

# **City of Los Angeles**

## **Office of Finance**



## **Investment Report**

### **February 28, 2023**

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

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

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

**Diana Mangioglu**  
DIRECTOR OF FINANCE  
CITY TREASURER

# CITY OF LOS ANGELES

CALIFORNIA

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



KAREN BASS  
MAYOR

April 3, 2023

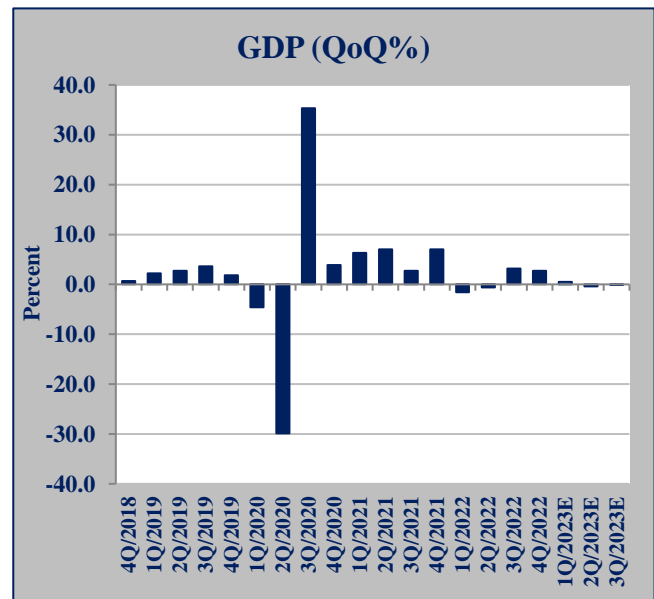
The Honorable Members of City Council of the City of Los Angeles  
c/o Office of the City Clerk  
City Hall, Room 395

Dear Honorable Members:

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

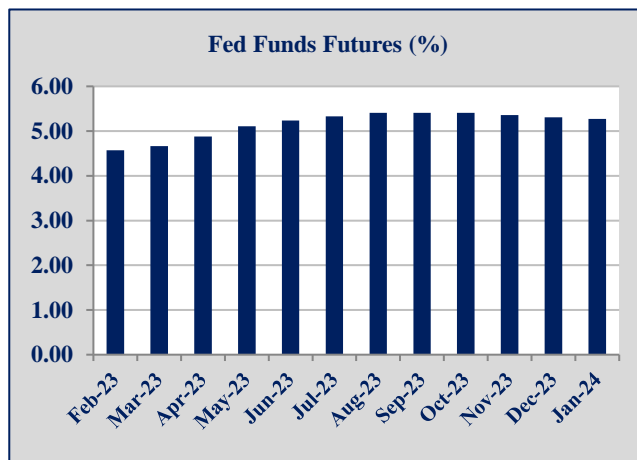
## ECONOMIC ENVIRONMENT<sup>1</sup>

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased 2.7% on an annualized basis for the fourth quarter of 2022. The current anticipated growth rate for all of 2022 is 2.1%, which matches last month's forecast 2022 full-year forecast. The U.S. unemployment rate for February 2023 was 3.6%. The Consumer Price Index (CPI) increased 6.0% for the twelve months ending February 2023. Prices were up in large part due to energy, services, shelter, and a significant increase in food costs. U.S. consumer spending, as measured by Retail Sales, increased 5.4% over the past twelve months.



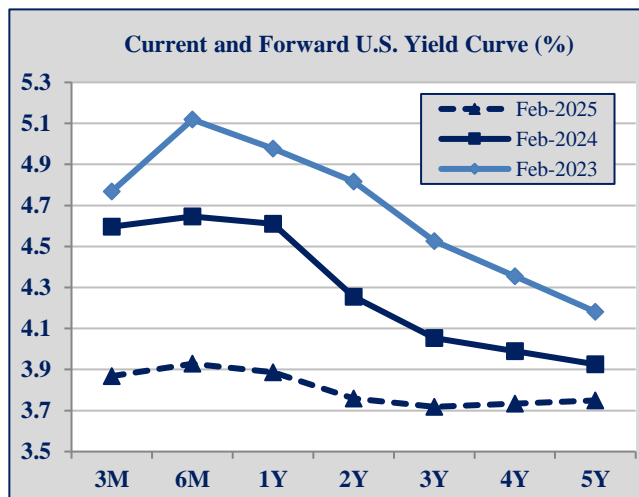
<sup>1</sup> Sources: Bloomberg Finance L.P.

The Federal Reserve raised the Fed Funds rate within the 4.50% and 4.75% range at its February 1, 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 has eased somewhat but remains elevated. Russia's war against Ukraine is causing tremendous human and economic hardship and is contributing to elevated global uncertainty. The Committee is 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 February 28, 2023.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$5,333,588,026	3.93%	110 Days	AA+
Reserve Portfolio	\$6,817,860,238	1.99%	2.9 Years	AA+
Extended Reserve Portfolio	\$2,408,613,068	1.90%	6.9 Years	AA+
General Pool	\$14,560,061,333	2.68%	2.6 Years	AA+

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

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

	Core	Reserve	Extended Reserve	General Pool
Month-End Book Yield	3.93%	1.99%	1.90%	2.68%
Benchmark	4.63%	2.17%	1.73%	2.99%
Variance	-0.70%	-0.18%	0.17%	-0.31%

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

	Core	Reserve	Extended Reserve	General Pool
Total Rate of Return	0.30%	-1.19%	-2.82%	-0.92%
Benchmark Total Rate of Return	0.33%	-1.19%	-2.82%	-0.91%
Variance	-0.03%	0.00%	0.00%	-0.01%

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

The City measures investment returns on a book yield and a total return basis. Book yield is measured primarily for budgetary purposes, while total return is used primarily to measure risk. Investment performance calculated on a book yield basis is measured to custom benchmarks using industry-recognized benchmarks. Investment performance calculated on a total return basis is measured to established industry-recognized benchmarks. The tables on the previous page summarize the February 28, 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 37 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

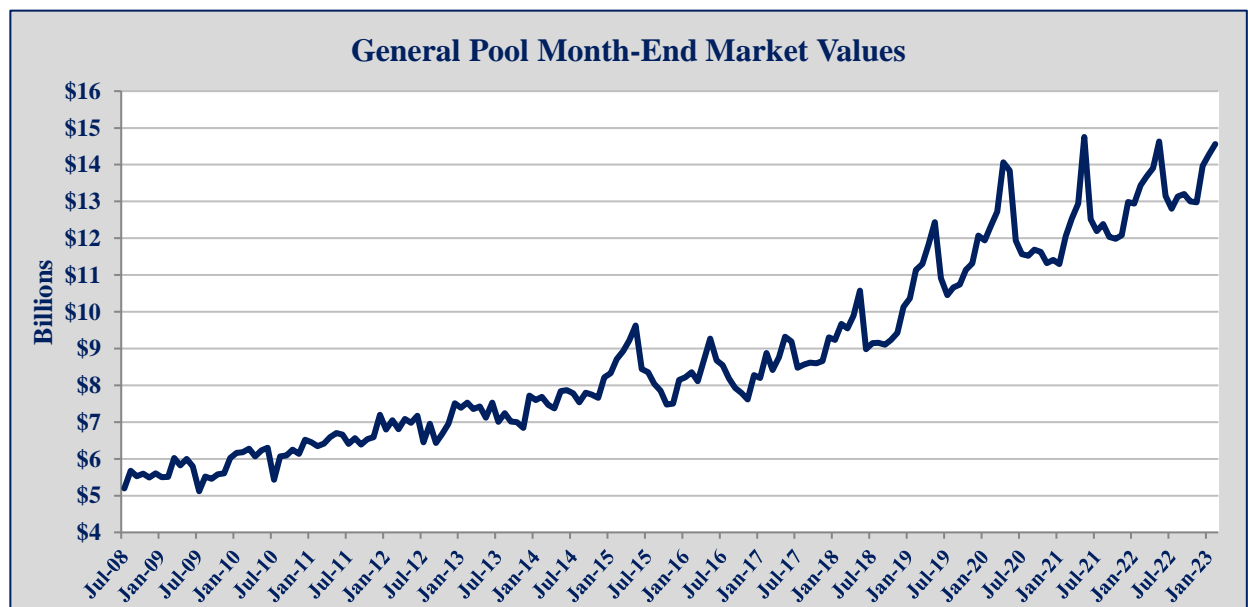
## GENERAL POOL ASSET HOLDINGS

February 28, 2023

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$82,847,259	\$82,847,259	0.57%	0	0.0
Money Market Funds	\$132,252,687	\$132,252,687	0.91%	0	0.0
L.A.I.F. (State of California)	\$4,055,172	\$4,055,172	0.03%	0	0.0
Subtotal: Cash and Overnight Invest.	\$219,155,118	\$219,155,118	1.51%	0	0.0
Commercial Paper	\$2,322,487,000	\$2,300,694,874	15.80%	70	0.2
Negotiable Certificates of Deposit	\$167,000,000	\$166,735,790	1.15%	63	0.2
Corporate Notes	\$242,500,000	\$238,938,975	1.64%	180	0.5
U.S. Agencies/Munis/Supras	\$963,724,000	\$955,054,920	6.56%	81	0.2
U.S. Treasuries	\$1,475,000,000	\$1,453,008,350	9.98%	201	0.6
Subtotal: Pooled Investments:	\$5,170,711,000	\$5,114,432,908	35.13%	114	0.3
<b>Total Short-Term Core Portfolio:</b>	<b>\$5,389,866,118</b>	<b>\$5,333,588,026</b>	<b>36.63%</b>	<b>110</b>	<b>0.3</b>
Money Market Funds	\$520,360	\$520,360	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	\$1,550,500,000	\$1,467,481,686	10.08%	981	2.7
Asset-Backed Securities	\$334,762,291	\$322,965,511	2.22%	1,301	3.6
U.S. Agencies/Munis/Supras	\$646,540,000	\$593,073,858	4.07%	1,350	3.7
U.S. Treasuries	\$7,505,000,000	\$6,842,431,890	46.99%	1,555	4.3
<b>Total Long-Term Reserve Portfolios:</b>	<b>\$10,037,322,651</b>	<b>\$9,226,473,306</b>	<b>63.37%</b>	<b>1,442</b>	<b>3.9</b>
<b>Total Cash and Pooled Investments:</b>	<b>\$15,427,188,769</b>	<b>\$14,560,061,333</b>	<b>100.00%</b>	<b>954</b>	<b>2.6</b>

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

Figures may not total due to rounding.



## GENERAL POOL LIQUIDITY SCHEDULE

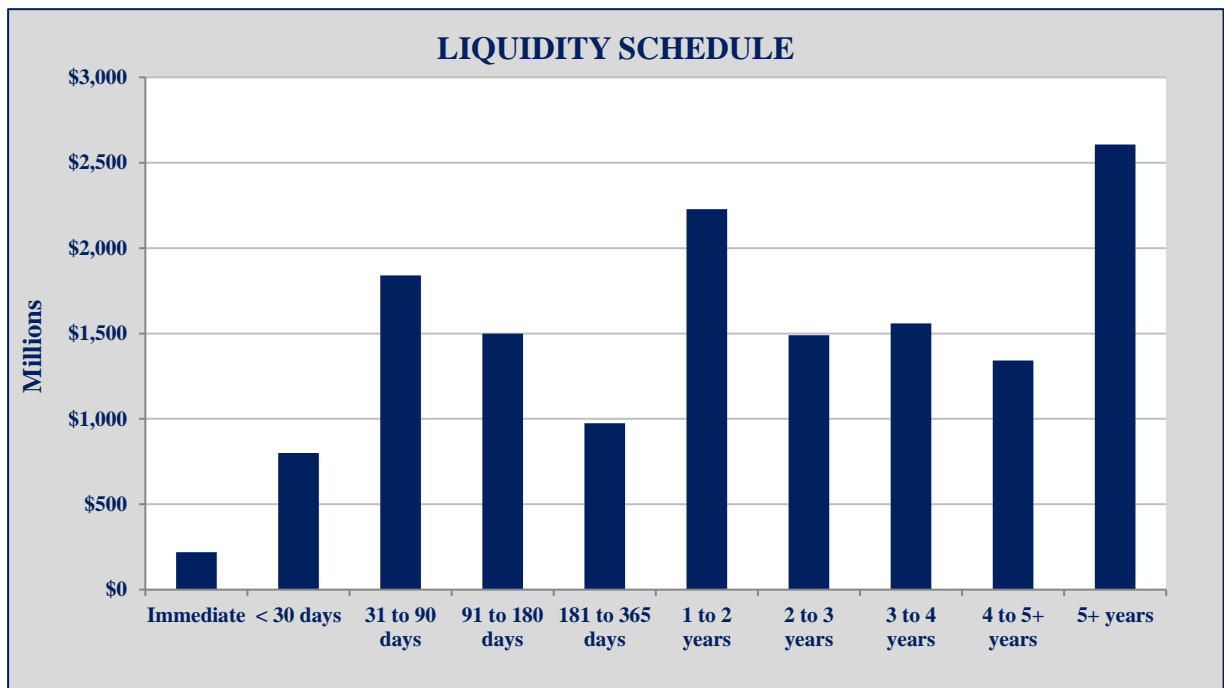
February 28, 2023

	Availability	Market Value	Cumulative	Cumulative Percent of Total Investments
<u>Description</u>				
L.A.I.F. (State of California)	Immediate	\$4,055,172	\$4,055,172	0.03%
Money Market Funds	Immediate	\$132,773,047	\$136,828,219	0.94%
Bank Deposits*	Immediate	\$82,847,259	\$219,675,478	1.51%
Subtotal		\$219,675,478		
Pooled Investments Maturing:				
	< 30 days**	\$800,596,443	\$1,020,271,921	7.01%
	31 to 90 days	\$1,839,616,336	\$2,859,888,258	19.64%
	91 to 180 days	\$1,499,493,704	\$4,359,381,961	29.94%
	181 to 365 days	\$974,726,425	\$5,334,108,386	36.64%
	1 to 2 years	\$2,227,722,865	\$7,561,831,251	51.94%
	2 to 3 years	\$1,490,277,075	\$9,052,108,327	62.17%
	3 to 4 years	\$1,559,437,415	\$10,611,545,742	72.88%
	4 to 5 years	\$1,341,521,473	\$11,953,067,214	82.09%
	5+ years	\$2,606,994,118	\$14,560,061,333	100.00%
<b>Total Cash and Pooled Investments</b>		<b>\$14,560,061,333</b>		

