	0.04%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	0.45%	1.11%	1.06%	1.03%	-1.15%	1.37%
1-5 Year Govt/Corp Index*	0.44%	1.16%	0.97%	0.95%	-1.18%	1.32%
Variance	0.01%	-0.05%	0.09%	0.08%	0.03%	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.



TOTAL RETURN PERFORMANCE

April 30, 2023

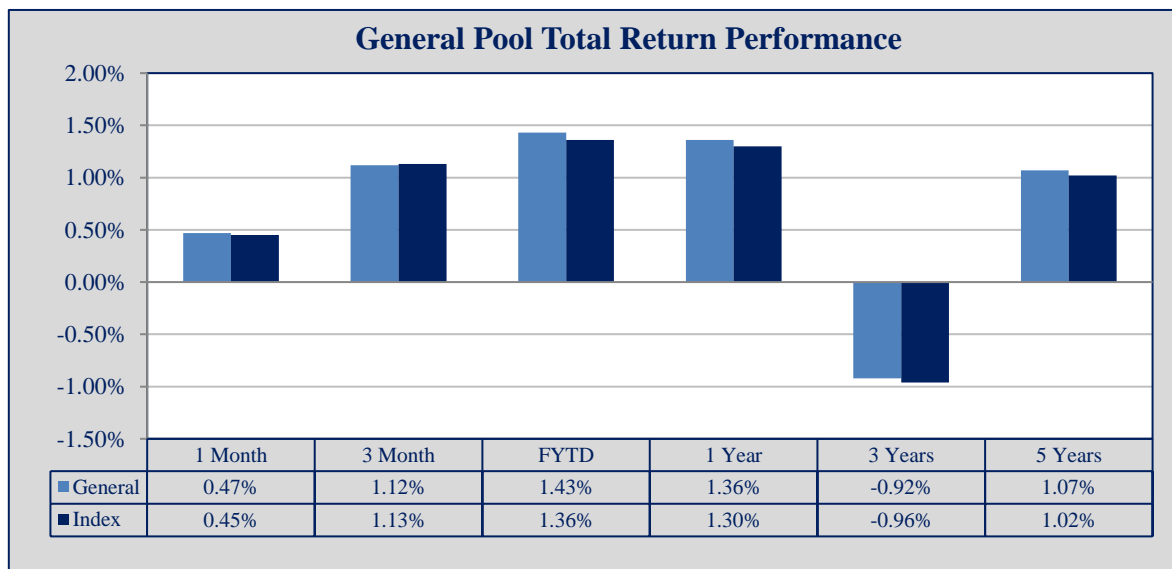
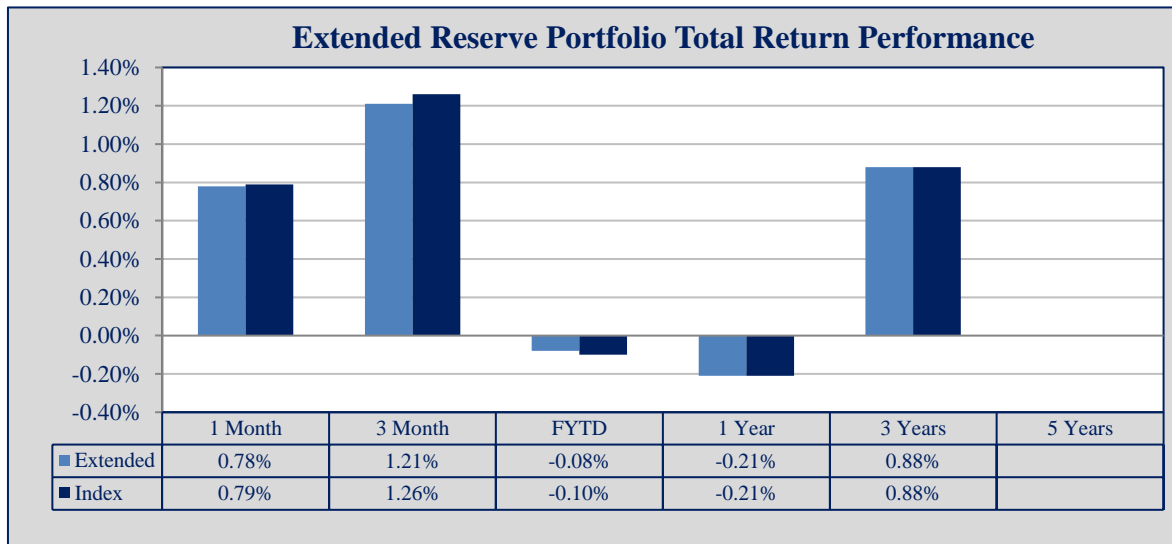
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Extended Reserve Portfolio	0.78%	1.21%	-0.08%	-0.21%	0.88%	N/A
5-10 Year Treasury Index*	0.79%	1.26%	-0.10%	-0.21%	0.88%	N/A
Variance	-0.01%	-0.05%	0.02%	0.00%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
General Pool	0.47%	1.12%	1.43%	1.36%	-0.92%	1.07%
General Portfolio Weighted Index**	0.45%	1.13%	1.36%	1.30%	-0.96%	1.02%
Variance	0.02%	-0.01%	0.07%	0.06%	0.04%	0.05%

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

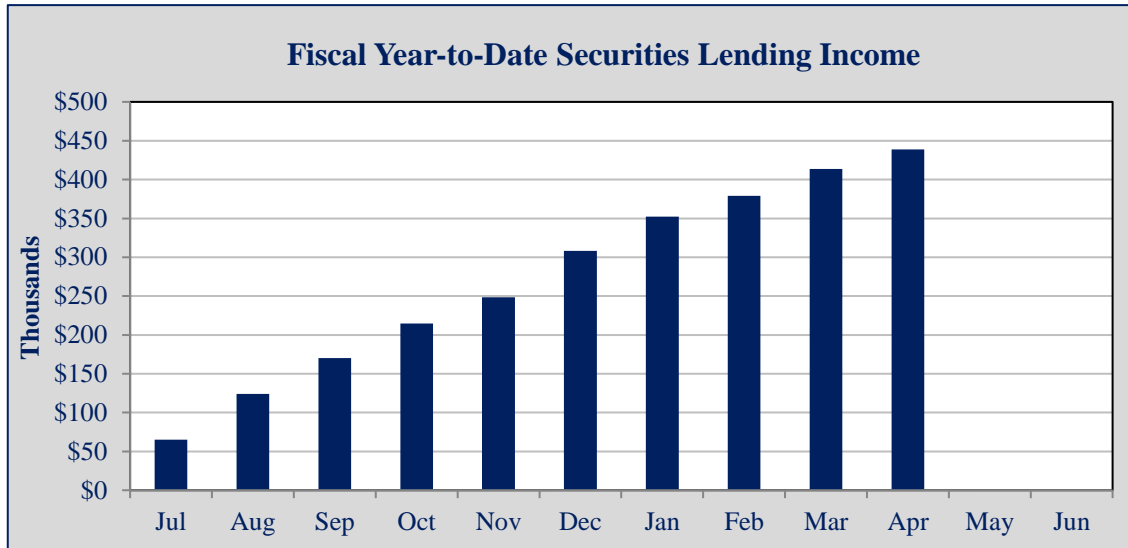
*Performance is measured using ice BofA Indices

