



QUARTERLY INVESTMENT REPORT

June 30, 2020

**City of Houston, Texas
Office of the City Controller**

**Chris Brown
City Controller**

**Charisse Moseley
Deputy City Controller**

**Han Au
Investment Manager**



**OFFICE OF THE CITY CONTROLLER
CITY OF HOUSTON
TEXAS**

July 30, 2020

To Mayor Turner, City Council Members and
The Citizens of Houston:

I am pleased to submit to you the City of Houston's Quarterly Investment Report for the quarter ended June 30, 2020. This report presents the composition of investment pools the City Controller's Office manages.

The Report is organized as follows: Investment Portfolio Summary and Composition of all pools; an analysis of the General and Tax-Exempt pools; security listings by maturity for the quarters ended June 30, 2020 and March 31, 2020.

I hope you find this data useful and informative.

Respectfully submitted,


Chris Brown
City Controller



OFFICE OF THE CITY CONTROLLER
CITY OF HOUSTON
TEXAS

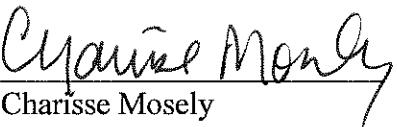
Quarterly Investment Report

We believe the data presented for the quarter ended June 30, 2020 is accurate in all material respects and presented in a manner that fairly sets forth the investment standing of the City of Houston.

This report was prepared in compliance with the City's Investment Policy and the Public Funds Investment Act of the State of Texas.



Chris Brown
City Controller



Charisse Moseley
Deputy City Controller
Treasury Division



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CITY OF HOUSTON
QUARTERLY INVESTMENT REPORT
Executive Summary
For the Quarter Ended June 30, 2020

The accompanying Quarterly Investment Report lists in summary form and in detail the investment positions of the City of Houston investment pools as of June 30, 2020. As of that date, the City held total investments with a market value of \$4.8 billion. The majority of these funds, with the exception of about \$16 million that must be segregated per federal mandates, are held in the City's General Investment Pool. The General Investment Pool consists of working capital, construction funds, and debt service funds not subject to yield restriction under IRS arbitrage regulations. All investments are governed by state law and the City's Investment Policy, which dictates the following investment objectives, in order of priority:

1. Safety
2. Liquidity
3. Return on Investments
4. Other Legal Requirements

Approximately 35.7% of the City's holdings are currently invested in United States Treasuries. Other investment sectors include 28.6% allocation to US government-sponsored enterprises such as the Federal Home Loan Bank, Fannie Mae, Freddie Mac, and Farmer Mac, 8.1% to municipal notes and bonds, 13.1% to commercial paper, and 14.5% to high grade money market funds.

The weighted average maturity of the City's investments has historically ranged from about one year up to two years. The weighted average maturity is currently 1.26 years. From an operating standpoint, 31% of the funds invested are designated to be spent on capital projects such as roads and bridges, the water and sewer system and the airport system. Investment maturities are targeted to coincide with planned expenditures. Other investment maturities are targeted to meet short-term obligations such as payroll and debt service payments.

Fitch Ratings has assigned its AAAf credit rating and S1 volatility rating to the General Pool. The AAAf credit quality rating is the highest rating available from Fitch Ratings and reflects the extremely strong protection that the Pool's portfolio investments provide against losses from credit defaults or credit deteriorations. The S1 volatility rating recognizes the Pool's sensitivity to changing market conditions as a result of its low market risk profile and conservative investment policies.

At June 30, 2020, the general pool was yielding 1.744% based on the amortized cost of the portfolio.

Investment Portfolio Summary
Activity For Quarter Ended
June 30, 2020

General Pool 9900

	6/30/2020	3/31/2020	Last Quarter Net Change	6/30/2019	Last Year Net Change
Book Value	\$4,701,958,828	\$5,121,846,466	-419,887,638	\$4,494,321,600	207,637,228
Market Value	\$4,782,289,886	\$5,204,461,600	-422,171,714	\$4,515,982,807	266,307,079
Market/Book Ratio	1.0171	1.0161	0.0010	1.0048	0.0123
Accrued Interest	\$13,994,603	\$25,353,749	-11,359,146	\$13,263,564	731,039

The General Pool consists of all working capital, construction, and debt service funds which are not subject to yield restriction under IRS arbitrage regulations. Combining the net cash-flows of all funds allows the City to invest in longer-term, higher-yielding securities without sacrificing the ability to meet short-term cash needs. The General Pool strategy, as outlined in the City's Investment Policy, combines a variation on the traditional laddered maturity strategy which matches assets and liabilities, with more active management strategies, such as yield curve analysis and bond swaps.

For the quarter ending June 30, 2020, the 3-month average yield was 1.837%. The weighted average maturity (WAM) as of June 30 was 461 days.

Fitch Ratings

Fitch Ratings has assigned its AAAf credit rating and S1 volatility rating to the General Pool. The AAAf credit quality rating is the highest rating available from Fitch Ratings and reflects the extremely strong protection that the Pool's portfolio investments provide against losses from credit defaults or credit deterioration. The S1 volatility rating recognizes the Pool's sensitivity to changing market conditions as a result of its low market risk profile and conservative investment policies.

Tax Exempt Pool 9901

	6/30/2020	3/31/2020	Last Quarter Net Change	6/30/2019	Last Year Net Change
Book Value	\$8,058,106	\$8,095,292	-37,186	\$7,981,711	76,395
Market Value	\$8,171,106	\$8,117,932	53,174	\$7,992,022	179,084
Market/Book Ratio	1.0140	1.0028	0.0112	1.0013	0.0127
Accrued Interest	\$130,883	\$68,883	62,000	\$113,056	17,828

The Tax Exempt Pool consists of those funds which are subject to yield restriction and arbitrage regulation under the 1986 Tax Reform Act. This pool was created to do the following: demonstrate compliance with Internal Revenue Code regarding arbitrage, maximize the amount of interest earned and retained by the City from the investment of funds subject to the regulations, minimize the amount of rebate liability, and minimize the cost of administering the arbitrage tracking program. The Tax Exempt Pool strategy, as outlined in the City's Investment Policy, is to invest in high quality, short-term municipal bonds and one or more tax-exempt money market mutual funds in order to meet the liquidity demands of the City.

For the quarter ending June 30, 2020, the 3-month average yield was 1.270%. The WAM was 516 days at June 30, 2020.

**Investment Portfolio Summary
Activity For Quarter Ended
June 30, 2020**

Housing Department Section 108 Pool 9902

	6/30/2020	3/31/2020	Last Quarter Net Change	6/30/2019	Last Year Net Change
Book Value	\$7,999,670	\$8,137,566	-137,896	\$7,243,705	755,965
Market Value	\$7,999,720	\$8,137,694	-137,974	\$7,243,872	755,848
Market/Book Ratio	1.0000	1.0000	0.0000	1.0000	0.0000
Accrued Interest	\$0	\$0	0	\$0	0

The Housing Department Fund was created to comply with the U.S. Department of Housing and Urban Development (HUD), which requires a separate custodial account for HUD's benefit.

For the quarter ending June 30, 2020, the 3-month average yield was 0.067%. The WAM was 11 days at June 30, 2020.

Investment Portfolio Composition General Pool 9900 Percentages by Market Sector

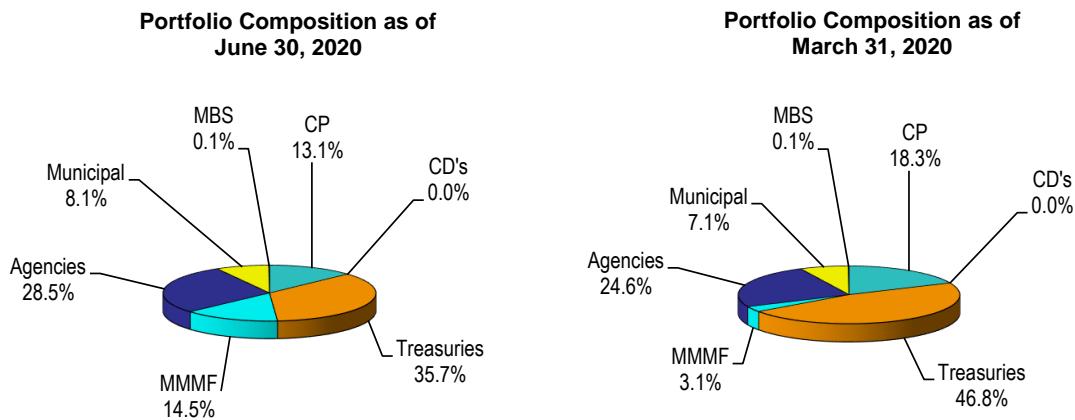


FIGURE 2
Source: City of Houston Controller's Office

Investment Policy Limitations

Money Market Mutual Funds (MMMF)	$\leq 25\%$
Repurchase Agreements (Repo)	$\leq 15\%$
Commercial Paper/Banker Acceptances (CP/BA)	$\leq 15\%$
US Treasury Bills/Notes/Bonds	$\geq 15\%$
US Agencies	$\leq 85\%$
Municipal Bonds	$\leq 20\%$
Mortgage-Backed Securities (MBS) & Collateralized Mortgage Obligations (CMO)	$\leq 20\%$

The portfolio composition graph for the General Pool (Figure 2) shows the percentage of the pool held in U.S. Treasuries, U.S. Agencies, Mortgage-Backed Securities, Municipal Bonds and liquidity investments (MMMF, Repo and CP) positions. All investments are in compliance with the objectives and restrictions set forth in the City's Investment Policy and the Public Funds Investment Act of the State of Texas.

**Annual Portfolio Composition
General Pool 9900
July 2019 through June 2020**

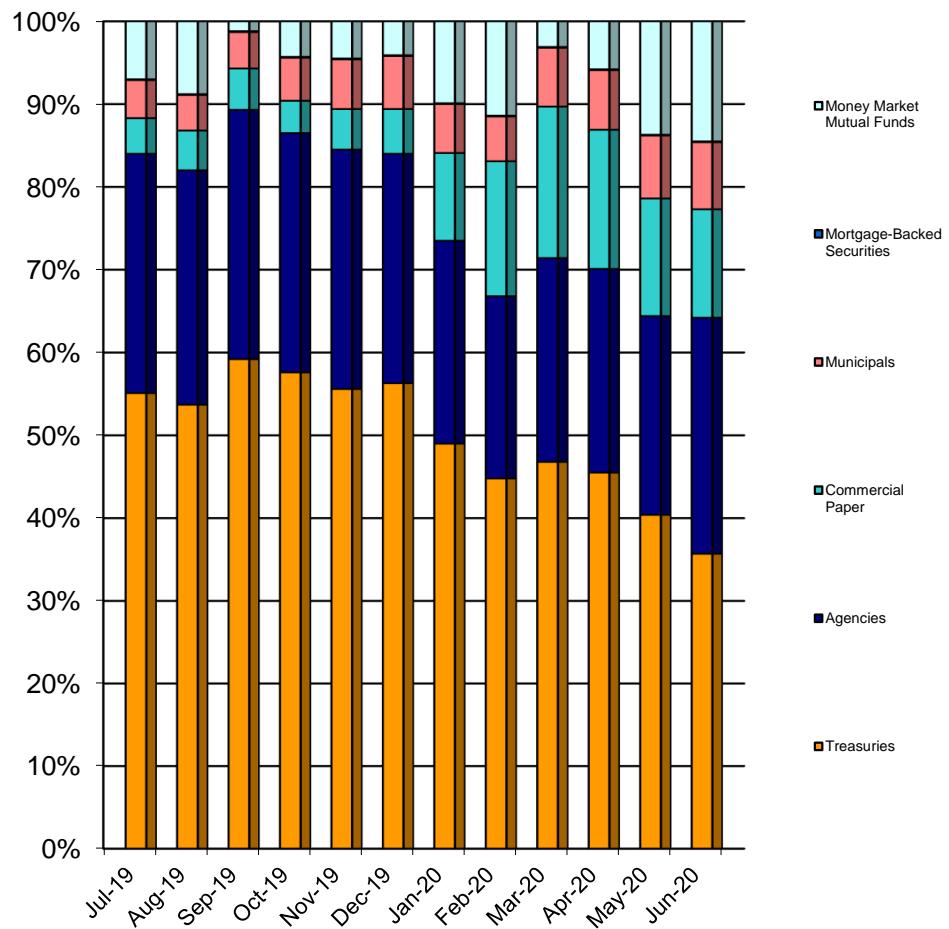
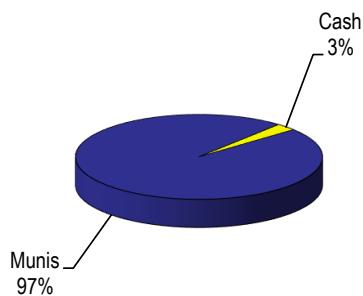


FIGURE 3
Source: City of Houston Controller's Office

**Investment Portfolio Composition
Tax Exempt Pool
Percentages by Market Sector**

**Portfolio Composition as of
June 30, 2020**



**Portfolio Composition as of
March 31, 2020**

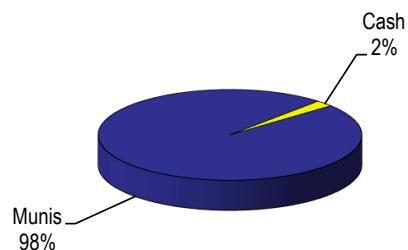


FIGURE 5
Source: City of Houston Controller's Office

Investment Policy Limitations

Money Market Mutual Funds (MMMF)	<u>Maximum Level</u> 100%
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Municipal Notes and Bonds (Including VRDSs)	100%
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The portfolio composition graph for the Tax Exempt Pool (Figure 5) shows the percentage of the pool held in Municipal Notes/Bonds/VRDS's and Money Market Mutual Funds. All investments are in compliance with the objectives and restrictions set forth in the City's Investment Policy and the Public Funds Investment Act of the State of Texas.