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

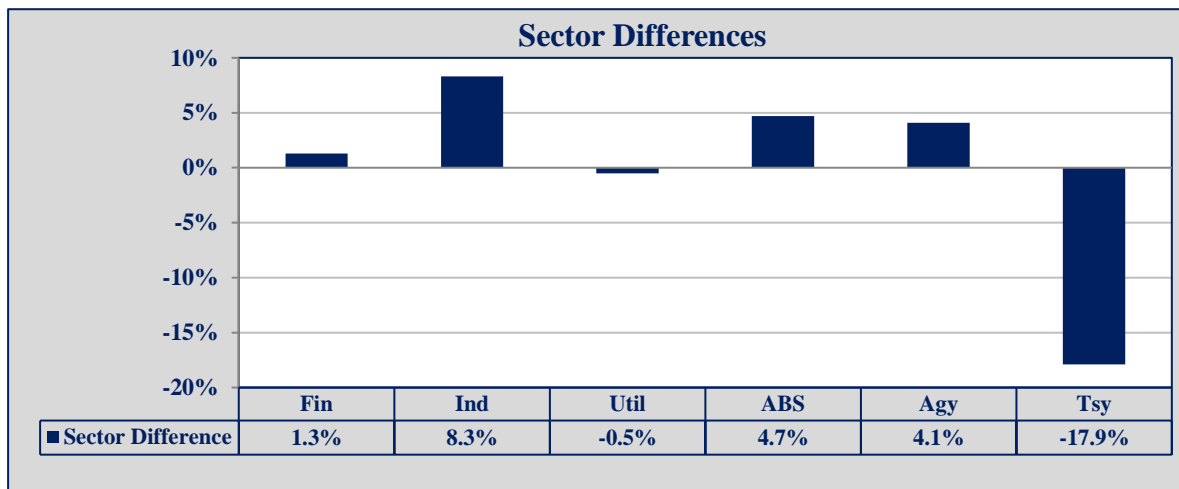
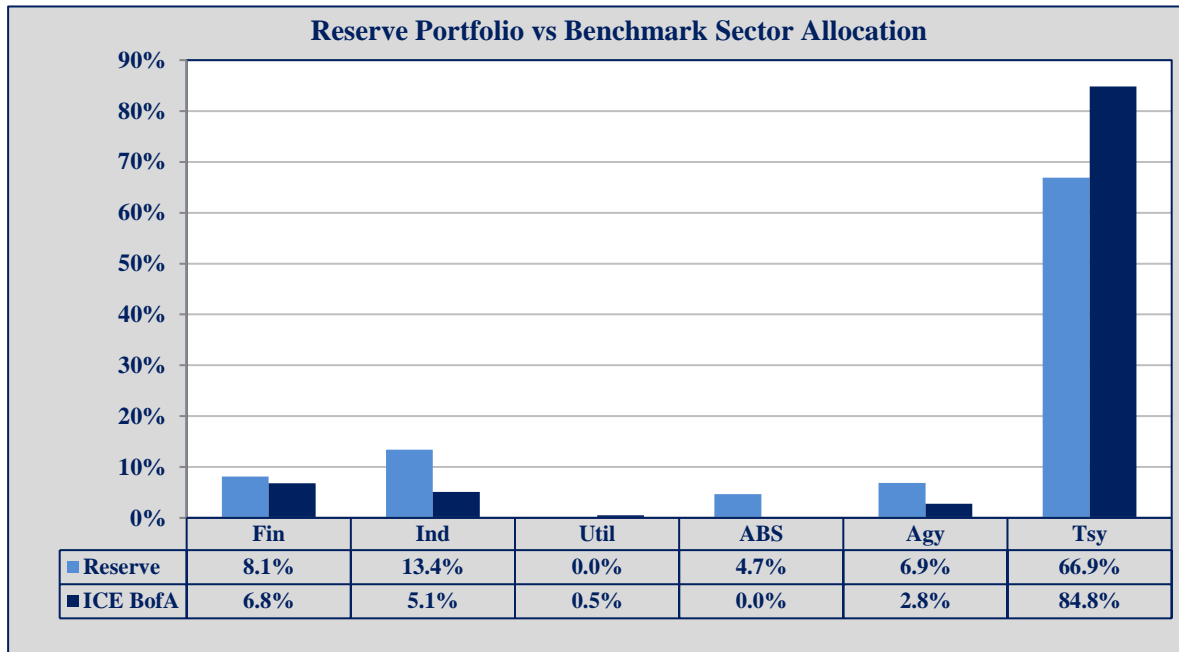
\*\*Excludes Immediately Available Funds.

Figures may not total due to rounding.



## RESERVE PORTFOLIO SECTOR ALLOCATION

February 28, 2023



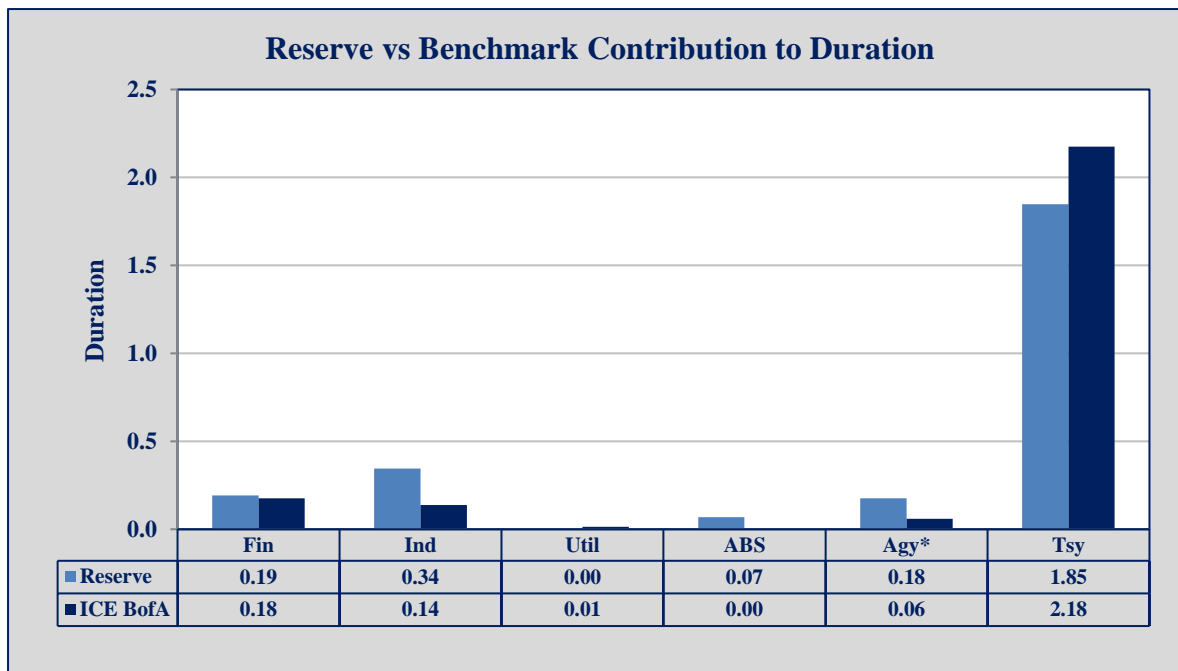
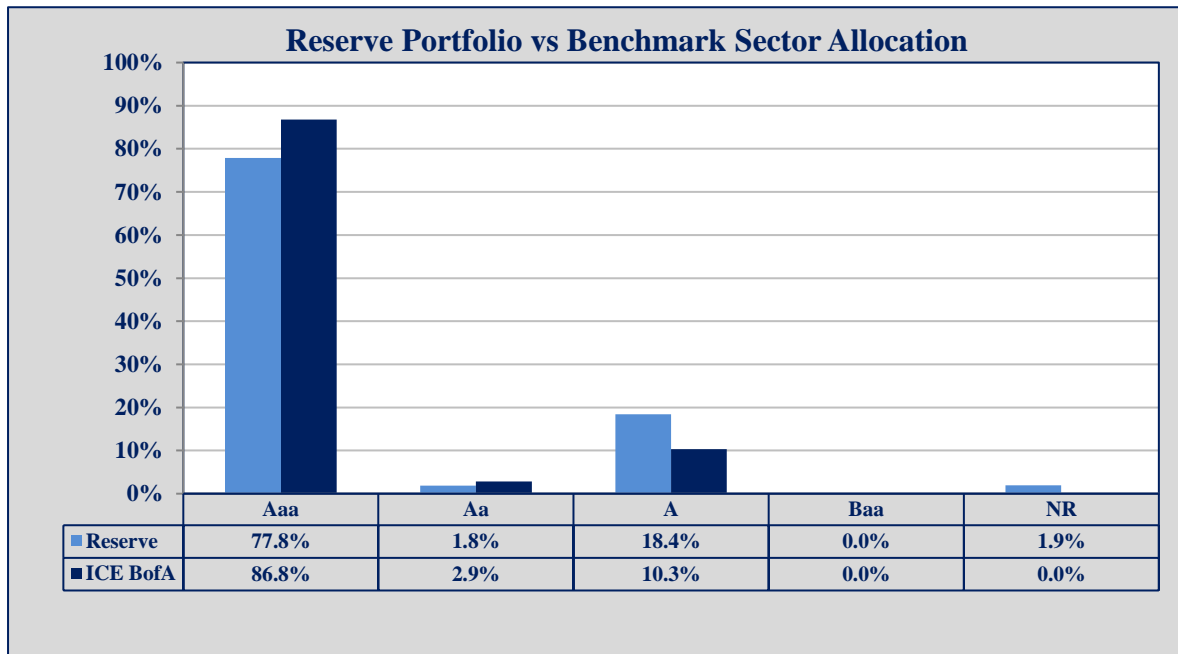
Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector.

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

February 28, 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

February 28, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	3.93%	3.73%	3.05%	2.43%	1.20%	1.51%
<b>60 Day CP/30 Day Agy Benchmark*</b>	4.63%	4.46%	3.58%	2.69%	1.01%	1.45%
<b>Variance</b>	-0.70%	-0.74%	-0.53%	-0.26%	0.19%	0.05%

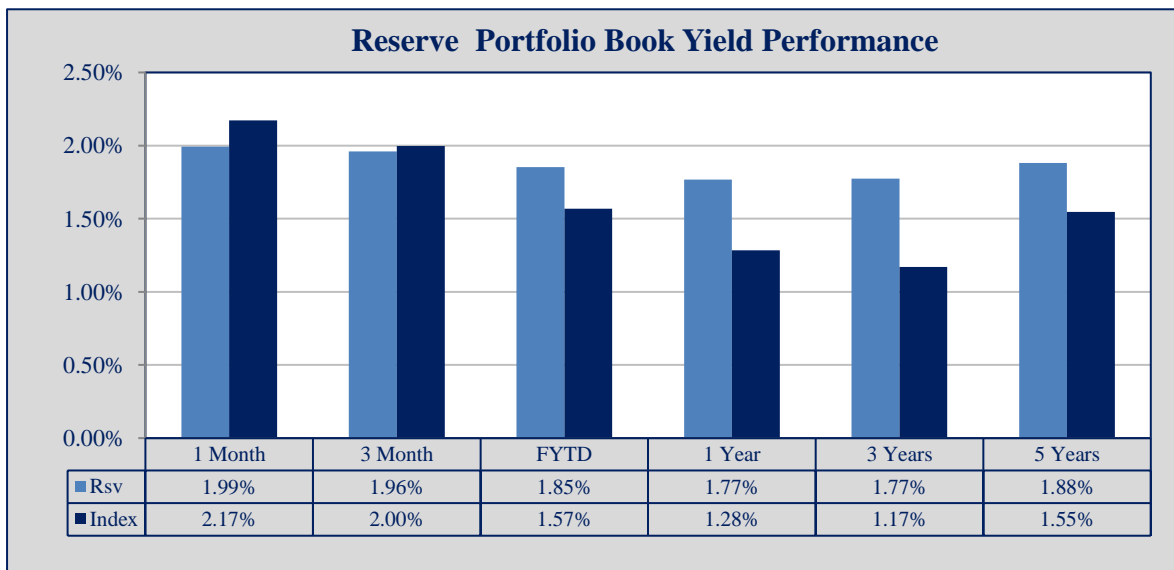
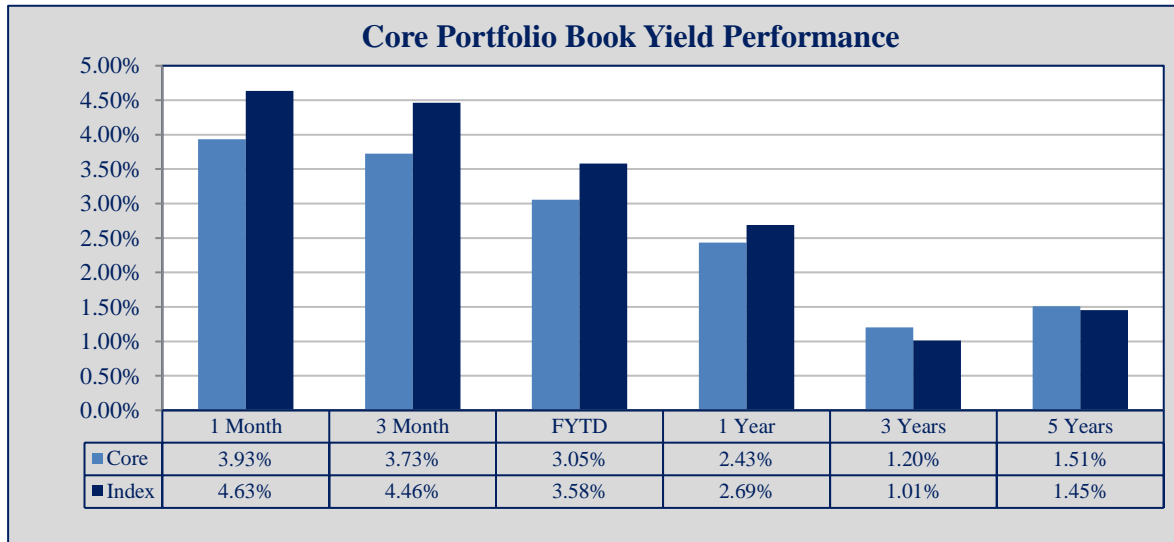
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	1.99%	1.96%	1.85%	1.77%	1.77%	1.88%
<b>1-5 Year Govt/Corp Index**</b>	2.17%	2.00%	1.57%	1.28%	1.17%	1.55%
<b>Variance</b>	-0.18%	-0.04%	0.29%	0.48%	0.61%	0.33%

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, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	1.90%	1.87%	1.70%	1.55%	1.17%	N/A
<b>5-10 Year US Treasury Index*</b>	1.73%	1.67%	1.51%	1.38%	0.98%	N/A
<b>Variance</b>	0.17%	0.20%	0.19%	0.17%	0.19%	N/A

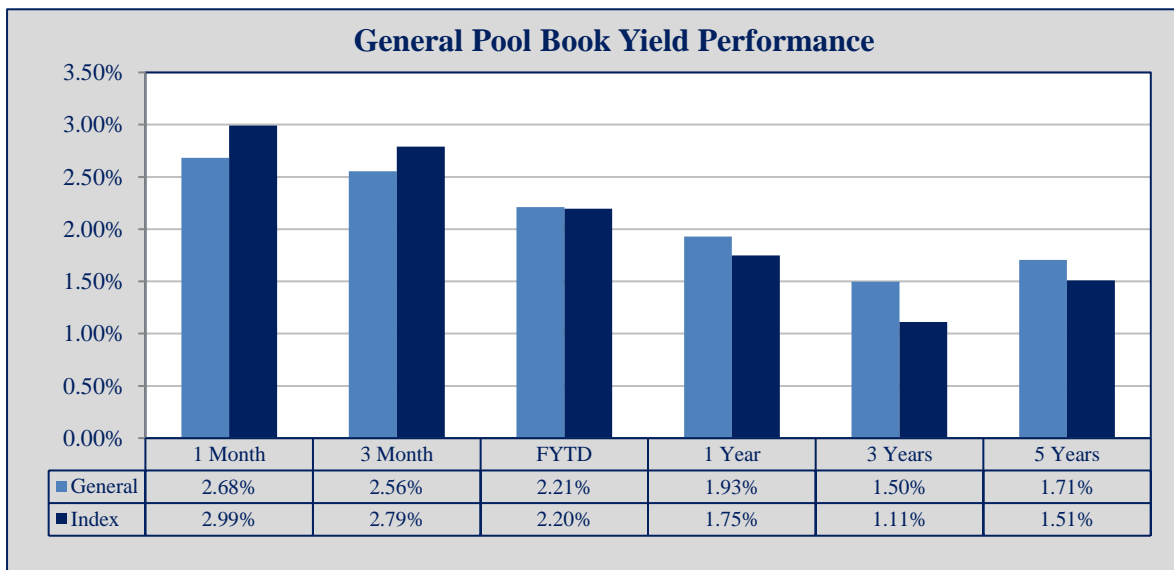
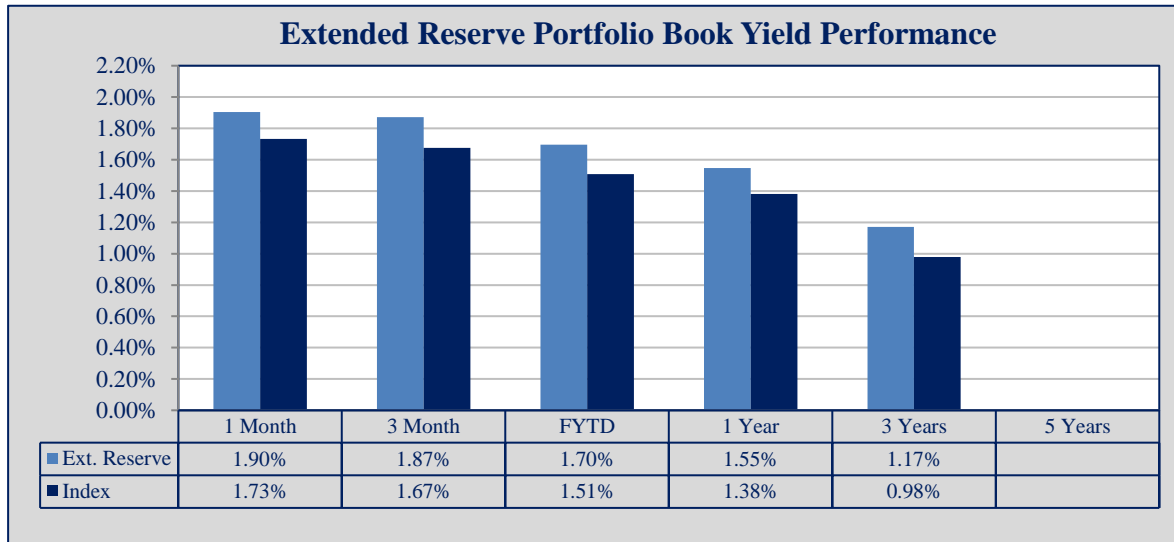
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	2.68%	2.56%	2.21%	1.93%	1.50%	1.71%
<b>Weighted Benchmark**</b>	2.99%	2.79%	2.20%	1.75%	1.11%	1.51%
<b>Variance</b>	-0.31%	-0.23%	0.01%	0.18%	0.39%	0.20%