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



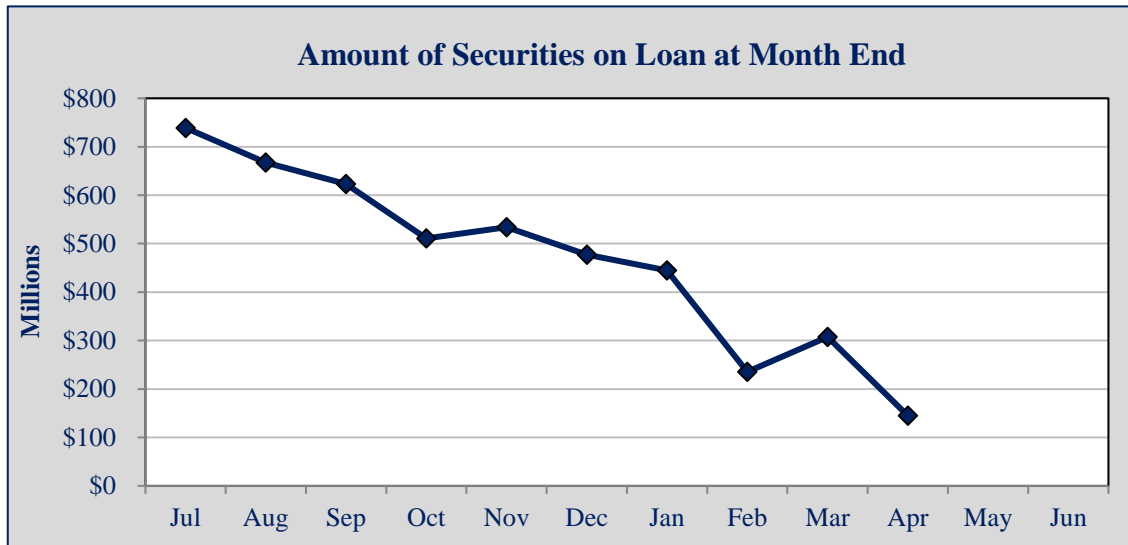
SECURITIES LENDING INFORMATION

April 30, 2023



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$65	\$59	\$46	\$44	\$34	\$60	\$44	\$27	\$34	\$25		
FYTD*	\$65	\$124	\$170	\$215	\$248	\$308	\$352	\$379	\$414	\$439		

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$739	\$667	\$623	\$511	\$534	\$477	\$445	\$236	\$307	\$145		