Appendix I

Investments by Sector and Maturity as of June 30, 2020

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 30, 2020

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Treasury Notes												
T 2.625 11-15-20	912828PC8	2.625%	20,000,000.00	11/15/2020		0.378	11/23/2016	67,051.63	20,067,670.34	0	1.695	20,179,600.00
T 1.375 8-31-20	912828L32	1.375%	25,000,000.00	8/31/2020		0.170	12/28/2016	114,894.70	24,982,494.64	0	1.803	25,049,500.00
T 1.375 10-31-20	912828L99	1.375%	25,000,000.00	10/31/2020		0.337	1/24/2017	57,914.40	24,974,510.02	0	1.689	25,098,250.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.378	1/25/2017	83,814.54	25,083,186.27	0	1.711	25,224,500.00
T 1.375 10-31-20	912828L99	1.375%	25,000,000.00	10/31/2020		0.337	2/2/2017	57,914.40	24,975,396.62	0	1.678	25,098,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	2/9/2017	764.27	24,842,469.83	0	1.783	25,235,250.00
T 1.375 4-30-21	912828Q78	1.375%	25,000,000.00	4/30/2021		0.830	2/14/2017	57,914.40	24,904,907.23	0	1.852	25,246,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	6/20/2017	764.27	24,861,395.81	0	1.701	25,235,250.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.378	9/21/2017	83,814.54	25,091,795.18	0	1.623	25,224,500.00
T 2.0 11-30-20	912828A42	2.000%	20,000,000.00	11/30/2020		0.419	9/27/2017	33,879.78	20,028,543.25	0	1.648	20,146,800.00
T 2.625 11-15-20	912828PC8	2.625%	20,000,000.00	11/15/2020		0.378	10/16/2017	67,051.63	20,070,087.69	0	1.669	20,179,600.00
T 2.625 11-15-20	912828PC8	2.625%	20,000,000.00	11/15/2020		0.378	10/17/2017	67,051.63	20,069,263.38	0	1.680	20,179,600.00
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		1.974	10/25/2017	1,188.86	24,859,006.97	0	2.047	25,787,000.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.378	11/14/2017	83,814.54	25,073,709.55	0	1.819	25,224,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.995	12/8/2017	1,443.62	25,028,241.43	0	2.007	25,483,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.995	12/12/2017	1,443.61	25,019,802.51	0	2.042	25,483,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.995	12/20/2017	1,443.61	25,011,623.21	0	2.076	25,483,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.995	12/20/2017	1,443.61	25,007,472.08	0	2.094	25,483,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	12/26/2017	764.27	24,764,501.44	0	2.107	25,235,250.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.995	1/4/2018	1,443.61	24,998,040.01	0	2.133	25,483,500.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.378	1/9/2018	83,814.54	25,052,300.96	0	2.051	25,224,500.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.378	1/25/2018	83,814.54	25,038,260.30	0	2.204	25,224,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	2/2/2018	764.27	24,687,107.46	0	2.436	25,235,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	2/15/2018	764.27	24,679,170.24	0	2.513	25,235,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	2/20/2018	764.27	24,674,663.67	0	2.489	25,235,250.00
T 1.75 11-15-20	912828G3	1.750%	25,000,000.00	11/15/2020		0.378	2/28/2018	55,876.36	24,941,252.53	0	2.396	25,143,500.00
T 2.0 11-15-21	912828R3	2.000%	25,000,000.00	11/15/2021		1.360	3/7/2018	63,858.70	24,836,869.88	0	2.499	25,625,000.00
T 2.0 10-31-21	912828F96	2.000%	25,000,000.00	10/31/2021		1.318	3/14/2018	84,239.13	24,834,442.15	0	2.522	25,609,500.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		0.867	3/29/2018	99,779.21	25,145,541.13	0	2.428	25,638,750.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		0.867	5/22/2018	99,779.21	25,080,670.00	0	2.738	25,638,750.00
T 1.125 8-31-21	912828F6	1.125%	25,000,000.00	8/31/2021		1.158	6/7/2018	94,004.76	24,562,175.90	0	2.700	25,273,500.00
T 1.125 8-31-21	912828F6	1.125%	25,000,000.00	8/31/2021		1.158	6/7/2018	94,004.76	24,561,469.69	0	2.752	25,273,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.997	6/11/2018	764.27	24,631,406.77	0	2.671	25,235,250.00
T 2.125 8-15-21	912828RC6	2.125%	25,000,000.00	8/15/2021		1.109	6/12/2018	199,948.49	24,842,567.18	0	2.712	25,543,000.00
T 2.0 8-31-21	912828D72	2.000%	25,000,000.00	8/31/2021		1.152	6/26/2018	167,119.57	24,817,700.52	0	2.654	25,530,250.00
T 1.75 11-15-20	912828G3	1.750%	25,000,000.00	11/15/2020		0.378	9/10/2018	55,876.36	24,910,719.90	0	2.731	25,143,500.00
T 1.625 10-15-20	912828ZZ2	1.625%	25,000,000.00	10/15/2020		0.293	9/13/2018	85,467.90	24,919,884.77	0	2.759	25,103,750.00
T 1.75 11-15-20	912828G3	1.750%	25,000,000.00	11/15/2020		0.378	9/14/2018	55,876.36	24,927,937.00	0	2.796	25,143,500.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.378	9/17/2018	83,814.54	24,983,282.24	0	2.808	25,224,500.00
T 2.625 6-15-21	912828AT4	2.625%	25,000,000.00	6/15/2021		0.952	9/20/2018	28,688.52	24,938,414.96	0	2.893	25,584,000.00
T 2.625 6-15-21	912828AT4	2.625%	25,000,000.00	6/15/2021		0.952	9/21/2018	28,688.52	24,939,038.23	0	2.891	25,584,000.00
T 2.625 5-15-21	912828AP2	2.625%	25,000,000.00	5/15/2021		0.869	9/25/2018	83,814.54	24,943,712.29	0	2.894	25,531,250.00
T 1.375 5-31-21	912828R77	1.375%	25,000,000.00	5/31/2021		0.913	9/27/2018	29,115.44	24,669,837.90	0	2.881	25,273,500.00
T 1.625 10-15-20	912828ZZ2	1.625%	25,000,000.00	10/15/2020		0.293	9/28/2018	85,467.90	24,915,623.96	0	2.819	25,103,750.00
T 1.625 11-30-20	912828M98	1.625%	25,000,000.00	11/30/2020		0.419	10/10/2018	34,409.15	24,869,692.59	0	2.918	25,146,500.00
T 1.375 8-31-20	912828L32	1.375%	25,000,000.00	8/31/2020		0.170	10/15/2018	114,894.70	24,939,453.13	0	2.852	25,049,500.00
T 1.875 12-15-20	912828L2	1.875%	25,000,000.00	12/15/2020		0.460	10/16/2018	20,491.80	24,887,375.54	0	2.893	25,193,250.00
T 2.125 8-31-20	912828VV9	2.125%	25,000,000.00	8/31/2020		0.170	10/22/2018	177,564.54	24,968,522.76	0	2.892	25,080,500.00
T 2.625 5-15-21	912828AP2	2.625%	25,000,000.00	5/15/2021		0.869	11/27/2018	83,814.54	24,952,925.33	0	2.849	25,531,250.00
T 2.725 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		1.966	2/12/2019	682,177.20	27,406,054.71	0	2.496	28,763,750.00
T 2.625 5-15-21	912828P42	2.625%	25,000,000.00	5/15/2021		0.869	3/20/2019	83,814.54	25,035,625.31	0	2.456	25,531,250.00
T 2.625 8-31-20	912828Y3	2.625%	25,000,000.00	8/31/2020		0.170	1/8/2019	219,344.43	25,000,402.97	0	2.614	25,101,250.00
T 2.625 5-15-21	912828P42	2.625%	25,000,000.00	5/15/2021		0.869	1/16/2019	83,814.54	25,013,193.92	0	2.562	25,531,250.00
T 2.375 4-15-21	912828G2	2.375%	25,000,000.00	4/15/2021		0.786	1/17/2019	124,914.62	24,964,161.72	0	2.562	25,431,750.00
T 2.625 5-15-21	912828P42	2.625%	25,000,000.00	5/15/2021		0.869	1/18/2019	83,814.54	25,005,877.79	0	2.596	25,531,250.00
T 2.725 8-15-22	912828P42	2.725%	25,000,000.00	8/15/2022		1.966	2/12/2019	682,177.20	27,406,054.71	0	2.496	28,763,750.00
T 2.625 5-15-21	912828P42	2.625%	25,000,000.00	5/15/2021		0.869	3/20/2019	83,814.54	25,035,625.31	0	2.456	25,531,250.00
T 8.125 8-15-21	912810EK0	8.125%	25,000,000.00	8/15/2021		1.070	3/26/2019	764,508.93	26,598,112.64	0	2.261	27,242,250.00
T 1.625 7-31-20	912828XM7	1.625%	25,000,000.00	7/31/2020		0.085	3/28/2019	169,642.86	24,985,449.02	0	2.324	25,030,000.00
T 2.875 10-31-23	912828K2	2.875%	25,000,000.00	10/31/2023		3.191	6/17/2019	121,093.75	25,814,816.33	0	1.852	27,226,500.00
T 2.625 5-15-21	912828P42	2.625%	25,000,000.00	5/15/2021		0.869	9/5/2019	83,814.54	25,211,210.88	0	1.640	25,531,250.00
T 2.725 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		2.819	9/10/2019	58,230.87	25,883,153.14	0	1.500	26,867,250.00
T 2.125 5-15-22	912828U9	2.125%	20,000									