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

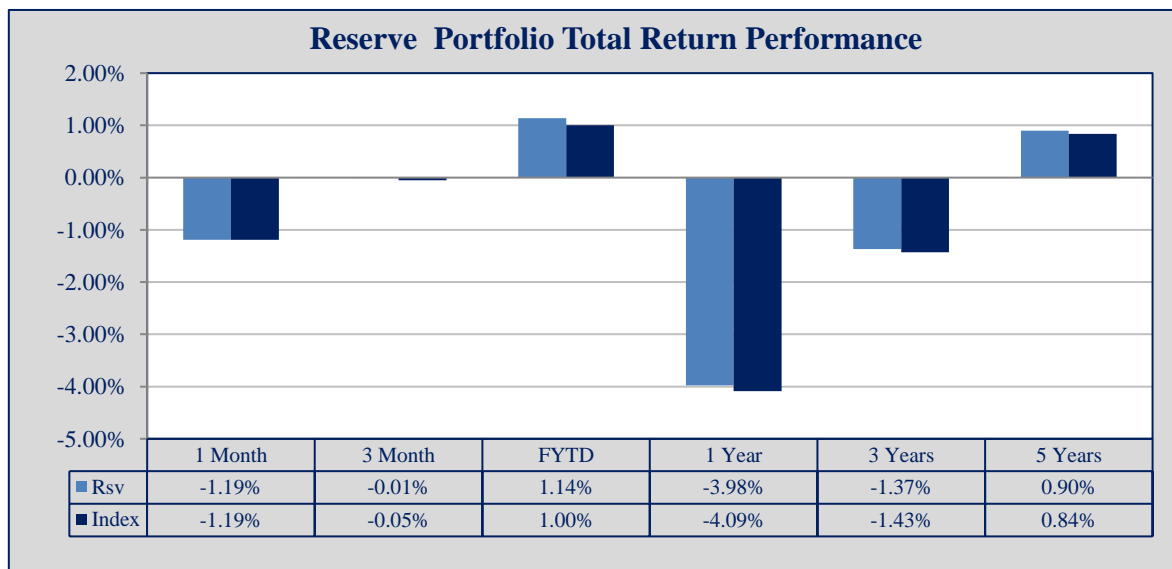
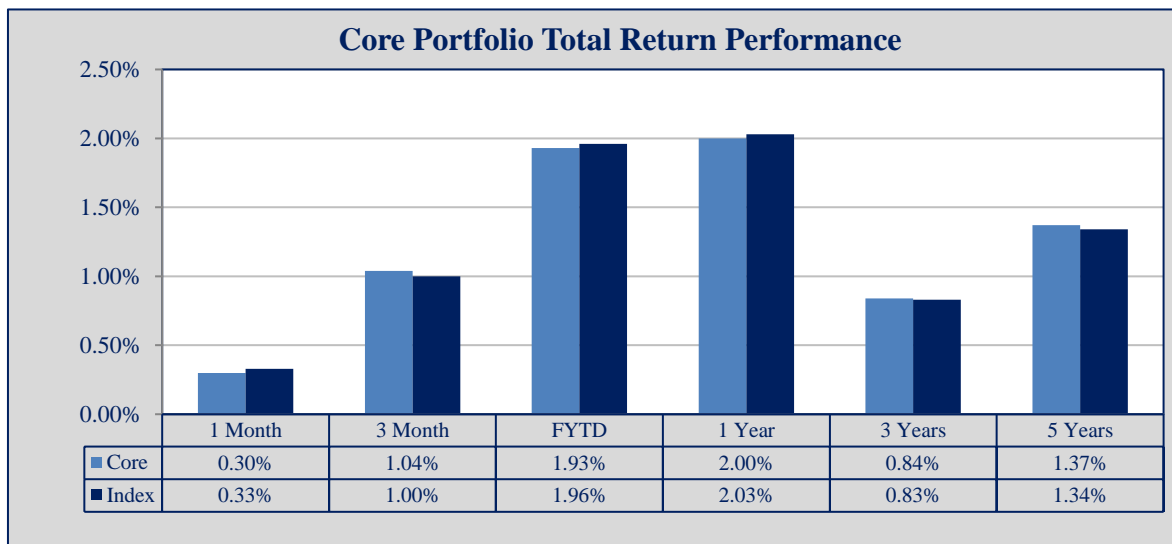
February 28, 2023

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Core Portfolio</b>	0.30%	1.04%	1.93%	2.00%	0.84%	1.37%
<b>3 Month Treasury Bill Index*</b>	0.33%	1.00%	1.96%	2.03%	0.83%	1.34%
<b>Variance</b>	-0.03%	0.04%	-0.03%	-0.03%	0.01%	0.03%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Reserve Portfolio</b>	-1.19%	-0.01%	1.14%	-3.98%	-1.37%	0.90%
<b>1-5 Year Govt/Corp Index*</b>	-1.19%	-0.05%	1.00%	-4.09%	-1.43%	0.84%
<b>Variance</b>	0.00%	0.04%	0.14%	0.11%	0.06%	0.06%

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

\*Performance is measured using ICE BofA Indices.



## TOTAL RETURN PERFORMANCE

February 28, 2023

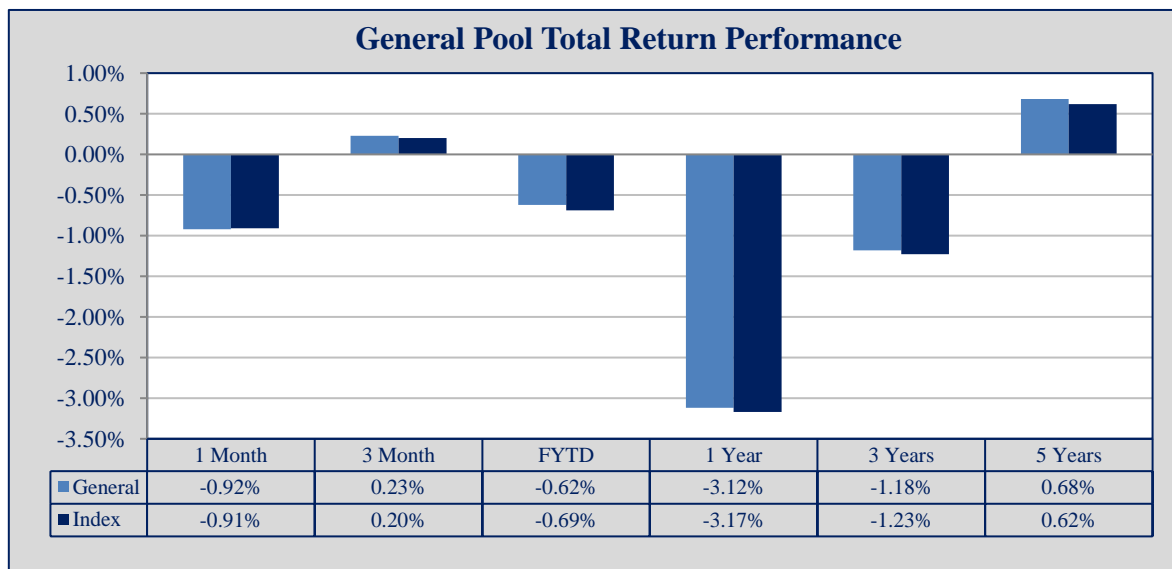
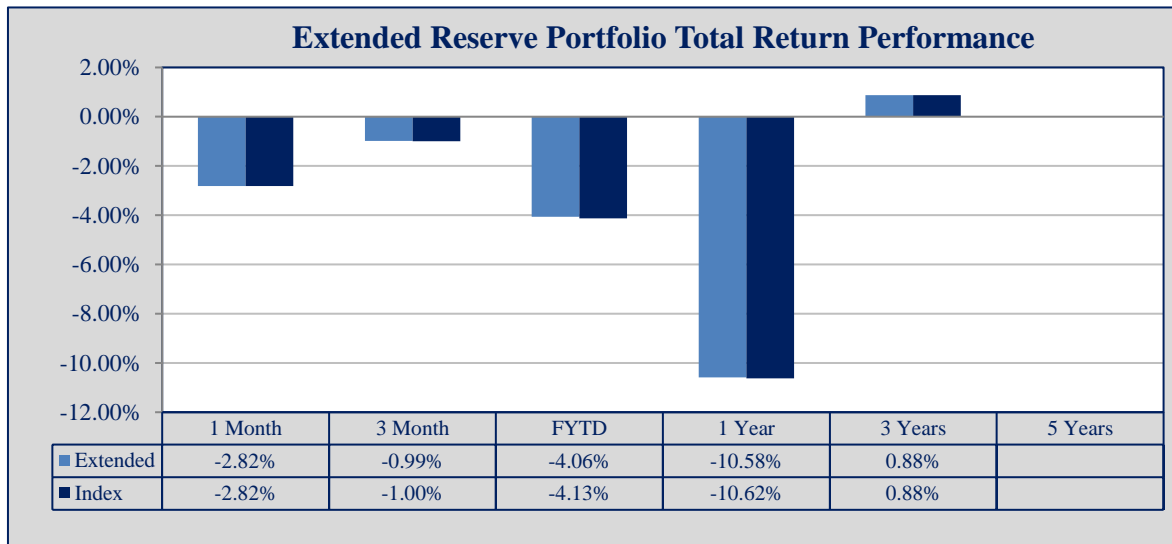
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>Extended Reserve Portfolio</b>	-2.82%	-0.99%	-4.06%	-10.58%	0.88%	N/A
<b>5-10 Year Treasury Index*</b>	-2.82%	-1.00%	-4.13%	-10.62%	0.88%	N/A
<b>Variance</b>	0.00%	0.01%	0.07%	0.04%	0.00%	N/A

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
<b>General Pool</b>	-0.92%	0.23%	-0.62%	-3.12%	-1.18%	0.68%
<b>General Portfolio Weighted Index**</b>	-0.91%	0.20%	-0.69%	-3.17%	-1.23%	0.62%
<b>Variance</b>	-0.01%	0.03%	0.07%	0.05%	0.05%	0.06%

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

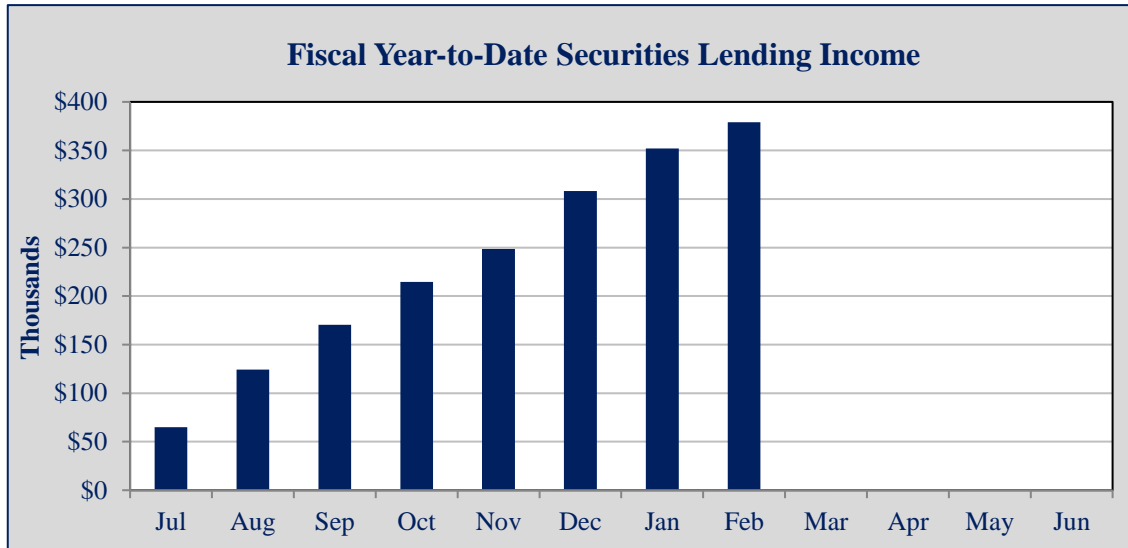
\*Performance is measured using ice BofA Indices