*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: 4/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		5/1/2023	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		5/1/2023	Bank				79,201,234	79,201,234	79,201,234		
Bk of New York Mellon - Sweep	4.690	5/1/2023	MMF	AAAm	Aaa-mf		400,714	400,714	400,714	1,385	4.755
Federated Hermes Treas Oblig	4.694	5/1/2023	MMF	AAAm	Aaa-mf	60934N500	54,929,594	54,929,594	54,929,594	190,846	4.694
Treasury Plus Money Market	4.630	5/1/2023	MMF	AAAm	Aaa-mf	94975H312	5,300,815	5,300,815	5,300,815	33,594	4.630
LAIF	2.870	5/1/2023	LAIF	NR	NR	SYS34208	1,020,420	1,020,420	1,020,420	2,400	2.870
LAIF	2.870	5/1/2023	LAIF	NR	NR	SYS50078	1,021,044	1,021,044	1,021,044	2,402	2.870
LAIF	2.870	5/1/2023	LAIF	NR	NR	SYS50080	1,020,763	1,020,763	1,020,763	2,401	2.870
LAIF	2.870	5/1/2023	LAIF	NR	NR	SYS50081	1,020,276	1,020,276	1,020,276	2,400	2.870
U.S. Treasury Note	2.750	5/1/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,988,053	25,000,000	343,750	2.799
U.S. Treasury Note	2.750	5/1/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,959,891	25,000,000	343,750	2.913
U.S. Treasury Note	2.750	5/1/2023	Tsy	AA+	Aaa	9128284L1	50,000,000	50,028,689	50,000,000	687,500	2.692
U.S. Treasury Note	2.750	5/1/2023	Tsy	AA+	Aaa	9128284L1	50,000,000	50,026,181	50,000,000	687,500	2.690
Philip Morris	1.125	5/1/2023	Corp	A-	A2	718172CQ0	10,000,000	9,989,764	10,000,000	56,250	1.237
Toronto Dominion	3.800	5/1/2023	CD	A-1+	P-1	89115BJE1	50,000,000	50,000,000	49,995,000	1,356,389	3.853
Sumitomo Mitsui	0.000	5/2/2023	CP	A-1	P-1	86563HS27	75,000,000	73,994,875	74,960,009	0	4.928
FHLB DN	0.000	5/3/2023	Agy	A-1+	P-1	313384FC8	35,000,000	34,850,171	34,991,250	0	4.821
Toronto Dominion	3.820	5/3/2023	CD	A-1+	P-1	89115BHS2	67,000,000	67,000,000	66,989,280	1,841,346	3.873
Toronto Dominion	3.890	5/3/2023	CD	A-1+	P-1	89115BNW6	50,000,000	50,000,000	49,992,500	1,318,278	3.944
Sumitomo Mitsui	0.000	5/4/2023	CP	A-1	P-1	86563HS43	85,000,000	83,838,522	84,931,943	0	4.930
FHLB DN	0.000	5/12/2023	Agy	A-1+	P-1	313384FM6	76,259,000	75,265,208	76,153,000	0	4.838
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,998,700	9,994,100	159,083	3.463
FHLB DN	0.000	5/16/2023	Agy	A-1+	P-1	313384FR5	32,636,000	32,440,837	32,574,318	0	4.840
FHLB DN	0.000	5/17/2023	Agy	A-1+	P-1	313384FS3	160,000,000	157,592,400	159,676,800	0	4.832
FHLB DN	0.000	5/18/2023	Agy	A-1+	P-1	313384FT1	25,500,000	25,336,375	25,445,430	0	4.780
Mizuho Bank	0.000	5/25/2023	CP	A-1	P-1	60689GSR8	50,000,000	49,171,875	49,813,625	0	4.986
Koch Industries	0.000	5/26/2023	CP	A-1+	P-1	50000ESS4	7,100,000	7,058,785	7,072,847	0	5.025
U.S. Treasury Bill	0.000	5/30/2023	Tsy	A-1+	P-1	912797FG7	47,200,000	46,869,551	47,046,128	0	4.744
Pepsico	0.000	5/31/2023	CP	A-1	P-1	71344USX8	15,000,000	14,928,000	14,933,532	0	4.958
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,050,469	84,872,500	976,099	2.689
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,992,366	24,962,500	287,088	2.781
Landesbank Baden-Wurt	0.000	6/1/2023	CP	NR	P-1	5148X1T11	50,000,000	49,159,111	49,760,914	0	4.945
Mizuho Bank	0.000	6/1/2023	CP	A-1	P-1	60689GT14	136,027,000	133,774,053	135,383,879	0	4.986
Apple	0.000	6/2/2023	CP	A-1+	P-1	03785ET20	11,050,000	10,994,013	10,997,037	0	4.959
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,995,683	9,967,700	16,444	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: 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
Amazon	0.000	6/13/2023	CP	A-1+	P-1	02314QTD1	32,556,000	32,254,043	32,358,362	0	4.949
BNP Paribas	0.000	6/14/2023	CP	A-1	P-1	09659CTE8	41,480,000	40,787,226	41,210,961	0	5.029
FHLB DN	0.000	6/14/2023	Agy	A-1+	P-1	313384GW3	59,709,000	58,661,107	59,363,882	0	4.897
FHLB DN	0.000	6/14/2023	Agy	A-1+	P-1	313384GW3	27,786,000	27,536,493	27,625,397	0	4.860
Amazon	0.000	6/15/2023	CP	A-1+	P-1	02314QTF6	70,000,000	69,293,233	69,556,293	0	4.839
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,999,040	9,979,600	132,222	3.509
FHLB DN	0.000	6/16/2023	Agy	A-1+	P-1	313384GY9	45,000,000	44,705,000	44,722,350	0	4.884
Estee Lauder	0.000	6/21/2023	CP	A-1	P-1	51843UTM9	56,300,000	55,648,640	55,877,074	0	5.096
Apple	0.000	6/23/2023	CP	A-1+	P-1	03785ETP9	9,132,000	9,060,938	9,061,400	0	5.004
Amazon	0.000	6/28/2023	CP	A-1+	P-1	02314QTU3	100,000,000	98,873,750	99,191,581	0	4.959
Johnson & Johnson	0.000	6/28/2023	CP	A-1+	P-1	47816GTU3	50,000,000	49,158,250	49,584,268	0	5.029
Johnson & Johnson	0.000	6/28/2023	CP	A-1+	P-1	47816GTU3	50,000,000	49,157,833	49,584,268	0	5.113
Johnson & Johnson	0.000	6/28/2023	CP	A-1+	P-1	47816GTU3	125,000,000	122,962,951	123,960,670	0	5.152
Landesbank Baden-Wurt	0.000	6/28/2023	CP	NR	P-1	5148X1TU7	109,125,000	106,999,518	108,184,012	0	5.001
Landesbank Baden-Wurt	0.000	6/28/2023	CP	NR	P-1	5148X1TU7	84,500,000	83,136,733	83,771,354	0	5.057
Mizuho Bank	0.000	6/28/2023	CP	A-1	P-1	60689GTU0	150,000,000	147,214,208	148,699,175	0	5.038
Mizuho Bank	0.000	6/28/2023	CP	A-1	P-1	60689GTU0	225,000,000	221,317,500	223,048,762	0	5.131
Sumitomo Mitsui	0.000	6/28/2023	CP	A-1	P-1	86563HTU4	125,000,000	122,560,208	123,917,885	0	5.012
UnitedHealth Group	0.000	6/28/2023	CP	A-1	P-2	91058UTU7	100,000,000	98,512,500	99,077,883	0	5.322
FHLB DN	0.000	6/28/2023	Agy	A-1+	P-1	313384HL6	101,841,000	100,232,025	101,064,972	0	5.034
FHLB DN	0.000	6/28/2023	Agy	A-1+	P-1	313384HL6	110,000,000	108,717,125	109,161,800	0	4.852
FHLB DN	0.000	6/28/2023	Agy	A-1+	P-1	313384HL6	200,000,000	197,749,667	198,476,000	0	4.897
FHLB DN	0.000	6/28/2023	Agy	A-1+	P-1	313384HL6	100,000,000	98,975,167	99,238,000	0	4.913
FHLMC DN	0.000	6/28/2023	Agy	A-1+	P-1	313396HL0	150,000,000	148,186,833	148,857,000	0	4.922
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,951,145	49,807,000	438,709	2.725
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,060,925	64,749,100	570,321	2.529
Amazon	0.000	7/3/2023	CP	A-1+	P-1	02314QU31	50,000,000	49,504,611	49,562,017	0	5.004
Amazon	0.000	7/3/2023	CP	A-1+	P-1	02314QU31	50,000,000	49,539,111	49,562,017	0	5.063
Johnson & Johnson	0.000	7/3/2023	CP	A-1+	P-1	47816GU31	107,497,000	106,299,663	106,532,895	0	5.083
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	250,000,000	247,559,028	247,900,000	0	4.931
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	100,000,000	99,023,611	99,160,000	0	4.931
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	166,500,000	164,874,313	165,101,400	0	4.931
FHLB DN	0.000	7/3/2023	Agy	A-1+	P-1	313384HR3	50,350,000	49,894,584	49,927,060	0	5.042
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,997,520	9,917,000	22,556	0.727
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,998,246	9,923,900	20,583	0.669
FHLB DN	0.000	7/12/2023	Agy	A-1+	P-1	313384JA8	113,734,000	112,570,596	112,642,154	0	5.099