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		3.238	9/16/2019	70,244.57	20,634,587.64	0	1.770	21,714,000.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		3.710	9/27/2019	79,823.37	25,846,088.65	0	1.590	27,200,250.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		3.865	12/10/2019	1,358.70	25,298,384.46	0	1.689	26,766,500.00
T 1.75 6-30-24	912828Z8	1.750%	25,000,000.00	6/30/2024		3.881	12/13/2019	1,188.86	25,006,871.81	0	1.743	26,518,500.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		3.709	12/18/2019	79,823.37	25,697,784.22	0	1.748	27,200,250.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		3.239	12/19/2019	87,805.71	25,836,205.09	0	1.721	27,142,500.00
Subtotal Treasury Notes		2.239%	1,670,000,000.00	8/12/2021		1.096		6,006,830.83	1,675,257,367.79		2.274	1,710,229,100.00
Commercial Paper												
TOYCC 1.88 7-1-20	89233GG18	1.880%	50,000,000.00	7/1/2020		0.003	12/17/2019	0.00	50,000,000.00	0	1.900	50,000,000.00
MUFGBK 1.85 7-1-20	62479LG17	1.850%	40,000,000.00	7/1/2020		0.003	1/6/2020	0.00	40,000,000.00	0	1.867	40,000,000.00
TOYCC 1.81 7-2-20	89233GG26	1.810%	50,000,000.00	7/2/2020		0.005	1/7/2020	0.00	49,997,469.57	0	1.826	50,000,000.00
TOYCC 1.77 7-17-20	89233GGH3	1.700%	50,000,000.00	7/17/2020		0.047	1/30/2020	0.00	49,961,996.01	0	1.714	49,998,000.00
MUFGBK 1.65 9-1-20	62479LJ14	1.650%	40,000,000.00	9/1/2020		0.172	2/13/2020	0.00	39,885,715.58	0	1.665	39,991,200.00
MUFGBK 1.65 9-1-20	62479LJ14	1.650%	40,000,000.00	9/1/2020		0.172	2/14/2020	0.00	39,885,715.58	0	1.665	39,991,200.00
XON 1.05 7-2-20	30229AG29	1.050%	50,000,000.00	7/2/2020		0.005	3/11/2020	0.00	49,998,525.82	0	1.053	50,000,000.00
BMOCHI 1.245 11-16-2	06366GLG2	1.245%	50,000,000.00	11/16/2020		0.381	3/13/2020	0.00	49,760,332.98	0	1.256	49,963,500.00
XON 1.56 12-4-20	30229AM48	1.560%	50,000,000.00	12/4/2020		0.430	3/17/2020	0.00	49,660,631.58	0	1.578	49,952,500.00
BMOCHI 1.34 12-18-20	06366GMJ5	1.340%	50,000,000.00	12/18/2020		0.468	3/17/2020	0.00	49,682,398.89	0	1.354	49,948,000.00
TDBANK 2.44 3-1-21	89119AQ19	2.440%	50,000,000.00	3/1/2021		0.668	3/20/2020	0.00	49,174,034.43	0	2.499	49,905,500.00
BMOCHI 1.59 12-21-20	06366GMM8	1.590%	50,000,000.00	12/21/2020		0.476	3/30/2020	0.00	49,616,511.21	0	1.609	49,947,000.00
BMOCHI 1.51 12-16-20	06366GMG1	1.500%	50,000,000.00	12/16/2020		0.463	3/31/2020	0.00	49,648,471.62	0	1.516	49,948,500.00
Subtotal Commercial Paper		1.632%	620,000,000.00	10/2/2020		0.260		0.00	617,271,803.27		1.650	619,645,400.00
Mortgage-Backed Securities												
FGG18065 5.00 07-01	3128MMC7	5.000%	725.45	7/1/2020		0.071	7/19/2005	3.02	725.45	0	4.838	763.35
FGB19758 5.00 08-01-	31297ZZX3	5.000%	745.55	8/1/2020		0.082	8/16/2005	3.11	745.55	0	4.893	783.55
FGG18073 5.00 09-01-	3128MMC7	5.000%	3,701.56	9/1/2020		0.113	10/18/2005	15.42	3,701.56	0	4.989	3,890.20
FGG18079 5.50 10-01-	3128MMCR2	5.500%	5,503.08	10/1/2020		0.148	11/17/2005	25.22	5,503.08	0	5.366	5,526.17
FGG11810 5.5 12-01-2	31336WAJB	5.500%	1,588.70	12/1/2020		0.105	12/15/2005	7.28	1,588.70	0	5.419	1,592.90
FGG11807 5.5 10-01-2	31336WAF6	5.500%	2,773.62	10/1/2020		0.132	12/15/2005	12.71	2,773.62	0	5.388	2,780.99
FGG18101 5.5 02-01-2	3128MMDF7	5.500%	10,767.25	2/1/2021		0.239	2/16/2006	49.35	10,767.25	0	5.369	10,864.23
FGG18096 5.5 1-1-21	3128MMDA8	5.500%	9,175.74	1/1/2021		0.274	2/16/2006	42.06	9,175.74	0	5.373	9,242.09
FN865183 5.5 02-01-2	31409AFY0	5.500%	12,453.78	2/1/2021		0.305	3/16/2006	57.08	12,453.78	0	5.403	12,553.00
FGG18101 5.5 03-01-2	3128PMDL4	5.500%	14,516.08	3/1/2021		0.308	3/16/2006	66.53	14,510.28	0	5.470	14,664.20
FNCI 5.5 04-01-21	31407HV5	5.500%	30,723.28	4/1/2021		0.376	4/18/2006	140.82	30,723.28	0	5.475	31,060.98
FGG18115 6.0 05-01-2	3128MMDV2	6.000%	16,531.62	5/1/2021		0.383	5/16/2006	82.66	16,531.62	0	5.811	16,756.99
FGG18124 6.0 6-1-21	3128MMD67	6.000%	17,317.86	6/1/2021		0.420	6/19/2006	86.59	17,317.86	0	5.845	17,603.06
FGG18124 6.0 6-1-21	3128MMD67	6.000%	23,201.37	6/1/2021		0.420	7/18/2006	116.01	23,201.37	0	5.963	23,583.49
FGCI03360 5.50 09-01-	3128PEWV6	5.500%	1,558.40	9/1/2021		0.569	9/18/2006	7.14	1,558.40	0	5.556	1,569.27
FGGI2369 5.5 10-01-2	3128M1QW2	5.500%	21,585.05	10/1/2021		0.377	10/17/2006	98.93	21,577.06	0	5.472	21,860.36
FNCI 5.5 11-01-21	31410VVE7	5.500%	25,786.00	11/1/2021		0.670	11/16/2006	118.19	25,780.56	0	5.487	26,370.29
FGG18157 5.5 12-01-2	3128MMDV4	5.500%	41,718.56	12/1/2021		0.606	1/17/2007	191.21	41,702.95	0	5.472	42,825.78
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	45,428.80	2/1/2022		0.666	2/15/2007	208.22	45,428.80	0	5.559	46,799.95
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	39,853.12	2/1/2022		0.601	3/19/2007	182.66	39,853.12	0	5.462	40,846.84
FN938603 5.5 05-01-2	31412YGL0	5.500%	25,479.76	5/1/2022		0.763	5/17/2007	116.78	25,479.76	0	5.434	26,130.89
FGG12692 5.5 06-01-2	3128MBF93	5.500%	61,703.43	6/1/2022		0.738	6/18/2007	282.81	61,703.43	0	5.457	63,425.89
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	39,768.80	7/1/2022		0.811	6/18/2007	182.27	39,768.80	0	5.561	40,881.67
FGGI2718 5.5 07-01-2	3128MBG35	5.500%	48,593.74	7/1/2022		0.773	7/17/2007	222.72	48,593.74	0	5.632	50,219.63
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	99,812.52	8/1/2022		0.885	9/18/2007	457.47	99,812.52	0	5.569	103,241.41
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	13,580.68	8/1/2022		0.882	9/18/2007	67.90	13,580.68	0	5.872	13,761.91
FGJ05665 5.5 10-01-2	3128PHJU1	5.500%	34,302.96	10/1/2022		0.671	10/16/2007	157.22	34,302.67	0	5.534	35,389.25
FGGI12956 5.0 01-01-	3128MBQH3	5.000%	45,808.96	1/1/2023		0.909	12/17/2007	190.87	45,792.25	0	4.982	48,143.54
FGCI 4.5 02-01-23	3128PJYV3	4.500%	26,000.24	2/1/2023		0.798	2/19/2008	97.50	25,992.46	0	4.481	27,381.57
FGGI18239 5.0 03-01-2	3128MMHR7	5.000%	86,244.60	3/1/2023		1.045	3/18/2008	359.35	86,244.60	0	4.949	90,639.92
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	17,861.12	4/1/2023		1.052	4/17/2008	66.98	17,861.12	0	4.610	18,810.04
FGGI3072 5.0 04-01-2	3128MBT56	5.000%	69,836.40	4/1/2023		0.666	3/18/2008	290.99	69,836.40	0	5.077	73,431.41
FNCI 5.0 5-1-23	31412MRU4	5.000%	130,945.04	5/1/2023		1.050	5/19/2008	545.60	130,945.04	0	5.021	137,619.88
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	147,424.56	6/1/2023		1.143	6/17/2008	675.70	147,424.56	0	5.347	155,142.37
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	148,240.50	6/1/2023		1.095	7/17/2008	679.44	148,240.50	0	5.518	156,001.07
FGJ08476 5.5 08-01-2	3128PLMZ2	5.500%	184,405.52	8/1/2023		1.215	8/18/2008	845.19	184,405.52	0	5.564	193,505.90
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	87,214.85	7/1/2023		1.215	9/16/2008	363.40	87,214.85	0	4.842	91,736.34
FGCI 6.0 9-1-22	3128MBAG9	5.500%	64,792.12	9/1/2022		1.122	11/18/2008	296.96	64,792.12	0	5.352	66,487.12
FGCI 4.5 04-01-23	3128PKRH9	4.500%	46,078.08	4/1/2023		1.288	12/16/2008	172.79	46,171.44	0	4.254	48,708.92
FGGI18303 4.0 1-1-24	3128MMKN2	4.000%	168,558.88	1/1/2024		1.348	1/20/2009	561.86	168,558.88	0	3.691	178,167.58
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	134,440.80	1/1/2024		1.406	2/20/2009	448.14	134,440.80	0	3.800	142,104.60
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	143,532.96	3/1/2024		1.421	3/17/2009	478.44	143,532.96	0	3.826	151,715.06

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FGCI 4.0 05-01-24	3128PMUVO	4.000%	244,907.92	5/1/2024		1.490	4/16/2009	816.36	244,907.92	0	3.744	258,868.90
FGCI 4.0 05-01-24	3128MMK2W2	4.000%	158,245.20	5/1/2024		1.470	5/18/2009	527.48	158,245.20	0	3.790	167,317.03
FGCI 4.0 06-01-24	3128MMK28	4.000%	224,989.28	6/1/2024		1.502	6/16/2009	749.96	224,989.28	0	4.051	237,911.55
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	62,907.23	7/1/2024		1.463	7/16/2009	209.69	62,907.23	0	3.842	66,493.26
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	331,268.93	7/1/2025		1.799	12/20/2010	1,104.23	331,268.93	0	3.619	350,484.67
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	54,523.60	8/1/2025		1.823	6/18/2013	181.75	54,523.60	0	3.025	57,631.72
Subtotal Mortgage-Backed Securities		4.709%	3,227,123.55	10/7/2021		1.273		12,664.06	3,227,157.29	4.579		3,383,290.79
Agency Notes												
FHLB 1.375 9-11-20	313380WG8	1.375%	20,000,000.00	9/11/2020		0.200	10/13/2016	84,027.78	20,004,423.93	0	1.261	20,046,200.00
FHLB 2.4 8-13-20 1xc	3130AAQT8	2.400%	25,000,000.00	8/13/2020	8/13/2020	0.120	2/13/2017	230,000.00	25,000,000.00	2.4	2.000	25,063,250.00
FHLB 2.375 8-13-20 1	3130AAQP6	2.375%	25,000,000.00	8/13/2020	8/13/2020	0.120	2/13/2017	227,604.17	25,000,000.00	2.375	1.974	25,062,750.00
FFCB 1.75 2-16-21	3133EG7F6	1.750%	25,000,000.00	2/16/2021		0.623	2/16/2017	164,062.50	24,999,391.82	0	1.754	25,255,500.00
FHLMC 2.44 8-24-20 1	3134GA5S9	2.440%	25,000,000.00	8/24/2020	8/24/2020	0.151	2/24/2017	215,194.44	25,000,000.00	2.44	2.040	25,082,250.00
FAMCA 2.93 10-1-20	3132X07B1	2.930%	25,000,000.00	10/1/2020		0.255	11/6/2018	183,125.00	24,996,721.58	0	2.984	25,194,750.00
FHLB 2.875 9-11-20	313370U55	2.875%	25,000,000.00	9/11/2020		0.200	11/7/2018	219,618.06	24,993,907.65	0	3.000	25,130,000.00
FHLB 2.875 9-11-20	313370U55	2.875%	25,000,000.00	9/11/2020		0.200	11/13/2018	219,618.06	24,995,847.30	0	2.960	25,130,000.00
FAMCA 2.7 6-15-21	31422BBT6	2.700%	25,000,000.00	6/15/2021		0.952	1/25/2019	30,000.00	25,000,000.00	0	2.700	25,545,750.00
FAMCA 2.7 6-15-21	31422BBV1	2.700%	25,000,000.00	6/15/2021		0.952	1/28/2019	30,000.00	25,000,000.00	0	2.700	25,546,250.00
FAMCA 2.7 5-12-21	31422BBW9	2.700%	25,000,000.00	5/12/2021		0.860	2/1/2019	91,875.00	25,000,000.00	0	2.700	25,502,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		2.369	2/12/2019	45,833.33	25,244,405.47	0	2.576	26,648,500.00
FNMA 2.0 10-5-22	3135G0778	2.000%	25,000,000.00	10/5/2022		2.214	2/21/2019	119,444.44	24,703,950.26	0	2.550	25,957,750.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		1.882	2/28/2019	53,541.67	25,000,000.00	0	2.570	26,119,500.00
FAMCA 2.57 5-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		1.801	2/28/2019	105,298.61	25,000,000.00	0	2.570	25,995,250.00
FNMA 1.375 10-7-21	3135G0089	1.375%	25,000,000.00	10/7/2021		1.259	3/11/2019	80,208.33	24,664,450.59	0	2.474	25,374,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		2.369	3/12/2019	45,833.33	25,298,311.41	0	2.484	26,648,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		2.369	3/13/2019	36,666.67	20,246,001.45	0	2.468	21,318,800.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		1.883	3/18/2019	52,083.33	25,000,000.00	0	2.500	26,086,000.00
FHLB 2.875 12-10-21	3130A0EN6	2.875%	20,000,000.00	12/10/2021		1.423	3/19/2019	33,541.67	20,116,827.28	0	2.453	20,755,200.00
FHLB 2.875 9-11-20	313370U55	2.875%	25,000,000.00	9/11/2020		0.200	3/22/2019	219,618.06	25,020,078.38	0	2.461	25,130,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		2.370	3/25/2019	36,666.67	20,341,422.07	0	2.266	21,318,800.00
FNMA 2.0 10-5-22	3135G0778	2.000%	25,000,000.00	10/5/2022		2.215	3/27/2019	119,444.44	24,902,162.95	0	2.181	25,957,750.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		2.365	3/29/2019	46,458.33	25,000,000.00	0	2.230	26,161,000.00
FHLB 2.5 3-11-22	313378WG2	2.500%	15,000,000.00	3/11/2022		1.661	4/9/2019	114,583.33	15,031,588.12	0	2.370	15,578,550.00
FHLB 2.125 6-9-23	313383AG3	2.125%	25,000,000.00	6/9/2023		2.864	6/11/2019	32,465.28	25,080,421.20	0	2.011	26,344,250.00
FHLB 2.125 6-9-23	313383AG3	2.125%	25,000,000.00	6/9/2023		2.864	6/11/2019	32,465.28	25,078,709.70	0	2.013	26,344,250.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		1.913	6/12/2019	30,989.58	25,091,183.75	0	1.931	25,898,250.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		3.057	6/17/2019	217,621.53	25,734,306.40	0	1.914	27,092,750.00
FFCB 2.8 9-5-23	3133EJY7	2.800%	25,000,000.00	9/5/2023		3.041	6/19/2019	225,555.56	25,637,250.17	0	1.960	26,957,000.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		3.357	6/20/2019	1,572.22	10,339,838.03	0	1.813	10,864,800.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		2.911	6/26/2019	236,097.22	25,000,000.00	0	1.910	26,168,750.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		2.924	6/26/2019	6,145.83	24,956,315.16	0	1.831	26,101,750.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		1.913	7/22/2019	24,791.67	20,097,001.92	0	1.867	20,718,600.00
FHLB 2.125 6-9-23	313383AG3	2.125%	20,000,000.00	6/9/2023		2.864	7/23/2019	25,972.22	20,154,468.05	0	1.851	21,075,400.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		1.902	7/30/2019	29,166.67	20,067,754.30	0	1.919	20,720,400.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		3.202	7/31/2019	38,233.33	9,993,318.92	0	1.881	10,501,500.00
FAMCA 1.91 4-3-23	31422BJ50	1.910%	25,000,000.00	4/3/2023		2.688	8/6/2019	116,722.22	25,000,000.00	0	1.910	26,087,750.00
16TH Libor Flt Rte 2	46514ADL0	0.863%	10,000,000.00	8/1/2021		1.071	8/15/2019	7,089.04	10,000,000.00	0	0.863	9,997,900.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		3.142	9/9/2019	65,650.00	15,000,000.00	0	1.560	15,579,300.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		3.070	9/11/2019	186,371.53	25,588,293.03	0	1.610	26,574,500.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		3.070	9/12/2019	111,822.92	15,326,471.88	0	1.667	15,944,700.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		3.155	9/30/2019	110,972.22	25,000,000.00	0	1.700	26,083,250.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		3.155	9/30/2019	110,972.22	25,000,000.00	0	1.700	26,083,250.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		4.204	11/7/2019	51,000.00	20,000,000.00	0	1.700	21,112,000.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		4.204	11/7/2019	25,500.00	10,000,000.00	0	1.700	10,556,000.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		4.222	12/13/2019	20,625.00	15,639,086.82	0	1.747	16,531,650.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		2.994	1/14/2020	199,472.22	25,000,000.00	0	1.720	26,043,250.00
FNMA 1.875 1-17-24 Q	3135G0X32	1.875%	25,000,000.00	1/17/2024	7/17/2020	3.420	3/6/2020	213,541.66	25,008,915.41	1.102	1.800	25,011,250.00
FNMA 1.75 2-14-24 QT	3135G0Y31	1.750%	20,000,000.00	2/14/2024	8/14/2020	3.503	3/6/2020	133,194.45	20,015,819.88	1.101	1.675	20,019,600.00
FNMA 1.75 2-14-24 QT	3135G0Y31	1.750%	20,000,000.00	2/14/2024	8/14/2020	3.503	3/6/2020	133,194.45	20,015,819.88	1.101	1.675	20,019,600.00
FAMCA 1.23 3-26-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		4.549	3/23/2020	43,220.84	11,064,966.76	0	1.100	11,400,400.00
FAMCA 1.06 3-24-25	31422BVZ9	1.060%	25,000,000.00	3/24/2025		4.616	3/24/2020	71,402.78	25,000,000.00	0	1.060	25,714,750.00
FHLB .06 9-25-1 XC	3134GVL89	0.800%	25,000,000.00	6/9/2025	6/9/2021	4.853	6/9/2020	12,222.22	25,000,000.00	0.8	0.800	25,035,000.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		4.765	6/12/2020	5,304.17	15,000,000.00	0	0.670	15,000,000.00
FHLB .5-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		4.886	6/17/2020	19,444.44	24,977,660.54	0	0.518	25,011,25