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



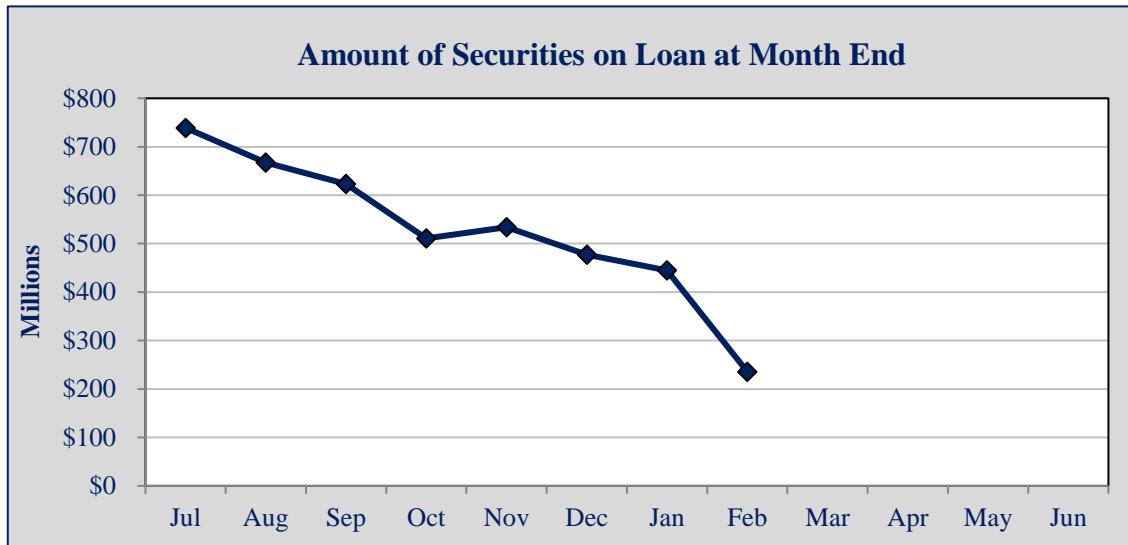
## SECURITIES LENDING INFORMATION

February 28, 2023



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

\*Amounts in Thousands



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

\*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: 2/28/23**

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank		3/1/2023	Bank				5,000,000	5,000,000	5,000,000		
JPMorgan Chase Bank		3/1/2023	Bank				77,847,259	77,847,259	77,847,259		
Bk of New York Mellon - Sweep	4.430	3/1/2023	MMF	AAAm	Aaa-mf		75,400,714	75,400,714	75,400,714	10,465	4.492
Federated Hermes Treas Oblig	4.390	3/1/2023	MMF	AAAm	Aaa-mf	60934N500	48,925,541	48,925,541	48,925,541	86,600	4.390
Treasury Plus Money Market	4.360	3/1/2023	MMF	AAAm	Aaa-mf	94975H312	7,926,431	7,926,431	7,926,431	48,954	4.360
LAIF	2.624	3/1/2023	LAIF	NR	NR	SYS34208	1,013,589	1,013,589	1,013,589	4,124	2.624
LAIF	2.624	3/1/2023	LAIF	NR	NR	SYS50078	1,014,208	1,014,208	1,014,208	4,126	2.624
LAIF	2.624	3/1/2023	LAIF	NR	NR	SYS50080	1,013,929	1,013,929	1,013,929	4,125	2.624
LAIF	2.624	3/1/2023	LAIF	NR	NR	SYS50081	1,013,446	1,013,446	1,013,446	4,123	2.624
Mizuho Bank	0.000	3/1/2023	CP	A-1	P-1	60689GQ17	50,000,000	49,101,361	49,993,706	0	3.620
FNMA DN	0.000	3/1/2023	Agy	A-1+	P-1	313588CM5	46,930,000	46,901,646	46,930,000	0	4.474
FNMA DN	0.000	3/2/2023	Agy	A-1+	P-1	313588CN3	26,028,000	26,018,565	26,024,877	0	4.473
Siemens Capital	0.000	3/7/2023	CP	A-1+	P-1	82619UQ72	25,000,000	24,827,021	24,978,266	0	4.524
FHLB DN	0.000	3/7/2023	Agy	A-1+	P-1	313384CT4	19,993,000	19,828,608	19,978,405	0	4.447
Landesbank Baden-Wurtt	0.000	3/8/2023	CP	NR	P-1	5148X1Q89	120,000,000	119,033,600	119,878,240	0	4.695
Key Bank	1.250	3/10/2023	Corp	A-	A3	49327M2Z6	10,000,000	9,998,525	9,991,100	59,375	1.266
FNMA DN	0.000	3/14/2023	Agy	A-1+	P-1	313588DA0	55,001,000	54,642,118	54,913,548	0	4.501
Truist Financial Corp	2.200	3/16/2023	Corp	A-	A3	05531FBJ1	20,000,000	19,995,948	19,975,200	201,667	2.221
Landesbank Baden-Wurtt	0.000	3/21/2023	CP	NR	P-1	5148X1QM8	45,087,000	44,778,605	44,966,937	0	4.720
Landesbank Baden-Wurtt	0.000	3/22/2023	CP	NR	P-1	5148X1QN6	175,000,000	172,960,667	174,511,799	0	4.743
Natl Securities Clearing	0.000	3/23/2023	CP	A-1+	P-1	63763QQP5	74,000,000	73,396,078	73,784,366	0	4.685
FHLB DN	0.000	3/30/2023	Agy	A-1+	P-1	313384DS5	50,000,000	49,556,250	49,823,000	0	4.667
U.S. Treasury Note	2.500	3/31/2023	Tsy	AA+	Aaa	9128284D9	85,000,000	84,934,222	84,847,000	887,363	2.579
Natl Securities Clearing	0.000	4/3/2023	CP	A-1+	P-1	63763QR33	60,000,000	58,753,333	59,739,844	0	4.197
Sumitomo Mitsui	0.000	4/3/2023	CP	A-1	P-1	86563HR36	170,000,000	167,706,511	169,264,014	0	4.866
FHLB DN	0.000	4/5/2023	Agy	A-1+	P-1	313384DY2	113,500,000	112,047,452	112,988,115	0	4.613
FHLB DN	0.000	4/5/2023	Agy	A-1+	P-1	313384DY2	51,650,000	51,147,345	51,417,059	0	4.723
Landesbank Baden-Wurtt	0.000	4/6/2023	CP	NR	P-1	5148X1R62	100,000,000	98,994,944	99,527,119	0	4.756
Sumitomo Mitsui	0.000	4/11/2023	CP	A-1	P-1	86563HRB8	122,268,000	120,627,571	121,608,548	0	4.793
FHLB DN	0.000	4/12/2023	Agy	A-1+	P-1	313384EF2	80,000,000	79,165,422	79,567,200	0	4.758
FHLB DN	0.000	4/18/2023	Agy	A-1+	P-1	313384EM7	42,225,000	41,776,219	41,964,050	0	4.733
Sumitomo Mitsui	0.000	4/19/2023	CP	A-1	P-1	86563HRK8	150,000,000	147,977,167	149,028,542	0	4.772
FNMA DN	0.000	4/28/2023	Agy	A-1+	P-1	313588EX9	52,429,000	51,875,656	52,037,880	0	4.644
Bank of New York Mellon	3.500	4/28/2023	Corp	A	A1	06406RAG2	15,000,000	14,996,735	14,961,600	179,375	3.522
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,988,053	24,914,500	229,800	2.799

\*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	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	25,000,000	24,959,891	24,914,500	229,800	2.913
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	50,000,000	50,028,689	49,829,000	459,599	2.692
U.S. Treasury Note	2.750	4/30/2023	Tsy	AA+	Aaa	9128284L1	50,000,000	50,026,181	49,829,000	459,599	2.690
Philip Morris	1.125	5/1/2023	Corp	A-	A2	718172CQ0	10,000,000	9,989,764	9,928,100	37,500	1.237
Toronto Dominion	3.800	5/1/2023	CD	A-1+	P-1	89115BJE1	50,000,000	50,000,000	49,920,000	1,034,444	3.853
Sumitomo Mitsui	0.000	5/2/2023	CP	A-1	P-1	86563HS27	75,000,000	73,994,875	74,379,581	0	4.928
Toronto Dominion	3.820	5/3/2023	CD	A-1+	P-1	89115BHS2	67,000,000	67,000,000	66,890,790	1,407,670	3.873
Toronto Dominion	3.890	5/3/2023	CD	A-1+	P-1	89115BNW6	50,000,000	50,000,000	49,925,000	988,708	3.944
Sumitomo Mitsui	0.000	5/4/2023	CP	A-1	P-1	86563HS43	85,000,000	83,838,522	84,273,156	0	4.930
FHLB DN	0.000	5/12/2023	Agy	A-1+	P-1	313384FM6	76,259,000	75,265,208	75,536,827	0	4.838
Caterpillar	3.450	5/15/2023	Corp	A	A2	14913Q2L2	10,000,000	9,998,700	9,968,200	101,583	3.463
FHLB DN	0.000	5/17/2023	Agy	A-1+	P-1	313384FS3	160,000,000	157,592,400	158,379,200	0	4.832
Mizuho Bank	0.000	5/25/2023	CP	A-1	P-1	60689GSR8	50,000,000	49,171,875	49,425,114	0	4.986
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	85,000,000	85,050,469	84,535,900	584,375	2.689
U.S. Treasury Note	2.750	5/31/2023	Tsy	AA+	Aaa	9128284S6	25,000,000	24,992,366	24,863,500	171,875	2.781
Landesbank Baden-Wurtt	0.000	6/1/2023	CP	NR	P-1	5148X1T11	50,000,000	49,159,111	49,376,254	0	4.945
Mizuho Bank	0.000	6/1/2023	CP	A-1	P-1	60689GT14	136,027,000	133,774,053	134,323,398	0	4.986
Amazon	0.400	6/3/2023	Corp	AA	A1	023135BP0	10,000,000	9,995,683	9,883,600	9,778	0.447
BNP Paribas	0.000	6/14/2023	CP	A-1	P-1	09659CTE8	41,480,000	40,787,226	40,898,268	0	5.029
FHLB DN	0.000	6/14/2023	Agy	A-1+	P-1	313384GW3	59,709,000	58,661,107	58,876,059	0	4.897
UnitedHealth Group	3.500	6/15/2023	Corp	A+	A3	91324PDJ8	10,000,000	9,999,040	9,957,100	73,889	3.509
Johnson & Johnson	0.000	6/28/2023	CP	A-1+	P-1	47816GTU3	50,000,000	49,158,250	49,236,167	0	5.029
Johnson & Johnson	0.000	6/28/2023	CP	A-1+	P-1	47816GTU3	50,000,000	49,157,833	49,236,167	0	5.113
Landesbank Baden-Wurtt	0.000	6/28/2023	CP	NR	P-1	5148X1TU7	109,125,000	106,999,518	107,346,626	0	5.001
Landesbank Baden-Wurtt	0.000	6/28/2023	CP	NR	P-1	5148X1TU7	84,500,000	83,136,733	83,122,931	0	5.057
Mizuho Bank	0.000	6/28/2023	CP	A-1	P-1	60689GTU0	150,000,000	147,214,208	147,540,000	0	5.038
Mizuho Bank	0.000	6/28/2023	CP	A-1	P-1	60689GTU0	225,000,000	221,317,500	221,310,000	0	5.131
Sumitomo Mitsui	0.000	6/28/2023	CP	A-1	P-1	86563HTU4	125,000,000	122,560,208	122,945,834	0	5.012
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	50,000,000	49,951,145	49,629,000	217,541	2.725
U.S. Treasury Note	2.625	6/30/2023	Tsy	AA+	Aaa	9128284U1	65,000,000	65,060,925	64,517,700	282,804	2.529
John Deere	0.700	7/5/2023	Corp	A	A2	24422EVH9	10,000,000	9,997,520	9,852,500	10,889	0.727
Caterpillar	0.650	7/7/2023	Corp	A	A2	14913R2D8	10,000,000	9,998,246	9,849,700	9,750	0.669
M & T Corp	3.550	7/26/2023	Corp	BBB+	A3	55261FAJ3	10,000,000	9,998,473	9,924,100	34,514	3.566
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	60,000,000	59,948,626	59,439,600	132,182	2.837
U.S. Treasury Note	2.750	7/31/2023	Tsy	AA+	Aaa	912828Y61	30,000,000	29,979,761	29,719,800	66,091	2.818
Chevron	0.426	8/11/2023	Corp	AA-	Aa2	166756AJ5	10,000,000	10,000,000	9,800,900	2,367	0.426

\*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	2.750	8/31/2023	Tsy	AA+	Aaa	9128284X5	150,000,000	150,024,650	148,312,500	11,209	2.733
U.S. Treasury Note	0.125	8/31/2023	Tsy	AA+	Aaa	91282CCU3	25,000,000	24,280,222	24,395,500	85	3.071
FNMA Note	2.875	9/12/2023	Agy	AA+	Aaa	3135G0U43	40,000,000	39,972,226	39,516,000	539,861	2.949
Unilever	0.375	9/14/2023	Corp	A+	A1	904764BJ5	5,000,000	4,997,961	4,872,150	8,698	0.418
Gilead Sciences	0.750	9/29/2023	Corp	BBB+	A3	375558BW2	7,500,000	7,499,127	7,297,725	23,750	0.762
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	35,000,000	34,978,125	34,562,500	420,192	2.939
U.S. Treasury Note	2.875	9/30/2023	Tsy	AA+	Aaa	9128285D8	25,000,000	24,981,816	24,687,500	300,137	2.949
John Deere	3.650	10/12/2023	Corp	A	A2	24422EUM9	10,000,000	9,999,659	9,911,200	140,931	3.652
U.S. Treasury Note	2.875	10/31/2023	Tsy	AA+	Aaa	9128285K2	50,000,000	49,951,306	49,263,500	480,490	2.975
U.S. Treasury Note	1.625	10/31/2023	Tsy	AA+	Aaa	912828T91	150,000,000	150,999,457	146,601,000	814,744	0.952
American Express	0.750	11/3/2023	Corp	BBB+	A2	025816CK3	15,000,000	14,999,249	14,552,850	36,875	0.755
U.S. Treasury Note	2.875	11/30/2023	Tsy	AA+	Aaa	9128285P1	80,000,000	80,023,776	78,687,200	575,000	2.845
U.S. Treasury Note	2.125	11/30/2023	Tsy	AA+	Aaa	912828U57	80,000,000	80,111,908	78,259,200	425,000	1.983
Truist Financial Corp	3.750	12/6/2023	Corp	A-	A3	05531FBF9	15,000,000	14,995,688	14,851,950	132,813	3.779
Natl Securities Clearing	0.400	12/7/2023	Corp	AA+	Aaa	637639AC9	10,000,000	9,996,100	9,624,800	9,333	0.442
U.S. Treasury Bill	0.000	12/28/2023	Tsy	A-1+	P-1	912796ZN2	15,000,000	14,326,048	14,406,000	0	5.200
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	55,000,000	55,031,470	53,885,150	239,296	2.567
U.S. Treasury Note	2.625	12/31/2023	Tsy	AA+	Aaa	9128285U0	60,000,000	60,047,990	58,783,800	261,050	2.544
Toyota	3.350	1/8/2024	Corp	A+	A1	89236TFS9	10,000,000	9,999,495	9,842,400	49,319	3.354
John Deere	3.450	1/10/2024	Corp	A	A2	24422EUR8	10,000,000	9,999,831	9,856,700	48,875	3.450
Toyota	0.450	1/11/2024	Corp	A+	A1	89236THU2	15,000,000	14,999,717	14,394,000	9,375	0.452
IADB Note	2.625	1/16/2024	Supra	AAA	Aaa	4581X0DF2	25,000,000	24,974,413	24,432,500	82,031	2.733
Citibank	3.650	1/23/2024	Corp	A+	Aa3	17325FAS7	10,000,000	9,997,340	9,854,900	38,528	3.677
IFC Note	0.910	1/26/2024	Supra	AAA	Aaa	45950VRB4	55,000,000	55,000,000	52,974,900	48,660	0.910
U.S. Treasury Note	2.500	1/31/2024	Tsy	AA+	Aaa	9128285Z9	40,000,000	40,020,313	39,064,000	80,111	2.448
U.S. Treasury Note	0.875	1/31/2024	Tsy	AA+	Aaa	91282CDV0	60,000,000	59,872,538	57,729,000	42,058	1.089
3M Company	3.250	2/14/2024	Corp	A	A1	88579YBB6	10,000,000	10,022,629	9,788,200	15,347	3.008
FHLB Note	2.125	2/28/2024	Agy	AA+	Aaa	3130ARHG9	10,000,000	9,994,078	9,695,300	1,771	2.185
U.S. Treasury Note	2.375	2/29/2024	Tsy	AA+	Aaa	9128286G0	100,000,000	99,864,548	97,332,000	6,454	2.513
<b>Total</b>		<b>0.300</b>					<b>5,389,866,118</b>	<b>5,345,910,522</b>	<b>5,333,588,026</b>	<b>12,877,049</b>	<b>3.932</b>