*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
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,998,473	9,923,300	93,681	3.566
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,948,626	59,650,800	410,221	2.837
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,979,761	29,825,400	205,111	2.818
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	9,887,800	9,467	0.426
U.S. Treasury Note	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,024,650	148,881,000	694,973	2.733
U.S. Treasury Note	0.125	8/31/2023	Tsy	AA+	Aaa	91282CCU3	25,000,000	24,280,222	24,593,750	5,265	3.071
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,972,226	39,691,600	156,528	2.949
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,997,961	4,908,850	2,448	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	7,500,000	7,499,127	7,363,575	5,000	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,978,125	34,726,650	85,229	2.939
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,981,816	24,804,750	60,878	2.949
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,999,659	9,942,800	19,264	3.652
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,951,306	49,508,000	722,656	2.975
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	150,999,457	147,597,000	1,225,374	0.952
American Express	0.750	11/3/2023	Corp	BBB+	A2	025816CK3	15,000,000	14,999,249	14,667,300	55,625	0.755
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,023,776	79,087,200	960,440	2.845
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,111,908	78,709,600	709,890	1.983
Truist Financial	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,995,688	14,829,900	226,563	3.779
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,996,100	9,700,600	16,000	0.442
U.S. Treasury Bill	0.000	12/28/2023	Tsy	A-1+	P-1	912796ZN2	15,000,000	14,326,048	14,562,000	0	5.200
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,031,470	54,189,850	482,579	2.567
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	60,000,000	60,047,990	59,116,200	526,450	2.544
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,999,495	9,879,200	105,153	3.354
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,831	9,905,100	106,375	3.450
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,717	14,535,000	20,625	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,974,413	24,598,000	191,406	2.733
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,997,340	9,881,700	99,361	3.677
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	53,492,450	132,076	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,020,313	39,289,200	248,619	2.448
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,872,538	58,225,800	130,525	1.089
3M Company	3.250	2/14/2024	Corp	A	A1	88579YBB6	10,000,000	10,022,629	9,872,400	69,514	3.008
U.S. Treasury Bill	0.000	2/22/2024	Tsy	A-1+	P-1	912796Z28	41,500,000	39,894,348	39,950,390	0	4.363
FHLB Note	2.125	2/28/2024	Agy	AA+	Aaa	3130ARHG9	10,000,000	9,994,078	9,772,700	37,188	2.185
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,864,548	97,941,000	400,136	2.513
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,996,640	9,802,300	39,000	2.636
Charles Schwab	0.750	3/18/2024	Corp	A-	A2	808513BN4	10,000,000	9,998,394	9,565,900	8,958	0.767

*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
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,996,978	9,778,100	27,083	2.531
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,803	19,220,600	12,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,917,789	73,166,250	134,990	2.236
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,964,434	19,511,000	35,997	2.306
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,990,599	19,536,000	38,115	2.298
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	9128286R6	40,000,000	39,982,996	38,982,800	452,446	2.293
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,000,601	24,306,750	251,359	1.998
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,405,823	34,029,450	351,902	0.840
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,843,236	73,289,250	942,595	2.712
Total		0.260					6,231,196,860	6,179,071,950	6,174,485,906	20,002,357	4.054

Portfolio: Reserve 9218-2

Date: 4/30/23

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	4.690	5/1/2023	MMF	AAA-m	Aaa-mf		437,500	437,500	437,500	2,816	4.755
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	1,025,397	1,025,196	1,022,126	459	1.625
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,000	9,811,300	166,875	3.380
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,564,100	21,125	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,942,700	14,692,050	207,500	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	9,568,700	25,361	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	47,697,500	57,666	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,986,500	9,779,500	120,313	2.695
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	9,788,000	129,833	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	77,637,600	668,132	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	19,409,400	167,033	1.884
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,591,797	92,714,300	991,758	2.724
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	9,940,000	19,903	0.523
Nvidia	0.584	6/14/2024	Corp	A	A2	67066GAL8	15,000,000	15,000,000	14,343,000	33,337	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,953,600	19,551,400	187,917	2.867
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	77,575,200	534,807	1.825
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	67,591,300	304,558	1.410
Truist Financial	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	9,610,500	62,500	2.282
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,370	6,648,390	11,521	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	14,505,600	68,083	2.197

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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	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	23,693,250	19,423	0.404
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,680,500	42,063	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	67,610,200	221,128	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	38,634,400	126,359	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	9,686,700	26,736	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,977,200	9,662,000	25,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,356,600	9,662,000	25,000	0.621
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,985,760	19,696,400	93,333	3.536
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	37,828,000	19,158	0.526
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,400	14,950,950	75,167	4.402
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	18,940,200	10,556	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,998,400	19,902,600	82,639	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	72,636,000	134,990	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	23,995,250	31,762	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	48,424,000	89,993	1.581
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,041,406	19,938,200	71,995	4.140
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,978,200	19,990,000	70,000	4.739
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	9,625,900	13,333	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	9,581,900	7,222	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	19,163,800	14,444	1.661
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A3	91324PEM0	7,000,000	6,996,920	7,033,950	15,556	5.025
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	9,576,300	5,729	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,636,700	3,854	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	71,847,750	565,557	1.630
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,960,156	19,982,800	439,878	4.480
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,997,450	15,077,700	361,729	4.859
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	9,644,000	103,319	2.170
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,987,900	10,055,600	233,472	5.190
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,986,600	20,083,800	391,667	4.736
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	95,688,000	626,374	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	9,458,900	86,597	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	115,134,000	701,934	1.690
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,933,594	19,980,400	284,116	4.426
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,481,300	35,938	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,481,300	35,938	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	33,435,150	180,104	1.692