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.909	6/24/2020	4,166.67	24,991,777.21	0	0.507	24,997,500.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		4.931	6/26/2020	1,444.44	20,000,000.00	0	0.520	20,000,000.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		3.940	6/30/2020	2,800.00	20,037,400.00	0	0.372	20,037,400.00
Subtotal Agency Notes		2.024%	1,336,000,000.00	10/20/2022		2.484		5,359,057.10	1,340,402,837.96		1.891	1,378,232,800.00
Municipal Bonds												
CHAPWR 2.3 9-1-20	162393EY4	2.300%	1,000,000.00	9/1/2020		0.172	10/20/2015	7,666.66	1,000,686.57	0	1.870	1,002,300.00
ENEPPWR 2.653 7-1-20	29270CYN9	2.653%	1,500,000.00	7/1/2020		0.003	7/1/2016	19,897.50	1,500,000.00	0	1.400	1,500,000.00
VVYHGR 1.676 8-1-20	92603PEQ1	1.676%	1,445,000.00	8/1/2020		0.088	10/31/2016	10,090.92	1,445,147.93	0	1.550	1,445,693.60
ANAHSG 1.565 10-1-20	032556CA8	1.565%	2,565,000.00	10/1/2020		0.255	11/1/2016	10,035.56	2,564,160.91	0	1.700	2,568,437.10
PTMTRN 2.737 9-1-21	73474TAG5	2.737%	1,400,000.00	9/1/2021		1.149	11/22/2016	12,772.67	1,409,066.47	0	2.150	1,427,496.00
ENEPPWR 2.653 7-1-20	29270CYN9	2.653%	1,190,000.00	7/1/2020		0.003	12/6/2016	15,785.35	1,190,000.00	0	2.050	1,190,000.00
DALUTL 2.21 10-1-20	235416TC2	2.210%	2,400,000.00	10/1/2020		0.255	2/7/2017	13,260.00	2,401,215.33	0	2.000	2,408,760.00
ENEPPWR 2.117 7-1-20	29270CL52	2.117%	1,000,000.00	7/1/2020		0.003	3/31/2017	10,585.00	1,000,000.00	0	1.950	1,000,000.00
ORL 2.1 12-1-21	686356PN0	2.100%	6,325,000.00	12/1/2021		1.404	4/6/2017	11,068.75	6,308,878.63	0	2.290	6,403,619.75
NYSENV 2.138 6-15-21	64986DED3	2.138%	10,000,000.00	6/15/2021		0.953	4/13/2017	9,502.22	10,000,000.00	0	2.138	10,106,400.00
TXS 2.762 8-1-20	882723FM6	2.762%	1,350,000.00	8/1/2020		0.088	4/18/2017	15,536.26	1,351,080.48	0	1.780	1,352,146.50
ORL 2.0 12-1-21	686356NY8	2.000%	2,020,000.00	12/1/2021		1.405	7/12/2017	3,366.67	2,013,209.84	0	2.250	2,040,866.60
UTS 3.289 7-1-20 BAB	917542QT2	3.289%	1,120,000.00	7/1/2020		0.003	8/9/2017	18,418.40	1,120,000.00	0	1.700	1,120,000.00
TXS 3.5 10-1-20	882724DS3	3.500%	1,000,000.00	10/1/2020		0.255	10/3/2017	8,750.00	1,004,309.31	0	1.732	1,006,780.00
NYSFAC 2.119 1-15-21	64985HY3	2.119%	1,250,000.00	1/15/2021		0.536	11/9/2017	12,213.68	1,250,000.00	0	2.119	1,256,225.00
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		2.010	12/8/2017	13,125.00	1,012,705.30	0	2.500	1,048,690.00
ALA 2.562 8-1-20	010878AL0	2.562%	3,000,000.00	8/1/2020		0.088	3/29/2018	32,025.00	3,000,000.00	0	2.562	3,004,200.00
NYC 2.85 3-1-22	64966MW8	2.850%	3,000,000.00	3/1/2022		1.628	5/7/2018	28,500.00	2,990,589.31	0	3.050	3,104,460.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		2.030	5/18/2018	15,635.38	1,640,759.29	0	3.150	1,710,130.10
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		2.158	5/18/2018	31,750.00	3,231,275.54	0	3.150	3,381,756.00
STNPWR 2.81 7-1-20	84247PGZ8	2.810%	1,000,000.00	7/1/2020		0.003	6/21/2018	14,050.00	1,000,000.00	0	2.800	1,000,000.00
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		2.043	8/1/2018	9,172.92	1,256,791.45	0	3.220	1,319,371.90
TXS 2.777 10-1-20	882724GR2	2.777%	2,600,000.00	10/1/2020		0.255	9/11/2018	18,050.50	2,600,000.00	0	2.777	2,613,962.00
BAL 2.097 8-1-21	05914FME7	2.097%	1,000,000.00	8/1/2021		1.070	11/2/2018	8,737.50	989,633.29	0	3.100	1,010,920.00
HON 2.212 11-1-20	438670P88	2.212%	2,000,000.00	11/1/2020		0.339	12/27/2018	7,373.33	1,995,844.10	0	2.853	2,009,500.00
WAS 2.86 8-1-21	93974D5N4	2.860%	3,000,000.00	8/1/2021		1.065	1/7/2019	35,750.00	3,009,694.31	0	2.550	3,069,390.00
TXS 1.777 10-1-20	882723A41	1.777%	2,425,000.00	10/1/2020		0.255	1/8/2019	10,773.06	2,419,954.15	0	2.629	2,429,995.50
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		2.110	1/16/2019	40,666.67	4,968,133.51	0	2.751	5,212,050.00
HON 2.412 11-1-21	438670QQ1	2.412%	2,000,000.00	11/1/2021		1.318	1/24/2019	8,040.00	1,990,076.42	0	2.800	2,043,340.00
HON 2.412 11-1-21	438670P96	2.412%	1,935,000.00	11/1/2021		1.318	2/1/2019	7,778.70	1,927,466.65	0	2.715	1,976,931.45
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		1.318	2/1/2019	8,040.00	1,992,213.61	0	2.715	2,043,340.00
MSS 2.314 11-1-21	605581AG2	2.314%	1,250,000.00	11/1/2021		1.319	2/25/2019	4,820.83	1,243,796.92	0	2.700	1,271,300.00
CASPWR 2.0 5-1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		1.806	2/26/2019	3,333.33	987,384.80	0	2.720	1,025,780.00
OLESCD 5.0 12-1-20	680616ZG7	5.000%	3,060,000.00	12/1/2020		0.422	3/6/2019	12,750.00	3,088,878.66	0	2.670	3,110,061.60
CHE 2.411 5-15-21	165573C46	2.411%	1,000,000.00	5/15/2021		0.869	3/28/2019	3,080.72	1,000,086.04	0	2.400	1,012,380.00
HON 1.506 10-1-20	438670S56	1.506%	2,000,000.00	10/1/2020		0.255	3/29/2019	7,530.00	1,995,614.78	0	2.401	2,003,680.00
PALPOL 1.789 10-1-20	696560LB5	1.789%	7,000,000.00	10/1/2020		0.255	3/29/2019	31,307.50	6,989,168.67	0	2.420	7,015,820.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		1.838	4/17/2019	4,870.25	1,499,744.20	0	2.550	1,540,650.00
MDS 2.0 3-15-21	574193NBO	2.000%	5,000,000.00	3/15/2021		0.703	5/2/2019	29,444.44	4,986,926.48	0	2.380	5,032,650.00
ENEPPWR 2.803 7-1-21	29270CYP4	2.803%	1,065,000.00	7/1/2021		0.982	5/6/2019	14,925.97	1,067,905.97	0	2.520	1,088,504.55
CRTHGR 2.781 8-1-21	156792GV9	2.781%	1,000,000.00	8/1/2021		1.066	5/16/2019	11,587.50	1,003,985.86	0	2.400	1,023,150.00
MIS 1.8 5-1-21	594612DT7	1.800%	2,580,000.00	5/1/2021		0.832	6/7/2019	7,740.00	2,575,780.34	0	2.000	2,596,176.60
HIS 1.75 1-1-21	419792XB7	2.750%	1,015,000.00	1/1/2021		0.496	6/10/2019	13,956.25	1,018,043.08	0	2.139	1,023,576.75
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		1.564	8/28/2019	6,250.00	996,904.21	0	1.700	1,006,410.00
CINWTR 2.568 12-1-21	172311KB7	2.568%	1,200,000.00	12/1/2021		1.401	9/26/2019	2,568.00	1,212,752.16	0	1.800	1,227,876.00
DALUTL 2.21 10-1-20	235416TC2	2.210%	2,000,000.00	10/1/2020		0.255	10/9/2019	11,050.00	2,002,273.50	0	1.751	2,007,300.00
SUD 3.0 7-2-20	864643UV1	3.000%	7,900,000.00	7/2/2020		0.005	10/15/2019	168,533.33	7,900,254.43	0	1.850	7,900,000.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		1.929	10/15/2019	1,777.78	2,014,082.57	0	1.630	2,031,420.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		2.895	10/15/2019	39,000.00	2,497,815.24	0	1.730	2,554,461.00
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		2.996	10/16/2019	33,266.67	4,000,000.00	0	1.996	4,126,400.00
MRNHGR 2.766 8-1-23	56781RQ44	2.766%	1,215,000.00	8/1/2023		2.949	10/17/2019	14,002.88	1,250,548.31	0	1.716	1,287,438.30
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		1.539	10/24/2019	52,677.08	3,979,040.98	0	1.768	4,025,644.30
AUSPWR 2.456 11-15-22	052414RN1	2.456%	2,000,000.00	11/15/2022		2.316	10/30/2019	6,276.44	2,024,570.30	0	1.920	2,089,020.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		2.053	10/31/2019	8,630.21	1,250,000.00	0	1.657	1,272,162.50
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		3.009	10/31/2019	9,114.58	1,250,000.00	0	1.750	1,282,100.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		3.946	10/31/2019	7,500.00	1,000,000.00	0	1.800	1,032,480.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		3.488	10/31/2019	23,349.50	3,076,012.91	0	2.001	3,183,609.00
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		2.293	11/5/2019	2,945.83	1,008,855.47	0	1.800	1,029,250.60
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		3.100	11/6/2019	23,340.00	3,121,135.36	0	1.820	3,229,020.00
EASUTL 3.22 1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		2.473	11/14/2019	13,333.33	1,028,619.53	0	2.050	1,045,780.00
TNS 1.295 8-1-20	880541XS1	1.295%	1,055,000.00</td									