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

**Portfolio: Reserve 9218-2**

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		520,360	520,360	520,360	1,761	4.492
John Deere	2.600	3/7/2024	Corp	A	A2	24422EUX5	10,000,000	9,982,900	9,748,600	125,667	2.795
JPMorgan Chase & Co	0.697	3/16/2024	Corp	A-	A1	46647PBZ8	25,000,000	25,000,000	24,939,000	79,865	0.697
Charles Schwab	0.750	3/18/2024	Corp	A	A2	808513BN4	10,000,000	9,995,000	9,539,400	33,958	0.767
Toyota	2.500	3/22/2024	Corp	A+	A1	89236TJX4	10,000,000	9,993,800	9,713,900	110,417	2.532
Northwestern Mutual	0.600	3/25/2024	Corp	AA+	Aaa	66815L2B4	20,000,000	19,999,400	19,025,400	52,000	0.601
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	75,000,000	74,589,844	72,612,000	665,522	2.241
U.S. Treasury Note	2.125	3/31/2024	Tsy	AA+	Aaa	912828W71	20,000,000	19,822,656	19,363,200	177,473	2.314
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	20,000,000	19,981,250	19,389,000	187,912	2.298
Morgan Stanley	0.731	4/5/2024	Corp	A-	A1	61772BAA1	10,000,000	10,000,000	9,949,000	29,646	0.731
Honda ABS	1.610	4/22/2024	ABS	NR	Aaa	43813RAC1	2,026,751	2,026,354	2,012,362	906	1.625
U.S. Treasury Note	2.250	4/30/2024	Tsy	AA+	Aaa	912828R6	40,000,000	39,915,625	38,700,000	300,829	2.295
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	25,000,000	25,002,930	24,115,250	167,127	1.997
U.S. Treasury Note	2.000	4/30/2024	Tsy	AA+	Aaa	912828X70	35,000,000	35,935,156	33,761,350	233,978	0.836
U.S. Treasury Note	2.500	4/30/2024	Tsy	AA+	Aaa	91282CEK3	75,000,000	74,689,453	72,762,000	626,727	2.715
American Express	3.375	5/3/2024	Corp	BBB+	A2	025816CV9	10,000,000	9,999,000	9,770,800	110,625	3.380
Amazon	0.450	5/12/2024	Corp	AA	A1	023135BW5	10,000,000	9,985,400	9,461,800	13,625	0.499
IBM	3.000	5/15/2024	Corp	A-	A3	459200JY8	15,000,000	14,942,700	14,581,350	132,500	3.083
UnitedHealth Group	0.550	5/15/2024	Corp	A+	A3	91324PEB4	10,000,000	9,989,600	9,442,100	16,194	0.585
U.S. Treasury Note	0.250	5/15/2024	Tsy	AA+	Aaa	91282CCC3	50,000,000	49,886,719	47,158,000	36,602	0.326
FFCB Note	2.625	5/16/2024	Agy	AA+	Aaa	3133ENWP1	10,000,000	9,986,500	9,701,100	76,563	2.695
Caterpillar	2.850	5/17/2024	Corp	A	A2	14913Q2V0	10,000,000	9,978,700	9,721,800	82,333	2.896
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	80,000,000	80,084,375	76,981,600	400,000	1.978
U.S. Treasury Note	2.000	5/31/2024	Tsy	AA+	Aaa	912828XT2	20,000,000	20,110,156	19,245,400	100,000	1.884
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	95,000,000	94,591,797	91,990,400	593,750	2.724
Bank of America	0.523	6/14/2024	Corp	A-	A2	06051GJY6	10,000,000	10,000,000	9,839,400	11,186	0.523
Nvidia	0.584	6/14/2024	Corp	A	A2	67066GAL8	15,000,000	15,000,000	14,141,700	18,737	0.584
FHLB Note	2.750	6/28/2024	Agy	AA+	Aaa	3130ASDS5	20,000,000	19,953,600	19,372,600	96,250	2.867
U.S. Treasury Note	2.000	6/30/2024	Tsy	AA+	Aaa	912828XX3	80,000,000	80,656,250	76,787,200	265,193	1.825
Comerica Inc	2.500	7/23/2024	Corp	A-	A3	20034DJA8	10,000,000	9,990,700	9,585,300	26,389	2.520
U.S. Treasury Note	1.750	7/31/2024	Tsy	AA+	Aaa	912828Y87	70,000,000	71,123,828	66,819,900	98,135	1.410
Truist Financial Corp	2.500	8/1/2024	Corp	A-	A3	05531FBH5	10,000,000	10,101,000	9,603,500	20,833	2.282
BMW	0.750	8/12/2024	Corp	A	A2	05565EBU8	7,000,000	6,999,370	6,560,750	2,771	0.753
PACCAR	2.150	8/15/2024	Corp	A+	A1	69371RQ25	15,000,000	14,966,850	14,348,850	14,333	2.197
U.S. Treasury Note	0.375	8/15/2024	Tsy	AA+	Aaa	91282CCT6	25,000,000	24,978,516	23,366,250	3,626	0.404

\*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
Exxon Mobil	2.019	8/16/2024	Corp	AA-	Aa2	30231GBC5	10,000,000	10,000,000	9,558,700	8,413	2.019
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	70,000,000	71,520,313	66,787,000	3,567	1.423
U.S. Treasury Note	1.875	8/31/2024	Tsy	AA+	Aaa	9128282U3	40,000,000	40,589,063	38,164,000	2,038	1.557
Coca Cola	1.750	9/6/2024	Corp	A+	A1	191216CL2	10,000,000	9,981,900	9,598,200	85,069	1.788
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	9,977,200	9,526,800	85,000	1.848
Apple	1.800	9/11/2024	Corp	AA+	Aaa	037833DM9	10,000,000	10,356,600	9,526,800	85,000	0.621
FHLB Note	3.500	9/13/2024	Agy	AA+	Aaa	3130AT6G7	20,000,000	19,985,760	19,519,000	350,000	3.536
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	40,000,000	39,823,438	37,275,200	69,199	0.526
Toyota	4.400	9/20/2024	Corp	A+	A1	89236TKG9	15,000,000	14,999,400	14,827,200	295,167	4.402
IADB Note	0.500	9/23/2024	Supra	AAA	Aaa	4581X0DZ8	20,000,000	19,985,200	18,630,000	43,889	0.525
FFCB Note	4.250	9/26/2024	Agy	AA+	Aaa	3133ENP79	20,000,000	19,998,400	19,740,800	365,972	4.254
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	75,000,000	76,989,258	71,766,000	665,522	1.571
U.S. Treasury Note	1.500	9/30/2024	Tsy	AA+	Aaa	912828YH7	25,000,000	24,939,453	23,679,750	156,593	1.551
U.S. Treasury Note	2.125	9/30/2024	Tsy	AA+	Aaa	9128282Y5	50,000,000	51,279,297	47,844,000	443,681	1.581
U.S. Treasury Note	4.250	9/30/2024	Tsy	AA+	Aaa	91282CFN6	20,000,000	20,041,406	19,773,400	354,945	4.140
FHLB Note	4.500	10/3/2024	Agy	AA+	Aaa	3130ATT31	20,000,000	19,978,200	19,835,400	307,500	4.739
Toyota	2.000	10/7/2024	Corp	A+	A1	89236TGL3	10,000,000	9,991,000	9,506,900	80,000	2.019
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	10,000,000	9,982,900	9,478,400	61,389	1.661
FNMA Note	1.625	10/15/2024	Agy	AA+	Aaa	3135G0W66	20,000,000	19,965,800	18,956,800	122,778	1.661
UnitedHealth Group	5.000	10/15/2024	Corp	A+	A3	91324PEM0	7,000,000	6,996,920	6,992,930	119,583	5.025
IFC Note	1.375	10/16/2024	Supra	AAA	Aaa	45950KCR9	10,000,000	9,970,700	9,424,000	51,563	1.436
Goldman Sachs	0.925	10/21/2024	Corp	BBB+	A2	38141GYL2	15,000,000	15,017,505	14,518,350	50,104	0.885
U.S. Treasury Note	1.500	10/31/2024	Tsy	AA+	Aaa	912828YM6	75,000,000	74,540,039	70,884,000	376,036	1.630
U.S. Treasury Note	4.375	10/31/2024	Tsy	AA+	Aaa	91282CFQ9	20,000,000	19,960,156	19,811,000	292,472	4.480
Honeywell	4.850	11/1/2024	Corp	A	A2	438516CH7	15,000,000	14,997,450	14,935,650	240,479	4.859
Caterpillar	2.150	11/8/2024	Corp	A	A2	14913Q3B3	10,000,000	9,990,600	9,533,900	67,486	2.170
Philip Morris	5.125	11/15/2024	Corp	A-	A2	718172CT4	10,000,000	9,987,900	9,968,300	148,056	5.190
Amazon	4.700	11/29/2024	Corp	AA	A1	023135CM6	20,000,000	19,986,600	19,887,800	235,000	4.736
U.S. Treasury Note	1.500	11/30/2024	Tsy	AA+	Aaa	912828YV6	100,000,000	99,414,063	94,313,000	375,000	1.623
Truist Bank	2.150	12/6/2024	Corp	A	A2	07330NAT2	10,000,000	9,983,000	9,482,200	50,764	2.186
U.S. Treasury Note	1.750	12/31/2024	Tsy	AA+	Aaa	912828YY0	120,000,000	120,342,188	113,470,800	348,066	1.690
U.S. Treasury Note	4.250	12/31/2024	Tsy	AA+	Aaa	91282CGD7	20,000,000	19,933,594	19,774,200	140,884	4.426
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,332,000	17,188	1.202
FFCB Note	1.125	1/6/2025	Agy	AA+	Aaa	3133ENKS8	10,000,000	9,977,500	9,332,000	17,188	1.202
FNMA Note	1.625	1/7/2025	Agy	AA+	Aaa	3135G0X24	35,000,000	34,888,350	33,001,850	85,313	1.692
John Deere	1.250	1/10/2025	Corp	A	A2	24422EVY2	15,000,000	14,992,950	13,986,600	26,563	1.266

\*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
Toyota	4.800	1/10/2025	Corp	A+	A1	89236TKN4	15,000,000	14,993,550	14,920,500	98,000	4.823
American Honda	1.500	1/13/2025	Corp	A-	A3	02665WEA5	20,000,000	19,984,200	18,708,400	40,000	1.527
Toyota	1.450	1/13/2025	Corp	A+	A1	89236TJT3	20,000,000	19,973,200	18,718,600	38,667	1.496
Caterpillar	4.900	1/17/2025	Corp	A	A2	14913R2Y2	15,000,000	14,991,600	14,933,550	89,833	4.931
US Bank	2.050	1/21/2025	Corp	AA-	A1	90331HPL1	15,000,000	14,968,050	14,161,200	34,167	2.095
Goldman Sachs	1.757	1/24/2025	Corp	BBB+	A2	38141GZH0	10,000,000	10,000,000	9,620,400	18,058	0.509
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	25,000,000	24,940,430	23,432,750	27,538	1.425
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	50,000,000	50,984,375	46,865,500	55,076	0.964
U.S. Treasury Note	1.375	1/31/2025	Tsy	AA+	Aaa	912828Z52	40,000,000	41,970,313	37,492,400	44,061	0.329
Adobe	1.900	2/1/2025	Corp	A+	A2	00724PAB5	5,000,000	4,989,350	4,720,150	7,917	1.945
FHLMC Note	1.500	2/12/2025	Agy	AA+	Aaa	3137EAEPO	15,000,000	14,988,450	14,079,900	11,875	1.516
Toyota	1.800	2/13/2025	Corp	A+	A1	89236TGT6	10,000,000	9,993,300	9,374,200	9,000	1.814
FFCB Note	1.750	2/14/2025	Agy	AA+	Aaa	3133ENPG9	12,000,000	11,967,960	11,297,160	9,917	1.842
Ford ABS	3.440	2/15/2025	ABS	NR	Aaa	34534LAB3	8,288,953	8,288,483	8,231,014	12,673	3.469
WW Grainger	1.850	2/15/2025	Corp	A+	A3	384802AE4	5,000,000	4,986,100	4,681,500	4,111	1.909
U.S. Treasury Note	1.500	2/15/2025	Tsy	AA+	Aaa	91282CDZ1	25,000,000	24,898,438	23,455,000	14,503	1.641
JPMorgan Chase & Co	0.563	2/16/2025	Corp	A-	A1	46647PBY1	12,500,000	12,500,000	11,846,250	2,932	0.563
U.S. Treasury Note	1.125	2/28/2025	Tsy	AA+	Aaa	912828ZC7	80,000,000	82,993,750	74,431,200	2,446	0.356
American Express	2.250	3/4/2025	Corp	BBB+	A2	025816CQ0	10,000,000	9,989,900	9,404,100	110,625	2.285
IBRD Note	0.750	3/11/2025	Supra	AAA	Aaa	459058JA2	20,000,000	19,885,800	18,435,800	70,833	0.867
Texas Instrument	1.375	3/12/2025	Corp	A+	Aa3	882508BH6	10,000,000	9,985,100	9,311,300	64,549	1.406
U.S. Treasury Note	0.500	3/31/2025	Tsy	AA+	Aaa	912828ZF0	100,000,000	101,203,125	91,637,000	208,791	0.236
U.S. Treasury Note	2.625	3/31/2025	Tsy	AA+	Aaa	9128284F4	25,000,000	25,106,445	23,950,250	274,038	2.477
Amazon	3.000	4/13/2025	Corp	AA	A1	023135CE4	25,000,000	24,960,250	24,075,500	287,500	3.056
Ford ABS	4.520	4/15/2025	ABS	AAA	Aaa	34535AAB6	10,000,000	9,999,630	9,957,100	20,089	4.566
U.S. Treasury Note	2.625	4/15/2025	Tsy	AA+	Aaa	91282CEH0	50,000,000	49,675,781	47,847,500	493,990	2.855
FNMA Note	0.625	4/22/2025	Agy	AA+	Aaa	3135G03U5	20,000,000	19,958,800	18,312,800	44,792	0.667
Bank of America	0.976	4/22/2025	Corp	A-	A2	06051GJR1	15,000,000	15,000,000	14,176,500	52,460	0.976
Bank of America	3.841	4/25/2025	Corp	A-	A2	06051GKS7	10,000,000	10,000,000	9,792,900	134,435	3.841
Bank of New York Mellon	3.350	4/25/2025	Corp	A	A1	06406RBC0	20,000,000	19,997,200	19,243,600	234,500	3.355
Citigroup	0.981	5/1/2025	Corp	BBB+	A3	172967MX6	10,000,000	10,000,000	9,443,600	32,700	0.981
Philip Morris	1.500	5/1/2025	Corp	A-	A2	718172CN7	5,000,000	4,975,600	4,625,150	25,000	1.602
Apple	1.125	5/11/2025	Corp	AA+	Aaa	037833DT4	5,000,000	4,991,050	4,617,350	17,188	1.162
Caterpillar	3.400	5/13/2025	Corp	A	A2	14913R2V8	15,000,000	14,980,950	14,482,500	153,000	3.445
TVA Note	0.750	5/15/2025	Agy	AA+	Aaa	880591EW8	10,000,000	9,970,600	9,131,400	22,083	0.810
U.S. Treasury Note	2.750	5/15/2025	Tsy	AA+	Aaa	91282CEQ0	185,000,000	184,103,906	177,326,200	1,489,710	2.923

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	30,000,000	30,775,106	28,375,800	186,671	1.605
U.S. Treasury Note	2.125	5/15/2025	Tsy	AA+	Aaa	912828XB1	45,000,000	46,126,555	42,563,700	280,007	1.606
Intercontinental Exg	3.650	5/23/2025	Corp	A-	A3	45866FAT1	7,000,000	6,992,300	6,823,196	69,553	3.689
Citigroup	4.140	5/24/2025	Corp	BBB+	A3	172967NQ0	10,000,000	10,000,000	9,815,000	111,550	4.140
Morgan Stanley	0.790	5/30/2025	Corp	A-	A1	61747YEA9	12,000,000	12,000,000	11,238,960	23,963	0.705
JPMorgan Chase & Co	0.824	6/1/2025	Corp	A-	A1	46647PCH7	10,000,000	10,000,000	9,380,800	20,600	0.824
Amazon	0.800	6/3/2025	Corp	AA	A1	023135BQ8	10,000,000	9,996,100	9,126,900	19,556	0.808
U.S. Treasury Note	2.875	6/15/2025	Tsy	AA+	Aaa	91282CEU1	45,000,000	44,806,641	43,247,700	270,124	3.028
Toyota	3.950	6/30/2025	Corp	A+	A1	89236TKC8	15,000,000	14,985,750	14,636,250	100,396	3.984
IBM	4.000	7/27/2025	Corp	A-	A3	459200KS9	20,000,000	20,000,000	19,479,000	75,556	4.000
American Express	3.950	8/1/2025	Corp	BBB+	A2	025816CY3	12,000,000	11,988,000	11,645,880	39,500	3.986
Caterpillar	3.650	8/12/2025	Corp	A	A2	14913R2Z9	15,000,000	14,981,850	14,520,150	28,896	3.693
Chevron	0.687	8/12/2025	Corp	AA-	Aa2	166756AE6	10,000,000	10,000,000	9,022,600	3,626	0.687
U.S. Treasury Note	3.125	8/15/2025	Tsy	AA+	Aaa	91282CFE6	40,000,000	39,635,938	38,614,000	48,343	3.451
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	60,000,000	61,096,573	56,379,000	46,409	1.620
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	30,539,934	28,189,500	23,204	1.621
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	5,000,000	5,147,532	4,698,250	3,867	1.382
U.S. Treasury Note	2.000	8/15/2025	Tsy	AA+	Aaa	912828K74	30,000,000	32,274,623	28,189,500	23,204	0.451
Apple	0.550	8/20/2025	Corp	AA+	Aaa	037833DX5	15,000,000	14,964,600	13,523,100	2,521	0.598
Home Depot	4.000	9/15/2025	Corp	A	A2	437076CR1	10,000,000	9,996,400	9,829,200	180,000	4.013
IFC Note	3.625	9/15/2025	Supra	AAA	Aaa	45950KDA5	16,000,000	15,993,760	15,613,120	267,444	3.639
U.S. Treasury Note	3.500	9/15/2025	Tsy	AA+	Aaa	91282CFK2	40,000,000	39,271,875	38,950,000	645,856	4.161
GM ABS	3.500	9/16/2025	ABS	NR	Aaa	36265WAB9	13,946,586	13,946,524	13,806,284	20,339	3.526
UnitedHealth Group	5.150	10/15/2025	Corp	A+	A3	91324PEN8	7,000,000	6,999,370	7,013,090	123,171	5.154
U.S. Treasury Note	4.250	10/15/2025	Tsy	AA+	Aaa	91282CFP1	50,000,000	49,751,953	49,578,000	799,794	4.430
Morgan Stanley	0.864	10/21/2025	Corp	A-	A1	6174468R3	10,000,000	10,000,000	9,210,500	31,200	0.864
Morgan Stanley	1.164	10/21/2025	Corp	A-	A1	61747YEG6	10,000,000	10,000,000	9,261,900	42,033	1.162
IBRD Note	0.500	10/28/2025	Supra	AAA	Aaa	459058JL8	25,000,000	24,971,750	22,440,500	42,708	0.523
Procter & Gamble	0.550	10/29/2025	Corp	AA-	Aa3	742718FL8	15,000,000	14,975,700	13,440,450	27,958	0.583
Comcast	5.250	11/7/2025	Corp	A-	A3	20030NDZ1	5,000,000	4,998,650	5,024,550	83,125	5.260
Bristol-Myers Squibb	0.750	11/13/2025	Corp	A+	A2	110122DN5	10,000,000	9,983,800	8,956,400	22,500	0.783
U.S. Treasury Note	4.500	11/15/2025	Tsy	AA+	Aaa	91282CFW6	10,000,000	10,052,734	9,982,800	131,768	4.307
GM ABS	4.600	11/17/2025	ABS	AAA	NR	36265QAB2	10,000,000	9,999,099	9,943,300	19,167	4.650
M&T Trust	5.400	11/21/2025	Corp	A-	A3	55279HAT7	20,000,000	19,988,000	20,013,400	300,000	5.422
Amazon	4.600	12/1/2025	Corp	AA	A1	023135CN4	25,000,000	24,998,500	24,805,750	287,500	4.602
Natl Securities Clearing	0.750	12/7/2025	Corp	AA+	Aaa	637639AE5	15,000,000	14,951,550	13,304,550	26,250	0.816