*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
John Deere	1.250	1/10/2025	Corp	A	A2	24422EVY2	15,000,000	14,992,950	14,201,250	57,813	1.266
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,993,550	15,042,900	218,000	4.823
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	18,981,800	90,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	18,970,800	87,000	1.496
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,991,600	15,088,950	212,333	4.931
US Bank	2.050	1/21/2025	Corp	A+	A1	90331HPL1	15,000,000	14,968,050	14,196,150	85,417	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,702,800	47,341	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	23,809,500	85,463	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	47,619,000	170,925	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	38,095,200	136,740	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	4,791,950	23,750	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	14,294,400	49,375	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,546,400	39,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	11,471,760	44,917	1.842
Ford ABS	3.440	2/15/2025	ABS	NR	Aaa	34534LAB3	6,515,989	6,515,620	6,465,751	9,962	3.469
WW Grainger	1.850	2/15/2025	Corp	A+	A2	384802AE4	5,000,000	4,986,100	4,767,300	19,528	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	23,830,000	77,693	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A1	46647PBY1	12,500,000	12,500,000	12,001,125	14,661	0.563
FHLB Note	5.000	2/28/2025	Agy	AA+	Aaa	3130AV7L0	15,000,000	14,980,200	15,182,400	120,833	5.071
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	75,721,600	151,630	0.356
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,516,000	35,625	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	18,770,400	20,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,471,900	18,715	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	93,414,000	42,350	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,106,445	24,313,500	55,584	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,435,250	37,500	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	8,938,104	8,937,774	8,902,888	17,956	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	48,592,000	57,377	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	18,645,800	3,125	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	14,278,800	3,660	0.976
Bank of America	3.841	4/25/2025	Corp	A-	A2	06051GKS7	10,000,000	10,000,000	9,814,200	6,402	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,381,000	11,167	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,518,800	49,050	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,700,550	37,500	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,698,450	26,563	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,695,200	238,000	3.445

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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
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,317,900	34,583	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	180,180,750	2,346,996	2.923
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	28,851,600	294,095	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	43,277,400	441,143	1.606
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,874,698	112,136	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,874,000	180,550	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,356,080	39,763	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,497,300	34,333	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,305,300	32,889	0.808
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,934,850	486,933	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,827,650	199,146	3.984
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,769,400	208,889	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,760,000	118,500	3.986
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,748,450	120,146	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,196,100	15,076	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	39,248,400	258,978	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	57,424,200	248,619	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,712,100	124,309	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,785,350	20,718	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,712,100	124,309	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	13,833,450	16,271	0.598
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,964,000	51,111	4.013
IFC Note	3.626	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,763,200	74,132	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	39,601,600	178,804	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	11,924,180	11,924,127	11,801,242	17,389	3.526
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A3	91324PEN8	7,000,000	6,999,370	7,129,290	16,022	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	50,363,500	92,896	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,297,900	2,400	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,356,400	3,233	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	22,970,500	63,542	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	13,733,250	41,708	0.583
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,098,650	126,875	5.260
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	9,180,600	35,000	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	10,141,400	207,597	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	10,000,000	9,999,099	9,957,100	19,167	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	A3	55279HAT7	20,000,000	19,988,000	19,520,000	480,000	5.422

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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
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	25,231,250	479,167	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,568,400	45,000	0.816
U.S. Treasury Note	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	25,087,000	376,374	4.233
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	14,000,000	13,998,884	13,444,900	2,676	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	6,500,000	6,499,928	6,494,215	15,224	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	8,000,000	7,998,314	7,640,640	1,956	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,434,600	53,707	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	18,028,200	38,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	18,245,800	32,278	0.746
Intel	4.875	2/10/2026	Corp	A	A2	458140CD0	10,000,000	10,000,000	10,118,300	109,688	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	65,947,700	235,670	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	28,263,300	101,001	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,552,750	84,168	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,552,750	84,168	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,552,750	84,168	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	7,066,570	64,653	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	19,029,800	96,592	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	22,765,250	36,875	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	10,210,500	80,000	4.837
FHLB Note	4.500	3/13/2026	Agy	AA+	Aaa	3130AV6J6	30,000,000	30,444,300	30,430,800	225,000	3.474
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	50,000,000	51,003,906	51,136,500	295,346	3.897
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	7,500,000	7,499,410	7,490,850	16,219	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	27,539,100	19,057	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	7,000,000	6,999,851	6,675,620	2,209	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,620,600	11,333	4.080
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	54,897,600	226,223	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	18,227,800	93,889	1.089
Charles Schwab	1.150	5/13/2026	Corp	A-	A2	808513BR5	25,000,000	24,942,000	22,106,500	134,167	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	9,151,400	53,028	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	27,384,300	93,956	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	27,384,300	93,956	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	47,627,000	443,681	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	33,338,900	310,577	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,762,700	44,368	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	29,528,740	275,082	0.451
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	13,134,020	13,132,302	12,624,026	2,685	0.466

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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
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	9,392,087	9,391,507	9,014,338	1,878	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	9,108,700	39,083	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	9,060,000	41,563	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	10,872,000	49,875	1.173
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	27,468,900	87,742	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,256,145	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A2	06051GLA5	10,000,000	10,000,000	9,883,400	132,743	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	18,113,200	31,077	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,523,550	13,715	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,283,400	37,375	1.189
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	10,000,000	9,998,039	9,563,200	8,267	1.876
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	31,759,700	44,226	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,534,400	46,332	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	32,435,200	81,080	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,534,400	46,332	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	23,168,000	57,914	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	32,435,200	81,080	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	9,023,500	18,778	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	9,026,600	15,014	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	10,000,000	9,999,459	9,818,700	16,622	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	6,000,000	5,999,860	5,825,820	7,813	2.949
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	9,075,600	14,375	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	28,185,000	57,813	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	10,101,900	49,867	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,753,000	18,528	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	9,050,800	6,500	1.340
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,378,600	38,363	6.129
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,393,160	137,913	1.683
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,482,800	35,833	1.532
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	16,932,960	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFY2	15,000,000	14,997,933	14,137,800	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	9,000,000	8,999,218	8,579,880	4,725	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	18,373,400	104,396	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	23,287,000	169,643	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	13,972,200	101,786	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	32,601,800	237,500	0.354

*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	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	41,916,600	305,357	0.530
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,930,100	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	23,361,250	146,236	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	14,016,750	87,742	1.449
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	18,354,000	114,000	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	27,612,600	135,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,288,900	57,417	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	18,170,800	108,194	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,867,350	55,939	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	69,336,750	279,696	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	64,714,300	261,050	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	27,734,700	111,878	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,949,500	142,500	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	9,231,700	50,111	2.203
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	33,272,050	163,156	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	38,025,200	186,464	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,518,200	8,711	1.973
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	36,442,400	75,815	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	40,997,700	85,292	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	9,110,600	18,954	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	9,110,600	18,954	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	31,887,100	66,338	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	36,442,400	75,815	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	18,221,200	37,908	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,249,000	40,375	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,741,163	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,435,260	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,803,000	73,472	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	38,325,200	84,699	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	26,725,800	15,881	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,817,200	10,587	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	19,410,000	33,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,808,500	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,812,600	190,000	4.036
American Express Credit Card ABS	3.390	5/15/2027	ABS	AAA	NR	02582JIT8	20,000,000	19,995,576	19,548,200	30,133	3.424
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A3	91324PEG3	10,000,000	9,996,400	9,796,600	170,611	3.708