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
HIS.1.505 10-1-20	419792KD7	1.505%	4,760,000.00	10/1/2020		0.255	11/18/2019	17,909.50	4,757,670.85	0	1.701	4,766,997.20
TXS.1.777 10-1-20	882723A41	1.777%	2,000,000.00	10/1/2020		0.255	11/18/2019	8,885.00	2,000,526.96	0	1.670	2,004,120.00
BARSCD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		1.568	11/21/2019	44,124.44	3,016,693.58	0	1.909	3,051,195.60
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		2.487	11/21/2019	50,168.89	3,490,655.85	0	1.970	3,551,072.00
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		3.372	11/21/2019	22,666.67	1,600,041.10	0	2.069	1,635,840.00
DALUTL 2.21 10-1-20	2354167C2	2.210%	2,000,000.00	10/1/2020		0.255	11/21/2019	11,050.00	2,002,531.66	0	1.700	2,007,300.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		2.424	11/26/2019	10,805.00	1,000,000.00	0	2.161	1,030,680.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		3.354	11/26/2019	11,005.00	1,000,000.00	0	2.201	1,040,540.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		1.643	11/26/2019	6,003.33	1,000,000.00	0	1.801	1,021,690.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		2.600	11/26/2019	6,310.00	1,000,000.00	0	1.893	1,034,660.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		3.534	11/26/2019	6,643.33	1,000,000.00	0	1.993	1,047,610.00
PAS 2.0 12-3-20	702725M58	2.000%	5,000,000.00	12/3/2020		0.427	12/3/2019	57,777.78	5,005,180.91	0	1.751	5,020,100.00
PAS 2.0 12-3-20	702725M58	2.000%	5,000,000.00	12/3/2020		0.427	12/3/2019	57,777.78	5,006,217.09	0	1.701	5,020,100.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		1.808	12/4/2019	4,297.28	1,347,611.30	0	1.809	1,368,739.25
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		2.763	12/4/2019	4,733.33	1,425,808.19	0	1.851	1,446,156.40
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		3.004	12/5/2019	20,843.75	2,500,000.00	0	2.001	2,567,075.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		3.931	12/5/2019	32,828.13	3,750,000.00	0	2.101	3,887,812.50
BER 2.0 12-11-20	083763VJ8	2.000%	6,070,000.00	12/11/2020		0.449	12/11/2019	67,444.44	6,078,484.29	0	1.681	6,098,043.40
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		2.615	12/11/2019	12,000.00	1,267,801.15	0	1.872	1,302,000.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		1.696	12/11/2019	10,000.00	1,037,495.42	0	1.804	1,055,210.00
RISWTR 1.784 10-1-21	76221UFZ4	1.784%	2,500,000.00	10/1/2021		1.243	12/18/2019	11,150.00	2,500,000.00	0	1.784	2,522,575.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		2.215	12/18/2019	4,612.50	1,000,000.00	0	1.845	1,019,860.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		3.167	12/18/2019	6,868.80	1,440,000.00	0	1.908	1,470,585.60
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		3.525	12/19/2019	7,120.00	1,000,000.00	0	2.136	1,031,800.00
FLSPOL 1.85 1-15-21	343246EJ9	1.850%	10,000,000.00	1/15/2021		0.537	1/16/2020	84,791.67	10,002,110.04	0	1.810	10,058,000.00
HIS 2.75 1-1-21	419792XB7	2.750%	2,000,000.00	1/1/2021		0.496	1/24/2020	27,500.00	2,010,878.53	0	1.650	2,016,900.00
MIS 1.8 5-1-21	594612DT7	1.800%	6,750,000.00	5/1/2021		0.832	1/24/2020	20,250.00	6,758,246.87	0	1.651	6,792,322.50
NYC 2.65 3-1-21	64966MWG0	2.650%	1,445,000.00	3/1/2021		0.663	1/27/2020	12,764.17	1,454,505.67	0	1.650	1,463,481.55
PTMTRN 1.582 9-1-20	73474TAK6	1.582%	2,150,000.00	9/1/2020		0.172	2/3/2020	11,337.67	2,149,747.92	0	1.651	2,151,827.50
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		3.403	3/3/2020	31,955.00	3,417,174.93	0	1.250	3,445,396.40
CINWTR 2.568 12-1-21	172311KB7	2.568%	7,280,000.00	12/1/2021		1.401	3/5/2020	15,579.20	7,433,568.28	0	1.061	7,449,114.40
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,800,000.00	9/1/2021		1.156	3/5/2020	10,692.00	1,815,206.73	0	1.050	1,815,516.00
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		2.193	3/18/2020	10,625.00	1,733,589.31	0	1.600	1,771,621.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		3.775	3/19/2020	6,280.00	5,272,812.70	0	1.400	5,311,050.00
CIN 0.87 12-1-21	172217J36	0.870%	1,255,000.00	12/1/2021		1.416	3/19/2020	909.88	1,255,000.00	0	0.870	1,247,984.55
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		2.401	3/19/2020	1,556.04	1,925,000.00	0	0.970	1,910,254.50
RANWTR 6.337 8-1-40P	752111MF8	6.337%	10,000,000.00	8/1/2020		0.088	3/20/2020	264,041.67	10,034,655.02	0	2.150	10,042,900.00
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,000,000.00	9/1/2021		1.156	3/25/2020	5,940.00	994,081.73	0	2.300	1,008,620.00
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		3.249	3/25/2020	6,450.22	2,050,340.26	0	1.750	2,122,420.00
SJS 2.3 9-1-20	798135H28	2.300%	5,235,000.00	9/1/2020		0.172	3/25/2020	40,135.00	5,233,223.27	0	2.501	5,247,982.80
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		3.408	3/25/2020	36,619.49	8,775,344.75	0	1.050	8,896,279.75
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		2.878	3/26/2020	20,094.10	4,071,132.52	0	1.749	4,227,756.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		3.783	3/26/2020	25,577.50	4,956,611.79	0	1.799	5,214,000.00
AUSPWR 2.425 11-15-2	052414RL5	2.425%	8,000,000.00	11/15/2020		0.378	3/30/2020	24,788.89	8,002,098.33	0	2.351	8,057,840.00
DALUTL 2.21 10-1-20	2354167C2	2.210%	3,600,000.00	10/1/2020		0.255	3/30/2020	19,890.00	3,604,554.27	0	1.700	3,613,140.00
PTMTRN 1.582 9-1-20	73474TAK6	1.582%	3,500,000.00	9/1/2020		0.172	3/30/2020	18,456.67	3,498,717.01	0	1.801	3,502,975.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		3.726	4/3/2020	3,825.00	1,628,904.09	0	1.300	1,633,932.90
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		2.929	4/3/2020	20,447.92	1,599,563.77	0	1.280	1,614,099.40
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		2.760	4/6/2020	6,253.92	1,815,032.93	0	1.300	1,828,303.25
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		3.690	4/6/2020	5,229.02	1,472,178.49	0	1.400	1,487,800.60
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		2.825	4/6/2020	4,428.33	2,074,447.72	0	1.350	2,088,040.00
ENEWPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		1.932	4/9/2020	44,295.00	3,076,509.85	0	1.650	3,137,220.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		4.527	4/13/2020	10,620.00	2,052,305.55	0	1.550	2,121,240.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		3.898	4/13/2020	55,333.34	5,324,023.42	0	1.700	5,538,650.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		4.357	4/15/2020	13,543.75	1,547,463.34	0	1.450	1,565,985.00
NYSFAC 2.62 1-15-24	64985HY7	2.620%	2,260,000.00	1/15/2024		3.370	4/15/2020	27,303.31	2,358,758.97	0	1.350	2,365,971.40
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		1.923	4/17/2020	4,583.44	4,322,602.27	0	1.300	4,338,711.00
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		3.839	4/30/2020	9,912.50	5,000,000.00	0	1.170	5,102,800.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		2.879	4/30/2020	9,234.72	5,000,000.00	0	1.090	5,068,150.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		3.716	4/30/2020	5,206.67	1,787,830.41	0	1.350	1,816,971.20
SDOWTR 1.131 8-1-21	79730CJE5	1.131%	1,000,000.00	8/1/2021		1.078	5/1/2020	1,570.83	1,000,000.00	0	1.131	1,004,440.00
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		2.056	5/11/2020	1,709.72	1,000,000.00	0	1.231	1,009,370.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		3.018	5/11/2020	1,843.06	1,000,000.00	0	1.327	1,013,780.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		3.952	5/11/2020	2,127.78	1,000,000.00	0	1.532	1,023,810.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		2.475	5/14/2020	31,700.00				

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		3.472	5/14/2020	6,801.94	2,682,413.51	0	1.151	2,703,703.45
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		4.398	5/14/2020	9,804.72	3,879,937.28	0	1.250	3,923,111.35
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		2.057	5/19/2020	1,355.67	1,000,000.00	0	1.162	1,006,090.00
SMTSCD 1.062 8-1-21	799055QQ4	1.062%	1,000,000.00	8/1/2021		1.078	5/19/2020	1,239.00	1,000,000.00	0	1.062	1,002,730.00
JERDEV 3.0 5-27-21	476637AC7	3.000%	5,000,000.00	5/27/2021		0.901	5/27/2020	14,166.67	5,078,240.00	0	1.250	5,083,950.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		1.891	6/4/2020	1,522.50	1,033,849.80	0	1.020	1,037,827.35
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		2.848	6/4/2020	3,097.50	2,120,013.56	0	1.070	2,133,372.15
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		3.787	6/4/2020	3,157.50	2,175,791.79	0	1.120	2,194,904.55
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		4.754	6/8/2020	5,804.15	2,654,157.72	0	0.846	2,681,154.00
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		4.754	6/8/2020	11,183.34	5,113,193.87	0	0.849	5,166,000.00
SCOSCD 0.00 8-15-21	833715HA6	0.000%	1,000,000.00	8/15/2021		1.125	6/11/2020	0.00	985,739.26	0	1.280	985,080.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		3.003	6/16/2020	1,458.33	1,083,090.48	0	0.837	1,088,260.00
JER 2.0 4-1-21	476576PW7	2.000%	6,565,000.00	4/1/2021		0.750	6/17/2020	5,106.11	6,631,340.94	0	0.651	6,637,674.55
FOR 5.0 3-1-23	346766WM6	5.000%	1,000,000.00	3/1/2023		2.535	6/17/2020	1,944.44	1,103,055.90	0	1.073	1,111,880.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		3.481	6/29/2020	125.00	1,173,438.73	0	0.780	1,173,296.25
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		4.410	6/29/2020	284.44	2,688,587.72	0	0.880	2,688,742.40
Subtotal Municipal Bonds		2.378%	380,025,000.00	5/2/2022		1.777		2,616,051.45	384,254,171.30	1.796		389,253,805.60
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	8/1/2020		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.197%	681,545,490.07	8/1/2020		0.088	7/31/2019	0.00	681,545,490.07	0	0.197	681,545,490.07
Subtotal Money Market Mutual Funds		0.197%	681,545,490.07	8/1/2020		0.088		0.00	681,545,490.07	0.197		681,545,490.07
TOTAL FUND 9900		1.814%	4,690,797,613.62	10/23/2021		1.300		13,994,603.44	4,701,958,827.68	1.744		4,782,289,886.46

INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901
AS OF June 30, 2020

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
Municipal Bonds												
WIL 5.0 2-15-22	969887P36	5.000%	1,000,000.00	2/15/2022		1.556	3/20/2019	18,888.89	1,053,026.12	0	1.640	1,076,550.00
TXS 6.0 8-1-21	882723RW1	6.000%	1,350,000.00	8/1/2021		1.044	8/19/2019	33,750.00	1,421,500.19	0	1.050	1,430,662.50
TXS 5.5 8-1-20	8827223T6	5.500%	2,300,000.00	8/1/2020		0.088	8/27/2019	52,708.33	2,308,346.31	0	1.151	2,309,384.00
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		2.542	3/18/2020	19,286.11	1,442,644.72	0	1.180	1,476,304.50
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		2.306	3/18/2020	6,250.00	1,624,978.67	0	1.470	1,670,595.00
Subtotal Municipal Bonds		5.335%	7,460,000.00	12/11/2021		1.378		130,883.33	7,850,496.01	1.270		7,963,496.00
TOTAL FUND 9901		5.335%	7,460,000.00	12/11/2021		1.378		130,883.33	7,850,496.01	1.270		7,963,496.00

INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902
AS OF June 30, 2020

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
Treasury Bills												
B 0.135 7-14-20	9127963D9	0.135%	4,000,000.00	7/14/2020		0.038	6/10/2020	0.00	3,999,790.00	0	0.135	3,999,840.00
B 0.12 7-9-20	912796WW5	0.120%	4,000,000.00	7/9/2020		0.025	6/16/2020	0.00	3,999,880.00	0	0.120	3,999,880.00
Subtotal Treasury Bills		0.128%	8,000,000.00	7/11/2020		0.031		0.00	7,999,670.00	0.128		7,999,720.00
TOTAL FUND 9902		0.128%	8,000,000.00	7/11/2020		0.031		0.00	7,999,670.00	0.128		7,999,720.00
GRAND TOTALS		1.816%	4,706,257,613.62	10/2/2021		1.231		14,125,486.77	4,717,808,993.69	1.740		4,798,253,102.46

Appendix II

Investments by Sector and Maturity as of March 31, 2020

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF March 31, 2020

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Treasury Notes												
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	8/31/2016	102,678.57	25,033,539.59	0	1.074	25,094,750.00
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	11/10/2016	102,678.57	25,021,413.78	0	1.272	25,094,750.00
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	11/10/2016	102,678.57	25,019,272.41	0	1.307	25,094,750.00
T 3.5 5-15-20	912828ND8	3.500%	25,000,000.00	5/15/2020		0.123	11/14/2016	331,730.77	25,063,407.79	0	1.386	25,103,000.00
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	11/16/2016	102,678.57	25,008,604.39	0	1.483	25,094,750.00
T 3.5 5-15-20	912828ND8	3.500%	25,000,000.00	5/15/2020		0.123	11/21/2016	331,730.77	25,060,230.32	0	1.488	25,103,000.00
T 2.625 11-15-20	912828PC8	2.625%	20,000,000.00	11/15/2020		0.616	11/23/2016	199,038.46	20,112,293.53	0	1.695	20,317,200.00
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	12/27/2016	102,678.57	24,993,340.17	0	1.736	25,094,750.00
T 1.375 8-31-20	912828L32	1.375%	25,000,000.00	8/31/2020		0.419	12/28/2016	29,891.30	24,956,801.29	0	1.803	25,132,750.00
T 1.5 5-31-20	912828XE5	1.500%	25,000,000.00	5/31/2020		0.167	12/29/2016	126,024.59	24,994,085.90	0	1.646	25,057,750.00
T 3.5 5-15-20	912828ND8	3.500%	25,000,000.00	5/15/2020		0.123	1/19/2017	331,730.77	25,055,693.07	0	1.636	25,103,000.00
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	1/20/2017	102,678.57	24,997,313.49	0	1.669	25,094,750.00
T 1.375 10-31-20	912828L99	1.375%	25,000,000.00	10/31/2020		0.580	1/24/2017	144,488.32	24,955,651.57	0	1.689	25,179,750.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.616	1/25/2017	248,798.08	25,138,040.98	0	1.711	25,396,500.00
T 1.375 10-31-20	912828L99	1.375%	25,000,000.00	10/31/2020		0.580	2/2/2017	144,488.32	24,957,194.11	0	1.678	25,179,750.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	2/9/2017	71,085.16	24,803,195.18	0	1.783	25,318,250.00
T 3.5 5-15-20	912828ND8	3.500%	25,000,000.00	5/15/2020		0.123	2/13/2017	331,730.77	25,057,939.70	0	1.564	25,103,000.00
T 1.375 4-30-21	912828Q78	1.375%	25,000,000.00	4/30/2021		1.073	2/14/2017	144,488.32	24,876,441.96	0	1.852	25,333,000.00
T 1.5 5-15-20	912828X96	1.500%	25,000,000.00	5/15/2020		0.123	6/19/2017	142,170.33	25,000,331.35	0	1.489	25,042,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	6/20/2017	71,085.16	24,826,839.71	0	1.701	25,318,250.00
T 1.5 5-15-20	912828X96	1.500%	25,000,000.00	5/15/2020		0.123	9/18/2017	142,170.33	25,000,362.43	0	1.488	25,042,500.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.616	9/21/2017	248,798.08	25,152,326.77	0	1.623	25,396,500.00
T 1.5 5-15-20	912828X96	1.500%	20,000,000.00	5/15/2020		0.123	9/26/2017	113,736.26	19,999,524.91	0	1.520	20,034,000.00
T 2.0 11-30-20	912828A42	2.000%	20,000,000.00	11/30/2020		0.662	9/27/2017	134,426.23	20,045,519.95	0	1.648	20,257,800.00
T 2.625 11-15-20	912828PC8	2.625%	20,000,000.00	11/15/2020		0.616	10/16/2017	199,038.46	20,116,304.93	0	1.669	20,317,200.00
T 2.625 11-15-20	912828PC8	2.625%	20,000,000.00	11/15/2020		0.616	10/17/2017	199,038.46	20,114,937.06	0	1.680	20,317,200.00
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		2.207	10/25/2017	110,576.92	24,841,431.13	0	2.047	25,859,500.00
T 1.625 6-30-20	912828XH8	1.625%	25,000,000.00	6/30/2020		0.249	11/8/2017	102,678.57	24,995,027.13	0	1.707	25,094,750.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.616	11/14/2017	248,798.08	25,122,315.13	0	1.819	25,396,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		1.234	12/8/2017	134,271.99	25,035,282.44	0	2.007	25,626,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		1.234	12/12/2017	134,271.98	25,024,739.57	0	2.042	25,626,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		1.234	12/20/2017	134,271.98	25,014,521.05	0	2.076	25,626,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		1.234	12/20/2017	134,271.98	25,009,334.98	0	2.094	25,626,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	12/26/2017	71,085.16	24,705,788.09	0	2.107	25,318,250.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		1.234	1/4/2018	134,271.98	24,997,551.35	0	2.133	25,626,000.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.616	1/9/2018	248,798.08	25,086,789.28	0	2.051	25,396,500.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.616	1/25/2018	248,798.08	25,063,489.92	0	2.204	25,396,500.00
T 1.375 4-30-20	912828K58	1.375%	25,000,000.00	4/30/2020		0.082	1/29/2018	144,488.32	24,983,747.72	0	2.190	25,025,750.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	2/2/2018	71,085.16	24,609,098.63	0	2.436	25,318,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	2/15/2018	71,085.16	24,599,182.55	0	2.513	25,318,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	2/20/2018	71,085.16	24,593,552.43	0	2.489	25,318,250.00
T 1.75 11-15-20	912828G3	1.750%	25,000,000.00	11/15/2020		0.618	2/28/2018	165,865.38	24,902,513.26	0	2.396	25,263,750.00
T 2.0 11-15-21	912828RR3	2.000%	25,000,000.00	11/15/2021		1.593	3/7/2018	189,560.44	24,807,357.27	0	2.499	25,737,250.00
T 2.0 10-31-21	912828F96	2.000%	25,000,000.00	10/31/2021		1.554	3/14/2018	210,164.84	24,803,569.67	0	2.522	25,705,000.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		1.099	3/29/2018	296,188.19	25,187,059.13	0	2.428	25,838,000.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		1.099	5/22/2018	296,188.19	25,103,682.44	0	2.738	25,838,000.00
T 1.125 8-31-21	912828F6	1.125%	25,000,000.00	8/31/2021		1.408	6/7/2018	24,456.52	24,468,869.11	0	2.700	25,332,000.00
T 1.125 8-31-21	912828F6	1.125%	25,000,000.00	8/31/2021		1.408	6/7/2018	24,456.52	24,468,012.41	0	2.752	25,332,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		1.242	6/11/2018	71,085.16	24,539,510.93	0	2.671	25,318,250.00
T 2.125 8-15-21	912828RC6	2.125%	25,000,000.00	8/15/2021		1.356	6/12/2018	67,135.99	24,807,709.79	0	2.712	25,673,750.00
T 2.0 8-31-21	912828D72	2.000%	25,000,000.00	8/31/2021		1.402	6/26/2018	43,478.26	24,778,849.80	0	2.654	25,638,750.00
T 1.5 6-15-20	912828XU9	1.500%	25,000,000.00	6/15/2020		0.208	8/21/2018	110,655.74	24,945,118.36	0	2.587	25,072,250.00
T 1.5 6-15-20	912828XU9	1.500%	25,000,000.00	6/15/2020		0.208	8/23/2018	110,655.74	24,944,840.44	0	2.592	25,072,250.00
T 1.75 11-15-20	912828G3	1.750%	25,000,000.00	11/15/2020		0.618	9/10/2018	165,865.38	24,851,846.79	0	2.731	25,263,750.00
T 1.625 10-15-20	912828ZZZ	1.625%	25,000,000.00	10/15/2020		0.535	9/13/2018	187,585.38	24,851,749.38	0	2.759	25,202,250.00
T 1.75 11-15-20	912828G3	1.750%	25,000,000.00	11/15/2020		0.618	9/14/2018	165,865.38	24,880,417.20	0	2.796	25,263,750.00
T 2.625 11-15-20	912828PC8	2.625%	25,000,000.00	11/15/2020		0.616	9/17/2018	248,798.08	24,972,258.22	0	2.808	25,396,500.00
T 2.625 6-15-21	9128284T	2.625%	25,000,000.00	6/15/2021		1.186	9/20/2018	193,647.54	24,922,402.85	0	2.893	25,753,000.00