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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	4.000	12/15/2025	Tsy	AA+	Aaa	91282CGA3	25,000,000	24,839,844	24,664,000	208,791	4.233
Toyota ABS	0.430	1/15/2026	ABS	AAA	Aaa	89239BAC5	14,000,000	13,998,884	13,374,340	2,676	0.434
Toyota ABS	5.270	1/15/2026	ABS	NR	Aaa	89239HAB4	6,500,000	6,499,928	6,496,555	15,224	5.329
Honda ABS	0.880	1/21/2026	ABS	NR	Aaa	43815GAC3	8,000,000	7,998,314	7,596,880	1,956	0.892
Citigroup	2.014	1/25/2026	Corp	BBB+	A3	17327CAN3	10,000,000	10,000,000	9,325,100	20,140	2.014
Bank of New York Mellon	0.750	1/28/2026	Corp	A	A1	06406RAQ0	20,000,000	19,957,000	17,754,400	13,750	0.794
Apple	0.700	2/8/2026	Corp	AA+	Aaa	037833EB2	20,000,000	19,955,000	17,746,200	8,944	0.746
Intel	4.875	2/10/2026	Corp	A	A2	458140CD0	10,000,000	10,000,000	9,911,400	28,438	4.875
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	70,000,000	74,364,953	64,476,300	43,992	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	30,000,000	31,840,220	27,632,700	18,854	0.414
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,419,372	23,027,250	15,711	0.485
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,468,262	23,027,250	15,711	0.447
U.S. Treasury Note	1.625	2/15/2026	Tsy	AA+	Aaa	912828P46	25,000,000	26,469,461	23,027,250	15,711	0.446
Union Pacific	4.750	2/21/2026	Corp	A-	A3	907818GE2	7,000,000	6,995,380	6,968,220	9,236	4.774
JPMorgan Chase & Co	2.595	2/24/2026	Corp	A-	A1	46647PCV6	20,000,000	20,000,000	18,835,600	10,092	2.595
Caterpillar	0.900	3/2/2026	Corp	A	A2	14913R2K2	25,000,000	24,942,750	22,202,750	111,875	0.946
Colgate-Palmolive	4.800	3/2/2026	Corp	AA-	Aa3	194162AQ6	10,000,000	9,988,400	9,999,000	0	4.837
GM ABS	5.190	3/16/2026	ABS	NR	Aaa	38013JAB9	7,500,000	7,499,410	7,490,475	16,219	5.252
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	30,000,000	29,689,453	26,841,900	93,956	0.963
Toyota ABS	0.710	4/15/2026	ABS	AAA	NR	89238JAC9	7,000,000	6,999,851	6,625,080	2,209	0.712
JPMorgan Chase & Co	4.080	4/26/2026	Corp	A-	A1	46647PCZ7	20,000,000	20,000,000	19,433,400	283,333	4.080
U.S. Treasury Note	0.750	4/30/2026	Tsy	AA+	Aaa	91282CBW0	60,000,000	59,683,594	53,484,600	150,414	0.858
Amazon	1.000	5/12/2026	Corp	AA	A1	023135BX3	20,000,000	19,913,600	17,705,000	60,556	1.089
Charles Schwab	1.150	5/13/2026	Corp	A	A2	808513BR5	25,000,000	24,942,000	22,076,500	86,250	1.198
UnitedHealth Group	1.150	5/15/2026	Corp	A+	A3	91324PEC2	10,000,000	9,982,600	8,864,000	33,861	1.186
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,928,516	26,670,600	56,250	0.799
U.S. Treasury Note	0.750	5/31/2026	Tsy	AA+	Aaa	91282CCF6	30,000,000	29,916,797	26,670,600	56,250	0.807
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	50,000,000	51,146,013	46,535,000	265,625	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	35,000,000	35,775,887	32,574,500	185,938	1.668
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	5,000,000	5,109,170	4,653,500	26,563	1.669
U.S. Treasury Note	2.125	5/31/2026	Tsy	AA+	Aaa	9128286X3	31,000,000	33,566,440	28,851,700	164,688	0.451
Mercedes ABS	0.460	6/15/2026	ABS	AAA	Aaa	58772WAC7	13,500,000	13,498,234	12,883,860	2,760	0.466
GM ABS	0.480	6/16/2026	ABS	AAA	NR	380140AC7	10,000,000	9,999,382	9,539,100	2,000	0.483
John Deere	1.050	6/17/2026	Corp	A	A2	24422EVR7	10,000,000	9,983,500	8,839,600	21,583	1.084
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	10,000,000	9,995,600	8,827,900	22,813	1.134
Toyota	1.125	6/18/2026	Corp	A+	A1	89236TJK2	12,000,000	11,973,360	10,593,480	27,375	1.173

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.875	6/30/2026	Tsy	AA+	Aaa	91282CCJ8	30,000,000	30,002,344	26,733,900	43,508	0.873
Capital One Credit Card ABS	0.550	7/15/2026	ABS	AAA	NR	14041NFW6	23,500,000	23,499,048	22,078,720	5,744	0.552
Bank of America	4.827	7/22/2026	Corp	A-	A2	06051GLA5	10,000,000	10,000,000	9,836,500	52,293	4.827
U.S. Treasury Note	0.625	7/31/2026	Tsy	AA+	Aaa	91282CCP4	20,000,000	19,897,656	17,618,000	10,014	0.730
BMW	1.250	8/12/2026	Corp	A	A2	05565EBW4	5,000,000	4,989,150	4,389,850	3,299	1.295
PNC Financial	1.150	8/13/2026	Corp	A-	A3	693475BB0	15,000,000	14,971,650	13,173,000	8,625	1.189
Nissan ABS	1.860	8/17/2026	ABS	AAA	Aaa	65479QAC1	10,000,000	9,998,039	9,464,600	8,267	1.876
U.S. Treasury Note	0.750	8/31/2026	Tsy	AA+	Aaa	91282CCW9	35,000,000	34,965,820	30,886,100	713	0.770
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,771,103	18,061,000	747	0.604
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,691,986	31,606,750	1,308	0.414
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	20,000,000	20,980,276	18,061,000	747	0.401
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	25,000,000	26,319,751	22,576,250	934	0.328
U.S. Treasury Note	1.375	8/31/2026	Tsy	AA+	Aaa	912828YD6	35,000,000	36,815,830	31,606,750	1,308	0.328
American Honda	1.300	9/9/2026	Corp	A-	A3	02665WDZ1	10,000,000	9,992,300	8,781,000	62,111	1.316
Caterpillar	1.150	9/14/2026	Corp	A	A2	14913R2Q9	10,000,000	9,982,600	8,788,000	53,347	1.186
Ford ABS	3.740	9/15/2026	ABS	NR	Aaa	34534LAD9	10,000,000	9,999,459	9,776,300	16,622	3.772
Toyota ABS	2.930	9/15/2026	ABS	AAA	Aaa	89238FAD5	6,000,000	5,999,860	5,794,200	7,813	2.949
Texas Instrument	1.125	9/15/2026	Corp	A+	Aa3	882508BK9	10,000,000	10,000,000	8,795,600	51,875	1.125
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	30,000,000	31,710,315	27,509,400	245,313	0.709
Citigroup	5.610	9/29/2026	Corp	BBB+	A3	172967NX5	10,000,000	10,000,000	9,999,100	236,867	5.610
U.S. Treasury Note	0.875	9/30/2026	Tsy	AA+	Aaa	91282CCZ2	25,000,000	24,849,609	22,111,250	91,346	0.999
John Deere	1.300	10/13/2026	Corp	A	A2	24422EVW6	10,000,000	9,980,700	8,783,700	49,833	1.340
Morgan Stanley	6.138	10/16/2026	Corp	A-	A1	61747YEX9	15,000,000	15,000,000	15,275,100	340,148	6.148
American Express	1.650	11/4/2026	Corp	BBB+	A2	025816CM9	17,000,000	16,973,140	15,034,630	91,163	1.683
Public Storage	1.500	11/9/2026	Corp	A	A2	74460DAG4	5,000,000	4,992,350	4,423,000	23,333	1.532
American Express Credit Card ABS	0.900	11/16/2026	ABS	NR	Aaa	02582JJR2	18,000,000	17,997,188	16,769,160	7,200	0.908
Capital One Credit Card ABS	1.040	11/16/2026	ABS	AAA	NR	14041NFIY2	15,000,000	14,997,933	13,981,200	6,933	0.369
GM ABS	1.260	11/16/2026	ABS	AAA	NR	380146AC4	9,000,000	8,999,218	8,548,560	4,725	1.267
U.S. Treasury Note	1.250	11/30/2026	Tsy	AA+	Aaa	91282CDK4	20,000,000	20,090,625	17,864,000	62,500	1.156
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	25,000,000	26,242,881	22,679,750	101,563	0.630
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	15,000,000	15,960,426	13,607,850	60,938	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	35,000,000	37,202,399	31,751,650	142,188	0.354
U.S. Treasury Note	1.625	11/30/2026	Tsy	AA+	Aaa	912828YU8	45,000,000	47,428,660	40,823,550	182,813	0.530
Ford ABS	4.480	12/15/2026	ABS	AAA	Aaa	34535AAD2	10,000,000	9,999,422	9,870,200	19,911	4.525
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	25,000,000	25,067,556	22,765,750	72,514	1.693
U.S. Treasury Note	1.750	12/31/2026	Tsy	AA+	Aaa	912828YX2	15,000,000	15,212,782	13,659,450	43,508	1.449

\*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
Toyota	1.900	1/13/2027	Corp	A+	A1	89236TJV8	20,000,000	19,979,200	17,869,200	50,667	1.922
IADB Note	1.500	1/13/2027	Supra	AAA	Aaa	4581X0EB0	30,000,000	29,925,300	26,897,100	60,000	1.552
Target	1.950	1/15/2027	Corp	A	A2	87612EBM7	10,000,000	9,983,000	9,010,500	24,917	1.986
Bank of New York Mellon	2.050	1/26/2027	Corp	A	A1	06406RBA4	20,000,000	19,983,000	17,947,200	39,861	2.068
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	15,000,000	15,676,220	13,478,850	18,025	0.570
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	75,000,000	78,929,888	67,394,250	90,124	0.423
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	70,000,000	71,662,416	62,901,300	84,116	1.004
U.S. Treasury Note	1.500	1/31/2027	Tsy	AA+	Aaa	912828Z78	30,000,000	30,700,180	26,957,700	36,050	1.004
Procter & Gamble	1.900	2/1/2027	Corp	AA-	Aa3	742718FV6	30,000,000	29,957,400	27,299,700	47,500	1.930
IBM	2.200	2/9/2027	Corp	A-	A3	459200KM2	10,000,000	9,998,600	8,985,400	13,444	2.203
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	35,000,000	35,897,098	32,387,250	30,456	1.700
U.S. Treasury Note	2.250	2/15/2027	Tsy	AA+	Aaa	912828V98	40,000,000	41,008,570	37,014,000	34,807	1.700
Discover Card ABS	1.960	2/16/2027	ABS	AAA	NR	254683CR4	10,000,000	9,998,861	9,393,600	8,711	1.973
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	41,122,773	35,410,800	1,223	0.536
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	45,000,000	46,240,231	39,837,150	1,376	0.537
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,248,539	8,852,700	306	0.594
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	10,000,000	10,296,152	8,852,700	306	0.493
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	35,000,000	35,168,533	30,984,450	1,070	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	40,000,000	40,189,277	35,410,800	1,223	1.021
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	20,000,000	20,233,787	17,705,400	611	0.869
American Express	2.550	3/4/2027	Corp	BBB+	A2	025816CS6	10,000,000	9,990,700	9,050,500	125,375	2.570
American Express Credit Card ABS	2.210	3/15/2027	ABS	NR	Aaa	02589BAA8	11,250,000	11,249,422	10,605,038	11,050	2.222
Capital One Credit Card ABS	2.800	3/15/2027	ABS	AAA	NR	14041NFZ9	17,000,000	16,998,718	16,217,150	21,156	2.820
Berkshire Hathaway	2.300	3/15/2027	Corp	AA	Aa2	084664CZ2	25,000,000	24,995,250	23,107,500	265,139	2.304
U.S. Treasury Note	2.500	3/31/2027	Tsy	AA+	Aaa	91282CEF4	40,000,000	40,160,938	37,304,800	417,582	2.414
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	30,000,000	30,197,942	25,925,400	78,297	0.482
U.S. Treasury Note	0.625	3/31/2027	Tsy	AA+	Aaa	912828ZE3	20,000,000	20,129,409	17,283,600	52,198	0.482
Amazon	3.300	4/13/2027	Corp	AA	A1	023135CF1	20,000,000	19,958,800	18,892,600	253,000	3.345
GM ABS	3.640	4/16/2027	ABS	NR	Aaa	36265WAD5	10,000,000	9,999,931	9,741,300	15,167	3.668
Northern Trust	4.000	5/10/2027	Corp	A+	A2	665859AW4	10,000,000	9,983,800	9,686,100	123,333	4.036
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A3	91324PEG3	10,000,000	9,996,400	9,537,500	108,944	3.708
UnitedHealth Group	3.700	5/15/2027	Corp	A+	A3	91324PEG3	10,000,000	9,994,600	9,537,500	108,944	3.712
American Express Credit Card ABS	3.390	5/17/2027	ABS	AAA	NR	02582JIT8	20,000,000	19,995,576	19,282,800	30,133	3.423
Discover Card ABS	3.320	5/17/2027	ABS	NR	Aaa	254683CS2	10,000,000	9,999,187	9,637,000	14,756	3.346
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	75,000,000	74,343,750	70,180,500	492,188	2.814
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	60,000,000	58,914,844	56,144,400	393,750	3.019