*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
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A3	91324PEG3	10,000,000	9,994,600	9,796,600	170,611	3.712
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,747,300	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	72,123,000	822,115	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	57,698,400	657,692	3.019
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	35,286,000	83,516	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,537,800	236,111	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	28,065,095	85,125	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	24,629,000	271,581	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	73,887,000	814,744	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	22,005,000	41,782	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	13,203,000	25,069	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,401,000	8,356	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,604,000	33,425	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	22,005,000	41,782	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,802,000	16,713	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	13,203,000	25,069	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,802,000	16,713	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,791,200	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,815,400	216,722	4.179
Intel	3.750	8/5/2027	Corp	A	A2	458140BY5	20,000,000	19,979,200	19,543,000	179,167	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,783,200	79,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	58,842,000	315,897	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,902,250	21,060	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	48,184,950	46,332	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	30,663,150	29,484	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,252,510	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,987,200	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	10,092,500	51,819	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	50,000,000	50,361,328	51,041,000	174,693	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	20,430,400	414,742	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	15,322,800	311,056	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,450,300	282,750	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,235,720	10,523	4.558
Key Bank	5.850	11/15/2027	Corp	A-	A3	49327M3F9	5,000,000	4,991,650	4,982,000	134,875	5.889
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	81,012,800	1,294,505	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	15,246,150	284,375	4.563

*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	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	50,629,000	647,617	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	20,251,600	259,047	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	15,197,400	212,750	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	10,137,200	121,111	4.090
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	57,027,100	121,202	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,773,400	18,646	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	10,004,600	106,250	4.535
Intel	4.875	2/10/2028	Corp	A	A2	458140CE8	10,000,000	9,991,700	10,157,100	109,688	4.894
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	20,400,000	134,783	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	15,448,800	115,000	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	54,733,257	336,855	4.288
TVA Note	3.875	3/15/2028	Agy	AA+	Aaa	880591EZ1	10,000,000	9,918,700	10,043,700	33,368	4.058
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	134,409,000	158,811	1.386
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	75,000,000	74,757,162	67,075,500	471,298	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	15,000,000	14,951,511	13,415,100	94,260	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	10,000,000	9,968,110	8,943,400	62,840	1.316
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,160,358	44,717,000	314,198	1.184
U.S. Treasury Note	3.500	4/30/2028	Tsy	AA+	Aaa	91282CHA2	10,000,000	9,992,188	9,982,800	951	3.517
Total		2.867					7,092,457,278	7,149,330,577	6,752,963,469	38,464,682	1.991

Portfolio: Extended Reserve 9218-5

Date: 4/30/23

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,997,656	14,516,550	198,947	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,451,172	48,388,500	663,156	3.078
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	15,007,860	75,967	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	89,133,000	417,818	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	57,936,450	271,581	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	10,331,280	29,247	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	79,382,700	170,584	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	30,136,580	35,997	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	44,566,500	345,618	1.468
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,583,398	43,996,500	648,740	3.291
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	45,000,000	45,305,859	40,325,850	281,868	1.398

*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	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,231,445	67,209,750	469,780	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,003,906	45,318,500	217,541	1.749
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	100,000,000	100,210,938	91,223,000	315,897	1.843
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,921,875	46,847,500	100,581	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,817,383	23,904,250	287,088	2.866
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	110,000,000	107,825,781	105,178,700	1,263,187	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	24,573,250	271,581	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,426,900	31,111	1.011
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	80,405,273	67,137,000	252,503	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,951,600	33,667	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	67,137,000	252,503	1.414
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	76,977,750	1,508,152	4.136
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	79,327,600	710,442	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	27,944,950	250,269	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	45,072,500	403,660	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	27,043,500	242,196	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	40,787,600	647,253	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	880,510	3,108	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,402,550	15,539	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,522,040	12,431	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	13,207,650	46,616	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,924,590	27,970	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,685,610	34,185	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,805,100	31,077	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,805,100	31,077	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	57,233,150	202,003	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	17,610,200	62,155	1.359
U.S. Treasury Note	3.500	4/30/2030	Tsy	AA+	Aaa	91282CGZ8	20,000,000	20,017,188	19,996,800	1,902	3.486
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,527,550	91,000	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	16,461,000	57,666	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	4,115,250	14,416	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	8,230,500	28,833	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,876,600	34,599	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,205,400	20,903	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	8,205,400	20,903	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	16,410,800	41,806	0.989

*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	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,738,940	23,308	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	4,094,150	6,474	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	13,101,280	20,718	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	16,376,600	25,898	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	41,638,500	201,830	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	17,488,170	84,769	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	51,704,820	142,179	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,714,300	34,962	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,238,100	11,654	1.630
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	65,000,000	64,824,805	56,862,650	487,276	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,870,250	187,414	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,748,100	74,965	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	13,122,150	112,448	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	22,745,060	194,910	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,748,100	74,965	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,822,400	260,750	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	50,634,600	155,387	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	42,195,500	129,489	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	12,039,098	37,858	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	8,257,800	19,167	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	44,125,120	329,848	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	29,699,600	222,013	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	13,231,050	58,270	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	38,210,800	530,525	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	23,881,750	331,578	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	14,329,050	198,947	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	28,331,400	170,925	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	33,053,300	199,413	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,887,600	113,950	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,442,200	58,333	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	26,336,000	475,742	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	47,404,800	856,336	3.880

*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	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	36,870,400	666,039	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,801,600	285,445	3.953
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	20,000,000	19,949,219	20,081,200	145,028	3.530
U.S. Treasury Note	3.500	2/15/2033	Tsy	AA+	Aaa	91282CGM7	40,000,000	40,203,125	40,162,400	290,055	3.438
Total		6.957					2,687,950,000	2,695,708,972	2,442,877,758	18,393,995	1.990