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
T 2.625 6-15-21	9128284T4	2.625%	25,000,000.00	6/15/2021		1.186	9/21/2018	193,647.54	24,923,188.16	0	2.891	25,753,000.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		1.103	9/25/2018	248,798.08	24,927,655.30	0	2.894	25,700,250.00
T 1.375 5-31-21	912828R77	1.375%	25,000,000.00	5/31/2021		1.156	9/27/2018	115,522.54	24,580,152.07	0	2.881	25,373,000.00
T 1.625 10-15-20	912828Z2	1.625%	25,000,000.00	10/15/2020		0.535	9/28/2018	187,585.38	24,843,864.90	0	2.819	25,202,250.00
T 1.625 11-30-20	912828M98	1.625%	25,000,000.00	11/30/2020		0.663	10/10/2018	136,526.64	24,792,189.49	0	2.918	25,257,750.00
T 1.375 8-31-20	912828L32	1.375%	25,000,000.00	8/31/2020		0.419	10/15/2018	29,891.30	24,850,585.94	0	2.852	25,132,750.00
T 1.875 12-15-20	9128283L2	1.875%	25,000,000.00	12/15/2020		0.701	10/16/2018	138,319.67	24,826,370.63	0	2.893	25,316,500.00
T 1.875 6-30-20	912828VJ6	1.875%	25,000,000.00	6/30/2020		0.249	10/17/2018	118,475.27	24,941,136.20	0	2.848	25,110,250.00
T 2.125 8-31-20	912828VV9	2.125%	25,000,000.00	8/31/2020		0.419	10/22/2018	46,195.65	24,922,322.28	0	2.892	25,208,000.00
T 1.5 5-15-20	912828X96	1.500%	25,000,000.00	5/15/2020		0.123	11/14/2018	142,170.33	24,959,342.57	0	2.856	25,042,500.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		1.103	11/27/2018	248,798.08	24,939,496.50	0	2.849	25,700,250.00
T 1.5 6-15-20	912828XU9	1.500%	25,000,000.00	6/15/2020		0.208	11/29/2018	110,655.74	24,934,203.23	0	2.801	25,072,250.00
T 1.5 5-15-20	912828X96	1.500%	25,000,000.00	5/15/2020		0.123	12/3/2018	142,170.33	24,959,626.81	0	2.845	25,042,500.00
T 1.5 5-15-20	912828X96	1.500%	25,000,000.00	5/15/2020		0.123	12/4/2018	142,170.33	24,960,965.24	0	2.800	25,042,500.00
T 1.375 4-30-20	912828K58	1.375%	25,000,000.00	4/30/2020		0.082	12/10/2018	144,488.32	24,972,783.38	0	2.733	25,025,750.00
T 2.625 7-31-20	912828Y46	2.625%	25,000,000.00	7/31/2020		0.334	12/12/2018	109,975.96	24,986,229.97	0	2.794	25,216,750.00
T 2.5 6-30-20	912828XY1	2.500%	25,000,000.00	6/30/2020		0.249	12/27/2018	157,967.03	24,991,774.55	0	2.635	25,149,000.00
T 1.5 5-15-20	912828X96	1.500%	25,000,000.00	5/15/2020		0.123	1/8/2019	142,170.33	24,967,018.73	0	2.595	25,042,500.00
T 2.625 8-31-20	9128284Y3	2.625%	25,000,000.00	8/31/2020		0.419	1/8/2019	57,065.22	25,000,994.43	0	2.614	25,259,750.00
T 1.5 6-15-20	912828XU9	1.500%	25,000,000.00	6/15/2020		0.208	1/9/2019	110,655.74	24,942,100.86	0	2.642	25,072,250.00
T 1.5 6-15-20	912828XU9	1.500%	25,000,000.00	6/15/2020		0.208	1/10/2019	110,655.74	24,944,407.02	0	2.596	25,072,250.00
T 1.5 6-15-20	912828XU9	1.500%	25,000,000.00	6/15/2020		0.208	1/15/2019	110,655.74	24,945,592.05	0	2.572	25,072,250.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		1.103	1/16/2019	248,798.08	25,016,957.71	0	2.562	25,700,250.00
T 2.375 4-15-21	9128284G2	2.375%	25,000,000.00	4/15/2021		1.021	1/17/2019	274,163.25	24,952,877.00	0	2.562	25,579,000.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		1.103	1/18/2019	248,798.08	25,007,554.53	0	2.596	25,700,250.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		2.214	2/12/2019	229,052.20	27,688,208.03	0	2.496	29,159,250.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		1.103	3/20/2019	248,798.08	25,045,788.01	0	2.456	25,700,250.00
T 8.125 8-15-21	912810EK0	8.125%	25,000,000.00	8/15/2021		1.317	3/26/2019	256,696.43	26,951,952.67	0	2.261	27,726,500.00
T 1.625 7-31-20	912828XM7	1.625%	25,000,000.00	7/31/2020		0.334	3/28/2019	68,080.36	24,942,734.84	0	2.324	25,125,000.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		3.395	6/17/2019	302,111.95	25,875,693.42	0	1.852	27,263,750.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		1.103	9/5/2019	248,798.08	25,271,462.26	0	1.640	25,700,250.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		3.031	9/10/2019	231,045.08	25,958,615.04	0	1.500	26,932,750.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		2.071	9/13/2019	161,126.37	20,177,604.16	0	1.695	20,802,400.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		3.442	9/16/2019	208,516.48	20,681,422.58	0	1.770	21,744,600.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		3.911	9/27/2019	236,950.55	25,900,501.43	0	1.590	27,201,250.00
T 2.0 6-30-24	912828X3	2.000%	25,000,000.00	6/30/2024		4.077	12/10/2019	126,373.63	25,316,969.66	0	1.689	26,729,500.00
T 1.75 6-30-24	912828Z8	1.750%	25,000,000.00	6/30/2024		4.097	12/13/2019	110,576.92	25,007,299.82	0	1.743	26,474,500.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		3.910	12/18/2019	236,950.55	25,742,659.39	0	1.748	27,201,250.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		3.442	12/19/2019	260,645.60	25,897,920.14	0	1.721	27,180,750.00
Subtotal Treasury Notes		2.121%	2,390,000,000.00	4/6/2021		0.990		15,575,294.34	2,394,826,445.79	2.210	2,440,680,150.00	
Commerical Paper												
MUFGBK 1.9 5-8-20	62479LE84	1.900%	50,000,000.00	5/8/2020		0.104	11/25/2019	0.00	49,901,747.03	0	1.917	49,886,000.00
TOYCC 1.88 7-1-20	89233GG18	1.880%	50,000,000.00	7/1/2020		0.252	12/17/2019	0.00	49,761,083.33	0	1.900	49,737,000.00
MUFGBK 1.85 7-1-20	62479LG17	1.850%	40,000,000.00	7/1/2020		0.252	1/6/2020	0.00	39,811,705.67	0	1.867	39,789,600.00
TOYCC 1.81 7-2-20	89233GG26	1.810%	50,000,000.00	7/2/2020		0.255	1/7/2020	0.00	49,767,200.66	0	1.826	49,734,000.00
TOYCC 1.7 7-17-20	89233GGH3	1.700%	50,000,000.00	7/17/2020		0.296	1/30/2020	0.00	49,745,848.30	0	1.714	49,691,000.00
TOYCC 1.7 6-4-20	89233GF43	1.700%	50,000,000.00	6/4/2020		0.178	2/5/2020	0.00	49,847,298.25	0	1.710	49,803,500.00
MUFGBK 1.65 9-1-20	62479LJ14	1.650%	40,000,000.00	9/1/2020		0.422	2/13/2020	0.00	39,717,975.54	0	1.665	39,716,000.00
MUFGBK 1.65 9-1-20	62479LJ14	1.650%	40,000,000.00	9/1/2020		0.422	2/14/2020	0.00	39,717,975.54	0	1.665	39,716,000.00
XON 1.62 5-22-20	30229AEN5	1.620%	50,000,000.00	5/22/2020		0.142	2/20/2020	0.00	49,883,850.61	0	1.627	49,843,000.00
TOYCC 1.55 5-11-20	89233GEB8	1.550%	50,000,000.00	5/11/2020		0.112	2/26/2020	0.00	49,912,676.06	0	1.555	49,876,500.00
PRU 1.53 4-27-20	74433GDT0	1.530%	25,000,000.00	4/27/2020		0.074	2/27/2020	0.00	24,971,890.35	0	1.534	24,963,250.00
XON 1.58 6-29-20	30229AFV6	1.580%	50,000,000.00	6/29/2020		0.246	2/28/2020	0.00	49,803,066.90	0	1.589	49,727,000.00
XON 1.05 7-2-20	30229AG29	1.050%	50,000,000.00	7/2/2020		0.255	3/11/2020	0.00	49,864,375.00	0	1.053	49,734,000.00
BMOCHI 1.245 11-16-2	06366GLG2	1.245%	50,000,000.00	11/16/2020		0.630	3/13/2020	0.00	49,602,291.67	0	1.256	49,469,000.00
XON 1.56 12-4-20	30229AM48	1.560%	50,000,000.00	12/4/2020		0.679	3/17/2020	0.00	49,462,666.66	0	1.578	49,221,500.00
BMOCHI 1.34 12-18-20	06366GMJ5	1.340%	50,000,000.00	12/18/2020		0.717	3/17/2020	0.00	49,512,388.89	0	1.354	49,177,000.00
XON 1.95 4-24-20	30229ADQ9	1.950%	50,000,000.00	4/24/2020		0.066	3/19/2020	0.00	49,935,000.00	0	1.954	49,935,000.00
TDBANK 2.44 3-1-21	89119AQ19	2.440%	50,000,000.00	3/1/2021		0.917	3/20/2020	0.00	48,864,722.22	0	2.499	48,808,000.00
BMOCHI 1.59 12-21-20	06366GMM8	1.590%	50,000,000.00	12/21/2020		0.726	3/30/2020	0.00	49,414,791.66	0	1.609	49,392,500.00
BMOCHI 1.5 12-16-20	06366GMG1	1.500%	50,000,000.00	12/16/2020		0.712	3/31/2020	0.00	49,458,333.33	0	1.516	49,496,000.00
Subtotal Commerical Paper		165.610%	945,000,000.00	8/16/2020		0.380		0.00	938,956,887.67	1.670	937,715,850.00	

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Mortgage-Backed Securities												
FGG18065 5.00 07-01	3128MMCB7	5.000%	5,091.80	7/1/2020		0.152	7/19/2005	21.22	5,091.80	0	4.838	5,344.18
FCB19758 5.00 08-01-	312972ZX3	5.000%	1,866.90	8/1/2020		0.201	8/16/2005	7.78	1,866.90	0	4.893	1,959.43
FGG18073 5.00 09-01-	3128MMCK7	5.000%	9,355.90	9/1/2020		0.232	10/18/2005	38.98	9,355.90	0	4.989	9,819.63
FGG18079 5.50 10-01-	3128MMCR2	5.500%	13,781.31	10/1/2020		0.235	11/17/2005	63.16	13,781.31	0	5.366	13,873.86
FGG11810 5.5 12-01-2	31336WAJ8	5.500%	5,740.21	12/1/2020		0.185	12/15/2005	26.31	5,740.21	0	5.419	5,773.52
FGG11807 5.5 10-01-2	31336WAFA6	5.500%	8,904.00	10/1/2020		0.189	12/15/2005	40.81	8,904.00	0	5.388	8,949.66
FGG18101 5.5 02-01-2	3128MMDF7	5.500%	16,765.10	2/1/2021		0.386	2/16/2006	76.84	16,765.10	0	5.369	16,996.02
FGG18096 5.5 1-1-21	3128MMDA8	5.500%	15,941.94	1/1/2021		0.334	2/16/2006	73.07	15,941.94	0	5.373	16,134.64
FN865183 5.5 02-01-2	31409AFY0	5.500%	19,452.63	2/1/2021		0.400	3/16/2006	89.16	19,452.63	0	5.403	19,660.46
FGG18106 5.5 03-01-2	3128MMDL4	5.500%	22,433.04	3/1/2021		0.430	3/16/2006	102.82	22,424.05	0	5.470	22,770.25
FNC1 5.5 04-01-21	31407HVV5	5.500%	42,901.76	4/1/2021		0.490	4/18/2006	196.63	42,901.76	0	5.475	43,481.22
FGG18115 6.0 05-01-2	3128MMDV2	6.000%	23,861.04	5/1/2021		0.455	5/16/2006	119.31	23,861.04	0	5.811	24,251.84
FGG18124 6.0 6-1-21	3128MMD67	6.000%	24,373.20	6/1/2021		0.529	6/19/2006	121.87	24,373.20	0	5.845	24,899.15
FGG18124 6.0 6-1-21	3128MMD67	6.000%	32,653.67	6/1/2021		0.529	7/18/2006	163.27	32,653.67	0	5.963	33,358.34
FGCI03360 5.50 09-01	3128PEWV6	5.500%	1,861.44	9/1/2021		0.672	9/18/2006	8.53	1,861.44	0	5.556	1,874.74
FGG12369 5.5 10-01-2	3128M1QW2	5.500%	30,690.65	10/1/2021		0.498	10/17/2006	140.67	30,679.08	0	5.472	31,252.43
FNC1 5.5 11-01-21	31410VVE7	5.500%	30,416.72	11/1/2021		0.771	11/16/2006	139.41	30,407.13	0	5.487	31,197.85
FGG18157 5.5 12-01-2	3128MME74	5.500%	51,483.28	12/1/2021		0.710	1/17/2007	235.97	51,463.66	0	5.472	53,100.20
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	54,489.20	2/1/2022		0.750	2/15/2007	249.74	54,489.20	0	5.559	56,322.28
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	50,103.90	2/1/2022		0.674	3/19/2007	229.64	50,103.90	0	5.462	51,505.98
FN938603 5.5 05-01-2	31412YGL0	5.500%	29,842.00	5/1/2022		0.864	5/17/2007	136.78	29,842.00	0	5.434	30,723.79
FGJ05074 5.5 06-01-2	3128PGT78	5.500%	7,722.08	6/1/2022		0.958	6/18/2007	35.39	7,722.08	0	5.462	7,782.77
FGG12692 5.5 06-1-22	3128MBF93	5.500%	71,360.55	6/1/2022		0.885	6/18/2007	327.07	71,360.55	0	5.457	73,684.11
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	45,248.80	7/1/2022		0.907	6/18/2007	207.39	45,248.80	0	5.561	46,677.99
FGG12718 5.5 07-01-2	3128MBG35	5.500%	56,966.49	7/1/2022		0.882	7/17/2007	261.10	56,966.49	0	5.632	59,153.20
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	116,699.67	8/1/2022		0.947	9/18/2007	534.87	116,699.67	0	5.569	121,271.58
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	15,105.70	8/1/2022		0.975	9/18/2007	75.53	15,105.70	0	5.872	15,350.08
FGJ05665 5.5 10-01-2	3128PHJJ1	5.500%	38,289.84	10/1/2022		1.002	10/16/2007	175.50	38,283.09	0	5.534	39,631.65
FGGI12956 5.0 01-01-	3128MBQH3	5.000%	58,678.56	1/1/2023		0.813	12/17/2007	244.49	58,655.69	0	4.982	61,586.98
FGCI 4.5 02-01-23	3128PJYV3	4.500%	28,858.00	2/1/2023		1.141	2/19/2008	108.22	28,848.96	0	4.481	30,111.95
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	98,643.70	3/1/2023		1.118	3/18/2008	411.02	98,643.70	0	4.949	103,564.44
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	24,590.48	4/1/2023		0.776	4/17/2008	92.21	24,590.48	0	4.610	25,637.63
FGGI13072 5.0 04-01-2	3128MBT56	5.000%	80,632.38	4/1/2023		1.103	3/18/2008	335.97	80,632.38	0	5.077	84,678.25
FNC1 5.0 5-1-23	31412MRU4	5.000%	146,584.16	5/1/2023		1.238	5/19/2008	610.77	146,584.16	0	5.021	153,935.41
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	165,156.64	6/1/2023		1.287	6/17/2008	756.97	165,156.64	0	5.347	173,933.78
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	166,070.73	6/1/2023		1.287	7/17/2008	761.16	166,070.73	0	5.518	174,896.48
FGJ08476 5.5 08-01-2	3128PLM22	5.500%	202,638.40	8/1/2023		1.370	8/18/2008	928.76	202,638.40	0	5.564	213,314.05
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	101,207.42	7/1/2023		1.192	9/16/2008	421.70	101,207.42	0	4.842	106,340.42
FGCI 6.0 9-1-22	3128MB4G9	5.500%	81,587.55	9/1/2022		0.768	11/18/2008	373.94	81,587.55	0	5.352	84,237.83
FGCI 4.5 04-01-23	3128PKRH9	4.500%	54,079.05	4/1/2023		1.138	12/16/2008	202.80	54,216.96	0	4.254	56,892.54
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	182,328.40	1/1/2024		1.436	1/20/2009	607.76	182,328.40	0	3.691	191,555.30
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	146,195.92	1/1/2024		1.464	2/20/2009	487.32	146,195.92	0	3.800	153,594.30
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	161,297.68	3/1/2024		1.503	3/17/2009	537.66	161,297.68	0	3.826	169,460.30
FGCI 4.0 05-01-24	3128PMUV0	4.000%	282,182.56	5/1/2024		1.572	4/16/2009	940.61	282,182.56	0	3.744	296,462.68
FGCI 4.0 05-01-24	3128MMKW2	4.000%	178,310.00	5/1/2024		1.560	5/18/2009	594.37	178,310.00	0	3.790	187,534.28
FGCI 4.0 06-01-24	3128MMK28	4.000%	252,156.96	6/1/2024		1.588	6/16/2009	840.52	252,156.96	0	4.051	265,192.06
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	67,822.44	7/1/2024		1.547	7/16/2009	226.07	67,822.44	0	3.842	71,293.96
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	360,804.52	7/1/2025		1.888	12/20/2010	1,202.68	360,804.52	0	3.619	379,556.47
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	61,213.50	8/1/2025		1.818	6/18/2013	204.05	61,213.50	0	3.025	64,345.44
Subtotal Mortgage-Backed Securities		4.739%	3,744,441.87	7/31/2021		1.301		14,787.87	3,744,491.35	4.612	3,914,925.40	
Agency Notes												
FNMA 1.5 6-22-20	3135G0D75	1.500%	25,000,000.00	6/22/2020		0.227	8/17/2016	103,125.00	25,024,161.56	0	1.065	25,070,250.00
FNMA 1.5 6-22-20	3135G0D75	1.500%	25,000,000.00	6/22/2020		0.227	8/30/2016	103,125.00	25,021,003.41	0	1.121	25,070,250.00
FHLB 1.375 9-11-20	313380WG8	1.375%	20,000,000.00	9/11/2020		0.449	10/13/2016	15,277.78	20,009,938.69	0	1.261	20,098,800.00
FHLMC 1.375 5-1-20	3137EADR7	1.375%	20,000,000.00	5/1/2020		0.085	10/24/2016	114,583.33	20,003,999.84	0	1.134	20,018,200.00
FNMA 1.5 6-22-20	3135G0D75	1.500%	10,000,000.00	6/22/2020		0.227	10/25/2016	41,250.00	10,007,865.12	0	1.146	10,028,100.00
FHLB 2.4 8-13-20 1xc	3130AAQT8	2.400%	25,000,000.00	8/13/2020	8/13/2020	0.370	2/13/2017	80,000.00	25,000,000.00	2.4	2.000	25,196,750.00
FHLB 2.375 8-13-20 1	3130AAQP6	2.375%	25,000,000.00	8/13/2020	8/13/2020	0.370	2/13/2017	79,166.67	25,000,000.00	2.375	1.974	25,194,500.00
FFCB 1.75 2-16-21	3133EG7F6	1.750%	25,000,000.00	2/16/2021		0.871	2/16/2017	54,687.50	24,999,152.23	0	1.754	25,348,000.00
FHLMC 2.375 5-22-20	3134GA3D4	2.375%	25,000,000.00	5/22/2020	5/22/2020	0.142	2/22/2017	212,760.42	25,000,000.00	2.375	1.938	25,070,000.00