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



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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	40,000,000	39,986,215	34,176,400	50,000	0.507
IBRD Note	3.125	6/15/2027	Supra	AAA	Aaa	459058KJ1	20,000,000	19,989,600	19,008,200	131,944	3.136
FFCB Note	0.760	6/24/2027	Agy	AA+	Aaa	3133ELN91	31,750,000	31,809,531	27,228,800	44,909	0.720
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	25,000,000	25,233,398	23,986,250	134,669	3.047
U.S. Treasury Note	3.250	6/30/2027	Tsy	AA+	Aaa	91282CEW7	75,000,000	76,933,594	71,958,750	404,006	2.686
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,020,227	21,310,500	20,718	0.483
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	14,988,264	12,786,300	12,431	0.516
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	5,000,000	5,025,683	4,262,100	4,144	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	20,000,000	20,100,984	17,048,400	16,575	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	25,000,000	25,123,900	21,310,500	20,718	0.393
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,027,004	8,524,200	8,287	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	15,000,000	15,040,459	12,786,300	12,431	0.441
U.S. Treasury Note	0.500	6/30/2027	Tsy	AA+	Aaa	912828ZV5	10,000,000	10,026,544	8,524,200	8,287	0.441
Discover Card ABS	3.560	7/15/2027	ABS	AAA	Aaa	254683CW3	10,000,000	9,998,759	9,661,300	15,822	3.592
IBM	4.150	7/27/2027	Corp	A-	A3	459200KT7	20,000,000	19,974,000	19,327,600	78,389	4.179
Intel	3.750	8/5/2027	Corp	A	A2	458140BY5	20,000,000	19,979,200	19,019,000	54,167	3.773
Caterpillar	3.600	8/12/2027	Corp	A	A2	14913R3A3	10,000,000	9,995,500	9,546,000	19,000	3.610
U.S. Treasury Note	3.125	8/31/2027	Tsy	AA+	Aaa	91282CFH9	60,000,000	59,599,219	57,253,200	5,095	3.271
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	25,000,000	25,042,025	21,202,250	340	0.464
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	55,000,000	55,070,860	46,644,950	747	0.473
U.S. Treasury Note	0.500	8/31/2027	Tsy	AA+	Aaa	91282CAH4	35,000,000	35,067,666	29,683,150	476	0.459
Toyota ABS	5.300	9/15/2027	ABS	NR	Aaa	89239HAD0	19,000,000	18,998,125	19,114,760	44,756	5.363
Toyota ABS	4.630	9/15/2027	ABS	AAA	NR	891940AC2	10,000,000	9,999,995	9,886,800	20,578	4.675
Toyota	4.550	9/20/2027	Corp	A+	A1	89236TKJ3	10,000,000	9,990,300	9,837,000	203,486	4.572
U.S. Treasury Note	4.125	9/30/2027	Tsy	AA+	Aaa	91282CFM8	110,000,000	110,794,922	109,407,100	1,894,780	3.964
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	20,000,000	19,861,719	19,896,800	275,760	4.280
U.S. Treasury Note	4.125	10/31/2027	Tsy	AA+	Aaa	91282CFU0	15,000,000	14,916,211	14,922,600	206,820	4.250
American Express	5.850	11/5/2027	Corp	BBB+	A2	025816DB2	10,000,000	9,992,800	10,295,300	185,250	5.867
Mercedes ABS	4.510	11/15/2027	ABS	AAA	NR	58770AAC7	5,250,000	5,249,370	5,186,475	10,523	4.558
Key Bank	5.850	11/15/2027	Corp	A-	A3	49327M3F9	5,000,000	4,991,650	5,117,000	86,125	5.889
U.S. Treasury Note	3.875	11/30/2027	Tsy	AA+	Aaa	91282CFZ9	80,000,000	79,634,375	78,850,400	775,000	3.977
Amazon	4.550	12/1/2027	Corp	AA	A1	023135CP9	15,000,000	14,991,300	14,830,800	170,625	4.563
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	50,000,000	49,687,500	49,261,500	321,133	4.014
U.S. Treasury Note	3.875	12/31/2027	Tsy	AA+	Aaa	91282CGC9	20,000,000	19,788,339	19,704,600	128,453	4.118
PACCAR	4.600	1/10/2028	Corp	A+	A1	69371RS31	15,000,000	14,974,800	14,884,500	97,750	4.638
IADB Note	4.000	1/12/2028	Supra	AAA	Aaa	4581X0EH7	10,000,000	9,959,700	9,864,300	54,444	4.090

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

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

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	65,000,000	64,966,765	55,151,200	39,054	0.760
U.S. Treasury Note	0.750	1/31/2028	Tsy	AA+	Aaa	91282CBJ9	10,000,000	9,887,152	8,484,800	6,008	0.978
IBM	4.500	2/6/2028	Corp	A-	A3	459200KX8	10,000,000	9,984,500	9,733,300	31,250	4.535
Intel	4.875	2/10/2028	Corp	A	A2	458140CE8	10,000,000	9,991,700	9,860,200	28,438	4.894
U.S. Treasury Note	4.000	2/29/2028	Tsy	AA+	Aaa	91282CGP0	20,000,000	19,838,281	19,850,000	2,174	4.181
Colgate-Palmolive	4.600	3/1/2028	Corp	AA-	Aa3	194162AR4	15,000,000	14,984,700	14,993,400	0	4.623
FHLB Note	4.500	3/10/2028	Agy	AA+	Aaa	3130ATS57	52,840,000	53,341,452	53,345,150	832,230	4.288
U.S. Treasury Note	1.250	3/31/2028	Tsy	AA+	Aaa	91282CBS9	150,000,000	149,003,329	130,042,500	782,967	1.386
<b>Total</b>		<b>2.890</b>					<b>7,279,372,651</b>	<b>7,335,401,393</b>	<b>6,817,860,238</b>	<b>34,334,683</b>	<b>1.994</b>

**Portfolio: Extended Reserve 9218-5**

**Date: 2/28/23**

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	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	100,000,000	99,554,688	86,508,000	417,818	1.317
U.S. Treasury Note	1.250	4/30/2028	Tsy	AA+	Aaa	91282CBZ3	50,000,000	50,218,750	43,254,000	208,909	1.183
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	15,000,000	14,997,656	14,081,850	126,278	2.878
U.S. Treasury Note	2.875	5/15/2028	Tsy	AA+	Aaa	9128284N7	50,000,000	49,451,172	46,939,500	420,925	3.078
FFCB Note	1.000	5/22/2028	Agy	AA+	Aaa	3133ELZX5	17,200,000	17,212,040	14,526,948	47,300	0.991
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	100,000,000	100,257,813	86,168,000	207,182	1.211
U.S. Treasury Note	1.250	6/30/2028	Tsy	AA+	Aaa	91282CCH2	65,000,000	66,142,578	56,009,200	134,669	0.986
FFCB Note	0.820	7/14/2028	Agy	AA+	Aaa	3133ELU44	12,000,000	12,013,272	9,993,000	12,847	0.806
U.S. Treasury Note	1.125	8/31/2028	Tsy	AA+	Aaa	91282CCV1	90,000,000	90,333,984	76,700,700	2,751	1.070
U.S. Treasury Note	1.250	9/30/2028	Tsy	AA+	Aaa	91282CCY5	34,000,000	33,802,109	29,117,940	177,473	1.337
U.S. Treasury Note	1.375	10/31/2028	Tsy	AA+	Aaa	91282CDF5	50,000,000	49,691,406	43,047,000	229,800	1.468
U.S. Treasury Note	3.125	11/15/2028	Tsy	AA+	Aaa	9128285M8	45,000,000	44,583,398	42,644,700	411,775	3.291
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	45,000,000	45,305,859	38,961,900	168,750	1.398
U.S. Treasury Note	1.500	11/30/2028	Tsy	AA+	Aaa	91282CDL2	75,000,000	75,231,445	64,936,500	281,250	1.453
U.S. Treasury Note	1.750	1/31/2029	Tsy	AA+	Aaa	91282CDW8	50,000,000	50,003,906	43,777,500	70,097	1.749
U.S. Treasury Note	1.875	2/28/2029	Tsy	AA+	Aaa	91282CEB3	100,000,000	100,210,938	88,176,000	5,095	1.843
U.S. Treasury Note	2.375	3/31/2029	Tsy	AA+	Aaa	91282CEE7	50,000,000	49,921,875	45,301,000	495,879	2.399
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	25,000,000	24,817,383	23,119,250	171,875	2.866
U.S. Treasury Note	2.750	5/31/2029	Tsy	AA+	Aaa	91282CES6	110,000,000	107,825,781	101,724,700	756,250	3.067
U.S. Treasury Note	3.250	6/30/2029	Tsy	AA+	Aaa	91282CEV9	25,000,000	25,894,531	23,785,250	134,669	2.679
FFCB Note	1.000	7/9/2029	Agy	AA+	Aaa	3133ELS96	10,000,000	9,990,550	8,139,700	14,444	1.011

\*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	75,000,000	80,405,273	64,807,500	47,134	0.775
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	10,000,000	10,751,953	8,641,000	6,285	0.738
U.S. Treasury Note	1.625	8/15/2029	Tsy	AA+	Aaa	912828YB0	75,000,000	76,218,750	64,807,500	47,134	1.414
U.S. Treasury Note	4.000	10/31/2029	Tsy	AA+	Aaa	91282CFT3	75,000,000	74,384,766	74,537,250	1,002,762	4.136
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	88,000,000	87,814,375	76,545,920	450,939	1.773
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	31,000,000	33,591,406	26,965,040	158,854	0.790
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	50,000,000	51,238,281	43,492,000	256,215	1.438
U.S. Treasury Note	1.750	11/15/2029	Tsy	AA+	Aaa	912828YS3	30,000,000	31,539,844	26,095,200	153,729	1.100
U.S. Treasury Note	3.875	11/30/2029	Tsy	AA+	Aaa	91282CFY2	40,000,000	39,962,500	39,475,200	387,500	3.890
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	1,000,000	1,048,203	849,060	580	0.990
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	5,000,000	5,388,672	4,245,300	2,901	0.684
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	4,000,000	4,343,438	3,396,240	2,320	0.602
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	15,000,000	16,081,641	12,735,900	8,702	0.738
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	9,000,000	9,738,281	7,641,540	5,221	0.638
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	11,000,000	11,959,922	9,339,660	6,381	0.582
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,734,766	8,490,600	5,801	0.720
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	10,000,000	10,442,969	8,490,600	5,801	0.986
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	65,000,000	65,076,172	55,188,900	37,707	1.486
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	20,000,000	20,228,906	16,981,200	11,602	1.359
FFCB Note	1.300	5/13/2030	Agy	AA+	Aaa	3133ELYY4	15,000,000	15,012,240	12,151,950	58,500	1.291
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	20,000,000	19,935,938	15,813,200	36,602	0.658
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	5,000,000	4,883,203	3,953,300	9,151	0.871
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	10,000,000	9,976,953	7,906,600	18,301	0.649
U.S. Treasury Note	0.625	5/15/2030	Tsy	AA+	Aaa	912828ZQ6	12,000,000	11,935,313	9,487,920	21,961	0.682
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	7,926,300	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	10,000,000	9,924,800	7,926,300	6,319	0.954
FNMA Note	0.875	8/5/2030	Agy	AA+	Aaa	3135G05Q2	20,000,000	19,783,800	15,852,600	12,639	0.989
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	18,000,000	17,875,547	14,151,060	4,351	0.697
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	5,000,000	4,968,359	3,930,850	1,209	0.691
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	16,000,000	15,919,375	12,578,720	3,867	0.677
U.S. Treasury Note	0.625	8/15/2030	Tsy	AA+	Aaa	91282CAE1	20,000,000	19,889,063	15,723,400	4,834	0.683
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	50,000,000	50,136,719	39,933,500	128,108	0.846
U.S. Treasury Note	0.875	11/15/2030	Tsy	AA+	Aaa	91282CAV3	21,000,000	20,922,070	16,772,070	53,805	0.914
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	61,000,000	58,950,781	49,605,200	26,540	1.489
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	15,000,000	14,194,922	12,198,000	6,526	1.718
U.S. Treasury Note	1.125	2/15/2031	Tsy	AA+	Aaa	91282CBL4	5,000,000	4,772,461	4,066,000	2,175	1.630

\*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	65,000,000	64,824,805	54,607,800	309,289	1.654
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	25,000,000	25,079,102	21,003,000	118,957	1.590
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,010,547	8,401,200	47,583	1.613
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	15,000,000	15,545,508	12,601,800	71,374	1.229
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	26,000,000	26,274,219	21,843,120	123,715	1.507
U.S. Treasury Note	1.625	5/15/2031	Tsy	AA+	Aaa	91282CCB5	10,000,000	10,101,172	8,401,200	47,583	1.509
FFCB Note	3.150	6/2/2031	Agy	AA+	Aaa	3133ENXY1	20,000,000	19,826,200	18,240,000	155,750	3.262
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	60,000,000	59,798,438	48,602,400	29,006	1.286
U.S. Treasury Note	1.250	8/15/2031	Tsy	AA+	Aaa	91282CCS8	50,000,000	48,566,406	40,502,000	24,171	1.567
FFCB Note	1.400	8/25/2031	Agy	AA+	Aaa	3133EM3H3	14,750,000	14,743,215	11,618,280	3,442	1.405
TVA Note	1.500	9/15/2031	Agy	AA+	Aaa	880591EX6	10,000,000	9,998,200	7,925,500	69,167	1.502
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	52,000,000	51,540,938	42,296,800	209,365	1.471
U.S. Treasury Note	1.375	11/15/2031	Tsy	AA+	Aaa	91282CDJ7	35,000,000	33,718,945	28,469,000	140,919	1.784
U.S. Treasury Note	1.875	2/15/2032	Tsy	AA+	Aaa	91282CDY4	15,000,000	15,003,516	12,697,800	10,877	1.872
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	40,000,000	39,473,438	36,762,400	336,740	3.029
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	25,000,000	25,505,859	22,976,500	210,463	2.639
U.S. Treasury Note	2.875	5/15/2032	Tsy	AA+	Aaa	91282CEP2	15,000,000	15,311,719	13,785,900	126,278	2.632
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	30,000,000	29,055,469	27,239,100	31,906	3.120
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	35,000,000	32,180,859	31,778,950	37,224	3.733
U.S. Treasury Note	2.750	8/15/2032	Tsy	AA+	Aaa	91282CFF3	20,000,000	17,919,531	18,159,400	21,271	4.047
FFCB Note	3.500	9/1/2032	Agy	AA+	Aaa	3133ENJ92	10,000,000	9,921,300	9,285,700	175,000	3.594
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	25,000,000	25,722,656	25,375,000	301,968	3.774
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	45,000,000	45,894,727	45,675,000	543,543	3.880
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	35,000,000	36,673,438	35,525,000	422,756	3.542
U.S. Treasury Note	4.125	11/15/2032	Tsy	AA+	Aaa	91282CFV8	15,000,000	15,205,078	15,225,000	181,181	3.953
<b>Total</b>		<b>6.947</b>					<b>2,757,950,000</b>	<b>2,765,312,878</b>	<b>2,408,613,068</b>	<b>11,244,338</b>	<b>1.905</b>

**Portfolio: Wastewater 208**

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		1,963	1,963	1,963	2	4.492
Koch Industries	0.000	3/7/2023	CP	A-1+	P-1	50000EQ72	13,833,000	13,799,782	13,820,842	0	4.689
Sumitomo Mitsui	0.000	3/7/2023	CP	A-1	P-1	86563HQ78	45,182,000	45,022,457	45,141,974	0	4.684
U.S. Treasury Bill	0.000	3/7/2023	Tsy	A-1+	P-1	912796Y86	62,328,000	62,163,662	62,282,501	0	4.659