Portfolio: Wastewater 208

Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		1,348	1,348	1,348	7	4.755
FHLMC DN	0.000	5/2/2023	Agy	A-1+	P-1	313396FB4	11,126,000	11,076,134	11,124,554	0	4.760
FHLB DN	0.000	5/9/2023	Agy	A-1+	P-1	313384FJ3	45,427,000	45,181,883	45,380,210	0	4.780
FHLB DN	0.000	5/16/2023	Agy	A-1+	P-1	313384FR5	30,000,000	29,835,325	29,943,300	0	4.863
U.S. Treasury Bill	0.000	5/16/2023	Tsy	A-1+	P-1	912797FE2	9,653,000	9,612,302	9,636,107	0	4.477
U.S. Treasury Bill	0.000	5/18/2023	Tsy	A-1+	P-1	912796W47	11,696,000	11,438,213	11,672,023	0	3.040
U.S. Treasury Bill	0.000	5/18/2023	Tsy	A-1+	P-1	912796W47	11,695,000	11,440,487	11,671,025	0	3.080
IBRD DN	0.000	5/23/2023	Supra	A-1+	P-1	459052FY7	38,041,000	37,800,232	37,935,626	0	4.811
U.S. Treasury Bill	0.000	5/23/2023	Tsy	A-1+	P-1	912797FF9	11,176,000	11,118,695	11,147,725	0	4.541
FHLB DN	0.000	5/30/2023	Agy	A-1+	P-1	313384GF0	13,884,000	13,800,800	13,833,323	0	4.747
JPMorgan Securites	0.000	6/1/2023	CP	A-1	P-1	46590ET16	23,904,000	23,204,290	23,790,714	0	4.061
Toronto Dominion	0.000	6/1/2023	CP	A-1+	P-1	89116FT18	36,167,000	35,080,121	35,998,602	0	4.615
Toronto Dominion	0.000	6/1/2023	CP	A-1+	P-1	89116FT18	12,864,000	12,480,546	12,804,104	0	4.614
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	11,730,000	11,439,741	11,682,142	0	3.175
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	18,895,000	18,422,373	18,817,908	0	3.523
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	14,671,000	14,299,722	14,611,142	0	3.592
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	14,716,000	14,310,505	14,655,959	0	4.025
Canadian Imperial Bank	3.630	6/1/2023	CD	A-1	P-1	13606KLA2	20,000,000	20,000,000	19,974,000	548,533	3.680
Royal Bank of Canada	4.600	6/1/2023	CD	A-1+	P-1	78015JHW0	14,300,000	14,300,000	14,292,993	378,235	4.664
Koch Industries	0.000	6/6/2023	CP	A-1+	P-1	50000ET61	12,515,000	12,431,532	12,447,997	0	5.071
U.S. Treasury Bill	0.000	6/13/2023	Tsy	A-1+	P-1	912797FN2	13,890,000	13,792,669	13,808,882	0	4.836
U.S. Treasury Bill	0.000	6/13/2023	Tsy	A-1+	P-1	912797FN2	30,000,000	29,803,388	29,824,800	0	4.982
Apple	0.000	6/20/2023	CP	A-1+	P-1	03785ETL8	29,530,000	29,308,131	29,313,931	0	5.003
U.S. Treasury Bill	0.000	6/20/2023	Tsy	A-1+	P-1	912797FP7	19,138,000	18,999,202	19,009,967	0	5.007
U.S. Treasury Note	0.125	7/15/2023	Tsy	AA+	Aaa	912828ZY9	5,768,000	5,603,747	5,708,993	2,111	3.014

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

Portfolio: Wastewater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,269,829	2,157	0.269
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	5,009,812	280	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,263,750	3,885	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,801	2	0.198
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,220,123	173,505	2.662
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,550,729	35,163	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,439,554	34,706	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	13,121,588	6,645	3.885
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	14,141,253	60,912	1.792
U.S. Treasury Note	4.625	3/15/2026	Tsy	AA+	Aaa	91282CGR6	4,789,000	4,888,147	4,897,854	28,288	3.876
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,491,829	11,668	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,733,881	20,238	2.029
Total		0.383					570,112,348	563,296,796	564,233,378	1,306,337	3.986

Portfolio: LA MICLA 2016 STLIG 26U

Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		123,492	123,492	123,492	475	4.755
Total		0.003					123,492	123,492	123,492	475	4.755

Portfolio: LA MICLA 2017 STLIG 26Y

Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		3,801,514	3,801,514	3,801,514	14,620	4.755
Total		0.003					3,801,514	3,801,514	3,801,514	14,620	4.755

*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: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		294,935	294,935	294,935	924	4.755
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	262,539	182	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	6,038,789	2,620	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	66,653	29	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	67,605	29	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	70,462	31	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	71,414	31	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	68,558	30	2.533
Total		2.857					7,284,935	6,950,307	6,940,957	3,876	2.749

Portfolio: Harbor Emergency FD 751

Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		330	330	330	1	4.755
U.S. Treasury Bill	0.000	5/25/2023	Tsy	A-1+	P-1	912796ZF9	48,968,000	47,874,588	48,829,910	0	4.748
FHLB DN	0.000	8/25/2023	Agy	A-1+	P-1	313384KW8	3,307,000	3,226,971	3,256,204	0	5.215
Total		0.084					52,275,330	51,101,888	52,086,444	1	4.777

Portfolio: Harbor Foods Restoration 70L

Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		595	595	595	3	4.755
U.S. Treasury Bill	0.000	5/25/2023	Tsy	A-1+	P-1	912796ZF9	615,000	601,284	613,266	0	4.742
Total		0.068					615,595	601,879	613,861	3	4.742

*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: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		659,273	659,273	659,273	1,358	4.755
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	523,565	1,021	2.604
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	462,657	320	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	10,207,477	4,429	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	112,358	49	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,783,803	2,076	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	165,681	72	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,880,926	2,118	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	230,430	100	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	5,060,890	2,196	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,665	3	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	290,418	126	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	5,035,181	2,185	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	337,075	146	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,724,767	2,050	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,979,350	10,214	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,211,407	10,690	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,500,636	9,363	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,432,804	10,492	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	5,003,555	11,843	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,769,840	65,769	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	807,778	9,208	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,522,699	62,952	3.693
Total		3.376					78,401,273	76,439,726	73,709,233	208,780	2.325

Portfolio: LA City MICLA19 ST LGT FIN 27F
Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		6,872,122	6,872,122	6,872,122	26,694	4.755
Total		0.003					6,872,122	6,872,122	6,872,122	26,694	4.755

*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 WRB 2022D M3E
Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		896	896	896	180	4.755
PACCAR	0.000	5/30/2023	CP	A-1	P-1	69372BSW1	4,604,000	4,584,029	4,583,685	0	5.038
FHLB DN	0.000	5/31/2023	Agy	A-1+	P-1	313384GG8	49,360,000	48,964,709	49,173,419	0	4.819
Total		0.085					53,964,896	53,549,634	53,758,000	180	4.837

Portfolio: LA City MICLA20 STLGTS FIN 27J
Date: 4/30/23

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	4.690	5/1/2023	MMF	AAAm	Aaa-mf		5,329,119	5,329,119	5,329,119	21,464	4.755
Total		0.003					5,329,119	5,329,119	5,329,119	21,464	4.755

*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
U.S. Treasury Note	Transfer In	Tsy	91282CBZ3	4/3/2023	4/3/2023	4/30/2028	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CHA2	4/28/2023	5/1/2023	4/30/2028	10,000,000
FHLB Note	Buy	Agy	3130AV6J6	4/28/2023	5/1/2023	3/13/2026	30,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CBZ3	4/28/2023	4/28/2023	4/30/2028	60,000,000
U.S. Treasury Note	Transfer Out	Tsy	912828X70	4/28/2023	4/28/2023	4/30/2024	60,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128286R6	4/28/2023	4/28/2023	4/30/2024	40,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CEK3	4/28/2023	4/28/2023	4/30/2024	75,000,000

Portfolio: Core 9218-1

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FHLB DN	Buy	Agy	313384HL6	4/3/2023	4/3/2023	6/28/2023	200,000,000
U.S. Treasury Bill	Buy	Tsy	912796YN3	4/3/2023	4/3/2023	4/6/2023	23,347,000
Amazon	Buy	CP	02314QTD1	4/4/2023	4/4/2023	6/13/2023	32,556,000
Amazon	Buy	CP	02314QTU3	4/4/2023	4/4/2023	6/28/2023	100,000,000
U.S. Treasury Bill	Buy	Tsy	912797FG7	4/5/2023	4/5/2023	5/30/2023	47,200,000
FHLB DN	Buy	Agy	313384GW3	4/6/2023	4/6/2023	6/14/2023	27,786,000
FNMA DN	Buy	Agy	313588EH4	4/10/2023	4/10/2023	4/14/2023	49,118,000
FHLMC DN	Buy	Agy	313396EN9	4/11/2023	4/11/2023	4/19/2023	15,300,000
FHLB DN	Buy	Agy	313384HL6	4/11/2023	4/11/2023	6/28/2023	100,000,000
Johnson & Johnson	Buy	CP	47816GU31	4/12/2023	4/12/2023	7/3/2023	107,497,000
Koch Industries	Buy	CP	50000ESS4	4/13/2023	4/13/2023	5/26/2023	7,100,000
Cargill	Buy	CP	14178MRH3	4/14/2023	4/14/2023	4/17/2023	10,310,000
Amazon	Buy	CP	02314QU31	4/20/2023	4/20/2023	7/3/2023	50,000,000
FHLB DN	Buy	Agy	313384HR3	4/20/2023	4/20/2023	7/3/2023	166,500,000
FHLB DN	Buy	Agy	313384HR3	4/20/2023	4/20/2023	7/3/2023	100,000,000
FHLB DN	Buy	Agy	313384HR3	4/20/2023	4/20/2023	7/3/2023	250,000,000
FNMA DN	Buy	Agy	313588EW1	4/24/2023	4/24/2023	4/27/2023	28,155,000
Apple	Buy	CP	03785ET20	4/25/2023	4/25/2023	6/2/2023	11,050,000
Pepsico	Buy	CP	71344USX8	4/25/2023	4/25/2023	5/31/2023	15,000,000
Apple	Buy	CP	03785ETP9	4/26/2023	4/26/2023	6/23/2023	9,132,000
Amazon	Buy	CP	02314QU31	4/26/2023	4/26/2023	7/3/2023	50,000,000
FHLB DN	Buy	Agy	313384HR3	4/27/2023	4/27/2023	7/3/2023	50,350,000
FHLB DN	Buy	Agy	313384GY9	4/27/2023	4/27/2023	6/16/2023	45,000,000
FHLB DN	Buy	Agy	313384JA8	4/28/2023	4/28/2023	7/12/2023	113,734,000

Portfolio: Core 9218-1 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Transfer In	Tsy	912828X70	4/28/2023	4/28/2023	4/30/2024	60,000,000
U.S. Treasury Note	Transfer In	Tsy	9128286R6	4/28/2023	4/28/2023	4/30/2024	40,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CEK3	4/28/2023	4/28/2023	4/30/2024	75,000,000

Portfolio: Extended Reserve 9218-5

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Transfer Out	Tsy	91282CBZ3	4/3/2023	4/3/2023	4/30/2028	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CGZ8	4/28/2023	5/1/2023	4/30/2030	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CGM7	4/28/2023	5/1/2023	2/15/2033	40,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CBZ3	4/28/2023	4/28/2023	4/30/2028	60,000,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
IBRD DN	Buy	Supra	459052FY7	4/4/2023	4/4/2023	5/23/2023	38,041,000
FHLB DN	Buy	Agy	313384FR5	4/4/2023	4/4/2023	5/16/2023	30,000,000
U.S. Treasury Bill	Buy	Tsy	912797FF9	4/11/2023	4/11/2023	5/23/2023	11,176,000
U.S. Treasury Bill	Buy	Tsy	912797FE2	4/11/2023	4/11/2023	5/16/2023	9,653,000
FHLB DN	Buy	Agy	313384GF0	4/13/2023	4/13/2023	5/30/2023	13,884,000
Koch Industries	Buy	CP	50000ET61	4/18/2023	4/18/2023	6/6/2023	12,515,000
U.S. Treasury Bill	Buy	Tsy	912797FN2	4/20/2023	4/20/2023	6/13/2023	13,890,000
Apple	Buy	CP	03785ETL8	4/25/2023	4/25/2023	6/20/2023	29,530,000
U.S. Treasury Bill	Buy	Tsy	912797FN2	4/25/2023	4/25/2023	6/13/2023	30,000,000
U.S. Treasury Bill	Buy	Tsy	912797FP7	4/27/2023	4/27/2023	6/20/2023	19,138,000

Portfolio: DWP WRB 2022D M3E

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
PACCAR	Buy	CP	69372BSW1	4/28/2023	4/28/2023	5/30/2023	4,604,000

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

PRIMARY DEALERS

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

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

SECONDARY DEALERS

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

COMMERCIAL PAPER ISSUERS*

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

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

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

*Based on short-term credit rating information provided by Bloomberg Professional, as of 5/10/2023

CORPORATE BOND ISSUERS**

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

**Based on credit rating information as of 5/10/2023 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