\*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
Koch Industries	0.000	3/14/2023	CP	A-1+	P-1	50000EQE7	4,617,000	4,604,692	4,608,884	0	4.710
UnitedHealth Group	0.000	3/14/2023	CP	A-1	P-2	91058UQE6	25,000,000	24,932,917	24,955,064	0	4.741
Prudential Funding	0.000	3/21/2023	CP	A-1+	P-1	74433HQM9	12,432,000	12,391,596	12,398,956	0	4.641
U.S. Treasury Bill	0.000	3/21/2023	Tsy	A-1+	P-1	912796Z77	47,774,000	47,649,569	47,655,043	0	4.602
U.S. Treasury Note	1.500	3/31/2023	Tsy	AA+	Aaa	912828Q29	4,861,000	4,966,575	4,848,361	30,448	0.785
U.S. Treasury Bill	0.000	5/18/2023	Tsy	A-1+	P-1	912796W47	11,696,000	11,438,213	11,577,987	0	3.040
U.S. Treasury Bill	0.000	5/18/2023	Tsy	A-1+	P-1	912796W47	11,695,000	11,440,487	11,576,997	0	3.080
JPMorgan Securites	0.000	6/1/2023	CP	A-1	P-1	46590ET16	23,904,000	23,204,290	23,609,011	0	4.061
Toronto Dominion	0.000	6/1/2023	CP	A-1+	P-1	89116FT18	36,167,000	35,080,121	35,732,731	0	4.615
Toronto Dominion	0.000	6/1/2023	CP	A-1+	P-1	89116FT18	12,864,000	12,480,546	12,709,538	0	4.614
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	11,730,000	11,439,741	11,586,542	0	3.175
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	18,895,000	18,422,373	18,663,914	0	3.523
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	14,671,000	14,299,722	14,491,574	0	3.592
FHLB DN	0.000	6/1/2023	Agy	A-1+	P-1	313384GH6	14,716,000	14,310,505	14,536,023	0	4.025
Canadian Imperial Bank	3.630	6/1/2023	CD	A-1	P-1	13606KLA2	20,000,000	20,000,000	19,936,000	425,517	3.680
Royal Bank of Canada	4.600	6/1/2023	CD	A-1+	P-1	78015JHW0	14,300,000	14,300,000	14,283,698	266,774	4.664
U.S. Treasury Note	0.125	7/15/2023	Tsy	AA+	Aaa	912828ZY9	5,768,000	5,603,747	5,662,561	896	3.014
U.S. Treasury Note	0.125	9/15/2023	Tsy	AA+	Aaa	91282CAK7	13,511,000	13,473,000	13,159,984	7,791	0.269
U.S. Treasury Note	0.125	10/15/2023	Tsy	AA+	Aaa	91282CAP6	5,119,000	5,108,402	4,964,611	2,408	0.195
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	10,615,000	10,592,609	10,164,712	1,649	0.198
U.S. Treasury Note	0.125	1/15/2024	Tsy	AA+	Aaa	91282CBE0	6,000	5,987	5,745	1	0.198
U.S. Treasury Note	2.500	5/31/2024	Tsy	AA+	Aaa	91282CER8	16,620,000	16,568,063	16,093,478	103,875	2.662
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,463,663	111,883	2.441
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,353,620	110,429	2.613
U.S. Treasury Note	0.375	9/15/2024	Tsy	AA+	Aaa	91282CCX7	13,875,000	12,946,567	12,929,835	24,003	3.885
U.S. Treasury Note	2.000	2/15/2025	Tsy	AA+	Aaa	912828J27	14,700,000	14,949,785	13,932,219	11,370	1.792
U.S. Treasury Note	1.125	2/29/2028	Tsy	AA+	Aaa	91282CBP5	6,156,000	6,160,809	5,313,428	188	1.113
U.S. Treasury Note	1.500	2/15/2030	Tsy	AA+	Aaa	912828Z94	6,512,000	6,258,897	5,529,079	3,778	2.029
<b>Total</b>		<b>0.460</b>					<b>516,970,963</b>	<b>511,180,219</b>	<b>508,990,538</b>	<b>1,101,014</b>	<b>3.795</b>

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

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

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		122,669	122,669	122,669	415	4.492
Total		<b>0.003</b>					<b>122,669</b>	<b>122,669</b>	<b>122,669</b>	<b>415</b>	<b>4.492</b>

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

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		3,776,179	3,776,179	3,776,179	12,766	4.492
Total		<b>0.003</b>					<b>3,776,179</b>	<b>3,776,179</b>	<b>3,776,179</b>	<b>12,766</b>	<b>4.492</b>

**Portfolio: Batiquitos LT 72W**

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		221,040	221,040	221,040	747	4.492
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	286,000	285,084	255,893	896	0.816
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	6,342,000	6,025,369	5,905,861	47,543	2.732
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	70,000	67,642	65,186	525	2.546
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	71,000	68,672	66,117	532	2.557
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	74,000	68,751	68,911	555	3.135
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	75,000	69,725	69,842	562	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	72,000	70,128	67,049	540	2.533
Total		<b>3.047</b>					<b>7,211,040</b>	<b>6,876,412</b>	<b>6,719,898</b>	<b>51,900</b>	<b>2.720</b>

**Portfolio: Harbor Emergency FD 751**

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		298	298	298	1	4.492
FHLB DN	0.000	3/2/2023	Agy	A-1+	P-1	313384CN7	3,227,000	3,174,780	3,226,613	0	3.459
U.S. Treasury Bill	0.000	5/25/2023	Tsy	A-1+	P-1	912796ZF9	48,968,000	47,874,588	48,431,311	0	4.748
Total		<b>0.221</b>					<b>52,195,298</b>	<b>51,049,666</b>	<b>51,658,221</b>	<b>1</b>	<b>4.668</b>

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

**Portfolio: Harbor Foods Restoration 70L**

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		591	591	591	2	4.492
U.S. Treasury Bill	0.000	5/25/2023	Tsy	A-1+	P-1	912796ZF9	615,000	601,284	608,260	0	4.742
<b>Total</b>		<b>0.235</b>					<b>615,591</b>	<b>601,875</b>	<b>608,850</b>	<b>2</b>	<b>4.742</b>

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

**Date: 2/28/23**

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	4.430	3/1/2023	MMF	AAAm	Aaa-mf		148,705	148,705	148,705	412	4.492
U.S. Treasury Note	2.250	3/31/2024	Tsy	AA+	Aaa	91282CEG2	536,000	532,441	519,625	5,036	2.604
U.S. Treasury Note	0.750	3/31/2026	Tsy	AA+	Aaa	91282CBT7	504,000	502,425	450,944	1,578	0.815
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	10,720,000	9,978,262	9,982,786	80,363	2.978
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	118,000	113,965	109,885	885	2.553
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,024,000	4,963,586	4,678,500	37,663	2.279
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	174,000	168,921	162,034	1,304	2.509
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,126,000	4,983,343	4,773,485	38,427	2.496
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	242,000	224,979	225,358	1,814	3.126
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,315,000	4,977,179	4,949,487	39,844	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	7,000	6,555	6,519	52	3.041
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	305,000	283,549	284,025	2,286	3.187
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	5,288,000	4,983,914	4,924,344	39,642	3.002
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	354,000	344,796	329,655	2,654	2.533
FNMA Note	2.125	4/24/2026	Agy	AA+	Aaa	3135G0K36	4,962,000	4,984,061	4,620,763	37,198	2.055
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,300,000	5,300,954	4,859,994	43,339	1.872
FNMA Note	1.875	9/24/2026	Agy	AA+	Aaa	3135G0Q22	5,547,000	5,965,688	5,086,488	45,358	0.574
U.S. Treasury Note	1.125	2/28/2027	Tsy	AA+	Aaa	912828ZB9	4,940,000	4,990,365	4,373,234	151	0.941
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,025,000	5,001,249	4,293,410	6,281	0.575
U.S. Treasury Note	0.500	5/31/2027	Tsy	AA+	Aaa	912828ZS2	5,672,000	5,432,491	4,846,214	7,090	1.304
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	6,000,000	5,769,141	5,614,440	39,375	3.476
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	840,000	779,723	786,022	5,513	4.363
U.S. Treasury Note	2.625	5/31/2027	Tsy	AA+	Aaa	91282CET4	5,743,000	5,492,865	5,373,955	37,688	3.693
<b>Total</b>		<b>3.564</b>					<b>77,890,705</b>	<b>75,929,158</b>	<b>71,399,871</b>	<b>473,954</b>	<b>2.309</b>

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

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

**Date: 2/28/23**

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Type</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>CUSIP</b>	<b>Par Value</b>	<b>Original Cost</b>	<b>MV w/o Accrued*</b>	<b>Accr Income</b>	<b>Yld Mat</b>
Bk of New York Mellon - Sweep	4.430	3/1/2023	MMF	AAAm	Aaa-mf		7,042,017	7,042,017	7,042,017	23,886	4.492
<b>Total</b>		<b>0.003</b>					<b>7,042,017</b>	<b>7,042,017</b>	<b>7,042,017</b>	<b>23,886</b>	<b>4.492</b>

**Portfolio: City of LA DWP WRB 2022D M3E**

**Date: 2/28/23**

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Type</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>CUSIP</b>	<b>Par Value</b>	<b>Original Cost</b>	<b>MV w/o Accrued*</b>	<b>Accr Income</b>	<b>Yld Mat</b>
Bk of New York Mellon - Sweep	4.430	3/1/2023	MMF	AAAm	Aaa-mf		51,270	51,270	51,270	168	4.492
FNMA DN	0.000	3/30/2023	Agy	A-1+	P-1	313588DS1	64,149,000	63,686,414	63,921,913	0	4.556
U.S. Treasury Bill	0.000	3/30/2023	Tsy	A-1+	P-1	912796YM5	25,865,000	25,582,888	25,774,214	0	4.436
FHLB DN	0.000	4/28/2023	Agy	A-1+	P-1	313384EX3	47,036,000	46,679,088	46,685,111	0	4.796
<b>Total</b>		<b>0.109</b>					<b>137,101,270</b>	<b>135,999,660</b>	<b>136,432,507</b>	<b>168</b>	<b>4.615</b>

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

**Date: 2/28/23**

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Type</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>CUSIP</b>	<b>Par Value</b>	<b>Original Cost</b>	<b>MV w/o Accrued*</b>	<b>Accr Income</b>	<b>Yld Mat</b>
Bk of New York Mellon - Sweep	4.430	3/1/2023	MMF	AAAm	Aaa-mf		5,810,368	5,810,368	5,810,368	19,643	4.492
<b>Total</b>		<b>0.003</b>					<b>5,810,368</b>	<b>5,810,368</b>	<b>5,810,368</b>	<b>19,643</b>	<b>4.492</b>

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



**MONTHLY TRANSACTIONS**

**Portfolio: Reserve 9218-2**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>CUSIP</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Intel	Buy	Corp	458140CE8	2/7/2023	2/10/2023	2/10/2028	10,000,000
Intel	Buy	Corp	458140CD0	2/7/2023	2/10/2023	2/10/2026	10,000,000
Union Pacific	Buy	Corp	907818GE2	2/13/2023	2/21/2023	2/21/2026	7,000,000
Colgate-Palmolive	Buy	Corp	194162AQ6	2/27/2023	3/1/2023	3/2/2026	10,000,000
Colgate-Palmolive	Buy	Corp	194162AR4	2/27/2023	3/1/2023	3/1/2028	15,000,000
U.S. Treasury Note	Buy	Tsy	91282CGP0	2/28/2023	3/1/2023	2/29/2028	20,000,000
FHLB Note	Buy	Agy	3130ATS57	2/28/2023	3/1/2023	3/10/2028	52,840,000
3M Company	Transfer Out	Corp	88579YBB6	2/28/2023	2/28/2023	2/14/2024	10,000,000
FHLB Note	Transfer Out	Agy	3130ARHG9	2/28/2023	2/28/2023	2/28/2024	10,000,000
U.S. Treasury Note	Transfer Out	Tsy	9128286G0	2/28/2023	2/28/2023	2/29/2024	100,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CGC9	2/28/2023	2/28/2023	12/31/2027	20,000,000
U.S. Treasury Note	Transfer In	Tsy	91282CBS9	2/28/2023	2/28/2023	3/31/2028	150,000,000

**Portfolio: Core 9218-1**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Landesbank Baden-Wurt	Buy	CP	5148X1TU7	2/1/2023	2/1/2023	6/28/2023	109,125,000
Sumitomo Mitsui	Buy	CP	86563HTU4	2/1/2023	2/1/2023	6/28/2023	125,000,000
FNMA DN	Buy	Agy	313588EX9	2/2/2023	2/2/2023	4/28/2023	52,429,000
BNP Paribas	Buy	CP	09659CP77	2/3/2023	2/3/2023	2/7/2023	34,976,000
BNP Paribas	Buy	CP	09659CPA0	2/6/2023	2/6/2023	2/10/2023	38,215,000
BNP Paribas	Buy	CP	09659CP93	2/8/2023	2/8/2023	2/9/2023	155,670,000
Mizuho Bank	Buy	CP	60689GTU0	2/9/2023	2/9/2023	6/28/2023	150,000,000
BNP Paribas	Buy	CP	09659CTE8	2/9/2023	2/9/2023	6/14/2023	41,480,000
Koch Industries	Buy	CP	50000EPT5	2/10/2023	2/10/2023	2/27/2023	22,681,000
BNP Paribas	Buy	CP	09659CPF9	2/13/2023	2/13/2023	2/15/2023	46,420,000
BNP Paribas	Buy	CP	09659CPN2	2/15/2023	2/15/2023	2/22/2023	30,864,000
BNP Paribas	Buy	CP	09659CPM4	2/17/2023	2/17/2023	2/21/2023	32,739,000
BNP Paribas	Buy	CP	09659CPQ5	2/22/2023	2/22/2023	2/24/2023	35,000,000
Johnson & Johnson	Buy	CP	47816GTU3	2/22/2023	2/22/2023	6/28/2023	50,000,000
U.S. Treasury Bill	Buy	Tsy	912796T33	2/22/2023	2/22/2023	2/23/2023	24,750,000
BNP Paribas	Buy	CP	09659CPT9	2/23/2023	2/23/2023	2/27/2023	17,264,000
Johnson & Johnson	Buy	CP	47816GTU3	2/24/2023	2/24/2023	6/28/2023	50,000,000
FNMA DN	Buy	Agy	313588CM5	2/24/2023	2/24/2023	3/1/2023	46,930,000
FNMA DN	Buy	Agy	313588CN3	2/27/2023	2/27/2023	3/2/2023	26,028,000

**Portfolio: Core 9218-1 (Cont.)**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
Landesbank Baden-Wurt	Buy	CP	5148X1TU7	2/28/2023	2/28/2023	6/28/2023	84,500,000
Mizuho Bank	Buy	CP	60689GTU0	2/28/2023	2/28/2023	6/28/2023	225,000,000
3M Company	Transfer In	Corp	88579YBB6	2/28/2023	2/28/2023	2/14/2024	10,000,000
FHLB Note	Transfer In	Agy	3130ARHG9	2/28/2023	2/28/2023	2/28/2024	10,000,000
U.S. Treasury Note	Transfer In	Tsy	9128286G0	2/28/2023	2/28/2023	2/29/2024	100,000,000

**Portfolio: Extended Reserve 9218-5**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
U.S. Treasury Note	Buy	Tsy	91282CGC9	2/17/2023	2/21/2023	12/31/2027	20,000,000
U.S. Treasury Note	Buy	Tsy	91282CFV8	2/28/2023	3/1/2023	11/15/2032	15,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CGC9	2/28/2023	2/28/2023	12/31/2027	20,000,000
U.S. Treasury Note	Transfer Out	Tsy	91282CBS9	2/28/2023	2/28/2023	3/31/2028	150,000,000

**Portfolio: Wastewater 208**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
FHLMC DN	Buy	Agy	313396CL5	2/2/2023	2/2/2023	2/28/2023	13,843,000
Sumitomo Mitsui	Buy	CP	86563HQ78	2/7/2023	2/7/2023	3/7/2023	45,182,000
Prudential Funding	Buy	CP	74433HPU2	2/9/2023	2/9/2023	2/28/2023	13,833,000
U.S. Treasury Bill	Buy	Tsy	912796Y86	2/14/2023	2/14/2023	3/7/2023	62,328,000
Koch Industries	Buy	CP	50000EQ72	2/16/2023	2/16/2023	3/7/2023	13,833,000
UnitedHealth Group	Buy	CP	91058UQE6	2/21/2023	2/21/2023	3/14/2023	25,000,000
Koch Industries	Buy	CP	50000EQE7	2/21/2023	2/21/2023	3/14/2023	4,617,000
Prudential Funding	Buy	CP	74433HQM9	2/23/2023	2/23/2023	3/21/2023	12,432,000
U.S. Treasury Bill	Buy	Tsy	912796Z77	2/28/2023	2/28/2023	3/21/2023	47,774,000

**Portfolio: DWP WRB 2022D M3E**

<b>Issuer</b>	<b>Side</b>	<b>Type</b>	<b>Cusip</b>	<b>Trade Date</b>	<b>Settlement Date</b>	<b>Maturity Date</b>	<b>Par Value</b>
FHLB DN	Buy	Agy	313384EX3	2/28/2023	2/28/2023	4/28/2023	47,036,000

**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 3/7/2023

**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 3/7/2023 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