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FHLMC 2.44 8-24-20 1	3134GA5S9	2.440%	25,000,000.00	8/24/2020	8/24/2020	0.400	2/24/2017	62,694.44	25,000,000.00	2.44	2.040	25,200,250.00
FAMCA 2.93 10-1-20	3132X07B1	2.930%	25,000,000.00	10/1/2020		0.496	11/6/2018	366,250.00	24,993,513.67	0	2.984	25,337,250.00
FHLB 2.875 9-11-20	313370U55	2.875%	25,000,000.00	9/11/2020		0.449	11/7/2018	39,930.56	24,986,313.06	0	3.000	25,290,500.00
FHLB 2.875 9-11-20	313370U55	2.875%	25,000,000.00	9/11/2020		0.449	11/13/2018	39,930.56	24,990,670.65	0	2.960	25,290,500.00
FAMCA 2.7 6-15-21	31422BBT6	2.700%	25,000,000.00	6/15/2021		1.186	1/25/2019	198,750.00	25,000,000.00	0	2.700	25,712,500.00
FAMCA 2.7 6-15-21	31422BBV1	2.700%	25,000,000.00	6/15/2021		1.186	1/28/2019	198,750.00	25,000,000.00	0	2.700	25,712,000.00
FAMCA 2.7 5-12-21	31422BBW9	2.700%	25,000,000.00	5/12/2021		1.094	2/1/2019	260,625.00	25,000,000.00	0	2.700	25,656,750.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		2.581	2/12/2019	233,333.33	25,269,339.21	0	2.576	26,657,250.00
FNMA 2.0 10-5-22	3135G07T8	2.000%	25,000,000.00	10/5/2022		2.437	2/21/2019	244,444.44	24,671,374.05	0	2.550	25,903,000.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		2.104	2/28/2019	214,166.67	25,000,000.00	0	2.570	26,017,250.00
FAMCA 2.57 5-2-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		2.023	2/28/2019	265,923.61	25,000,000.00	0	2.570	25,985,000.00
FNMA 1.375 10-7-21	3135G0Q89	1.375%	25,000,000.00	10/7/2021		1.496	3/11/2019	166,145.83	24,598,642.40	0	2.474	25,363,750.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		2.581	3/12/2019	233,333.33	25,328,744.53	0	2.484	26,657,250.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		2.581	3/13/2019	186,666.67	20,271,098.01	0	2.468	21,325,800.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		2.106	3/18/2019	208,333.33	25,000,000.00	0	2.500	25,979,750.00
FHLB 2.875 12-10-21	3130A0EN6	2.875%	20,000,000.00	12/10/2021		1.650	3/19/2019	177,291.67	20,136,962.28	0	2.453	20,835,400.00
FHLB 2.875 9-11-20	313370U55	2.875%	25,000,000.00	9/11/2020		0.449	3/22/2019	39,930.56	25,045,107.60	0	2.461	25,290,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		2.582	3/25/2019	186,666.67	20,376,253.24	0	2.266	21,325,800.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		2.438	3/27/2019	244,444.44	24,891,397.32	0	2.181	25,903,000.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		2.585	3/29/2019	185,833.33	25,000,000.00	0	2.230	25,985,250.00
FHLB 2.5 3-11-22	313378VG2	2.500%	15,000,000.00	3/11/2022		1.908	4/9/2019	20,833.33	15,036,231.94	0	2.370	15,622,800.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		3.081	6/11/2019	165,277.78	25,087,235.28	0	2.011	26,384,750.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		3.081	6/11/2019	165,277.78	25,085,378.78	0	2.013	26,384,750.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		2.140	6/12/2019	163,802.08	25,102,870.67	0	1.931	25,960,750.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		3.305	6/17/2019	37,934.03	25,791,467.99	0	1.914	26,950,000.00
FFCB 2.8 9-5-23	3133EJYLT	2.800%	25,000,000.00	9/5/2023		3.288	6/19/2019	50,555.56	25,687,155.30	0	1.960	26,864,250.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		3.559	6/20/2019	72,322.22	10,364,055.16	0	1.813	10,813,800.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		3.158	6/26/2019	116,722.22	25,000,000.00	0	1.910	25,871,250.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		3.145	6/26/2019	116,770.83	24,952,671.43	0	1.831	25,951,500.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		2.140	7/22/2019	131,041.67	20,109,434.56	0	1.867	20,768,600.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		3.081	7/23/2019	132,222.22	20,167,556.12	0	1.851	21,107,800.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		2.129	7/30/2019	134,166.67	20,076,487.51	0	1.919	20,615,000.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		3.418	7/31/2019	84,733.33	9,992,813.96	0	1.881	10,437,900.00
FAMCA 1.91 4-3-23	31422BJSO	1.910%	25,000,000.00	4/3/2023		2.927	8/6/2019	236,097.22	25,000,000.00	0	1.910	25,836,250.00
16TH Libor Flt Rte 2	46514ADL0	2.238%	10,000,000.00	8/1/2021		1.311	8/15/2019	74,787.67	10,000,000.00	0	2.237	9,997,400.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		3.389	9/9/2019	7,150.00	15,000,000.00	0	1.560	15,358,800.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		3.317	9/11/2019	37,934.03	25,634,245.54	0	1.610	26,598,500.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		3.317	9/12/2019	22,760.42	15,351,973.11	0	1.667	15,959,100.00
FAMCA 1.79 27-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		3.402	9/30/2019	4,722.22	25,000,000.00	0	1.700	25,718,750.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		3.402	9/30/2019	4,722.22	25,000,000.00	0	1.700	25,718,750.00
FAMCA 1.711-7-24	31422BPAP2	1.700%	20,000,000.00	11/7/2024		4.415	11/7/2019	136,000.00	20,000,000.00	0	1.700	20,586,400.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		4.415	11/7/2019	68,000.00	10,000,000.00	0	1.700	10,293,200.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		4.414	12/13/2019	123,750.00	15,674,831.68	0	1.747	16,474,350.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		3.241	1/14/2020	91,972.22	25,000,000.00	0	1.720	25,725,250.00
FNMA 1.875 1-17-24 Q	3135G0X32	1.875%	25,000,000.00	1/17/2024	7/17/2020	0.294	3/6/2020	96,354.16	25,056,639.10	1.102	1.800	25,062,250.00
FNMA 1.75 2-14-24 QT	3135G0Y31	1.750%	20,000,000.00	2/14/2024	8/14/2020	0.368	3/6/2020	45,694.45	20,047,811.18	1.101	1.675	20,067,000.00
FNMA 1.75 2-14-24 QT	3135G0Y31	1.750%	20,000,000.00	2/14/2024	8/14/2020	0.368	3/6/2020	45,694.45	20,047,811.18	1.101	1.675	20,067,000.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		4.796	3/23/2020	9,395.84	11,068,424.06	0	1.100	11,228,360.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		4.864	3/24/2020	5,152.78	25,000,000.00	0	1.060	25,184,250.00
Subtotal Agency Notes		2.211%	1,266,000,000.00	5/5/2022		2.201		6,959,267.54	1,270,960,631.42	2.038	1,306,132,360.00	

Municipal Bonds												
CHAPWR 2.3 9-1-20	162393EY4	2.300%	1,000,000.00	9/1/2020		0.422	10/20/2015	1,916.66	1,001,711.73	0	1.870	1,005,730.00
NYC 2.15 6-1-20	64966LN56	2.150%	1,425,000.00	6/1/2020		0.170	3/1/2016	10,212.51	1,426,179.45	0	1.640	1,427,736.00
ENEPWR 2.653 7-1-20	29270CYN9	2.653%	1,500,000.00	7/1/2020		0.252	7/1/2016	9,948.75	1,504,587.23	0	1.400	1,505,340.00
CTS 2.534 4-15-20	20772JEK4	2.534%	1,650,000.00	4/15/2020		0.041	9/20/2016	19,279.52	1,650,777.03	0	1.400	1,650,891.00
MIS 4.3 4-15-20	5946106Y8	4.300%	1,500,000.00	4/15/2020		0.041	10/3/2016	29,741.67	1,501,838.59	0	1.350	1,501,905.00
CTS 2.534 4-15-20	20772JEK4	2.534%	1,000,000.00	4/15/2020		0.041	10/24/2016	11,684.56	1,000,449.67	0	1.450	1,000,540.00
VVYHGR 1.676 8-1-20	92603PEQ1	1.676%	1,445,000.00	8/1/2020		0.337	10/31/2016	4,036.37	1,445,588.51	0	1.550	1,449,262.75
ANAHSG 1.565 10-1-20	032556CA8	1.565%	2,565,000.00	10/1/2020		0.499	11/1/2016	20,071.13	2,563,324.59	0	1.700	2,573,849.25
NYC 2.15 6-1-20	64966LN56	2.150%	1,000,000.00	6/1/2020		0.170	11/4/2016	7,166.67	1,000,999.31	0	1.540	1,001,920.00
PTMTRN 2.737 9-1-21	73474TAG5	2.737%	1,400,000.00	9/1/2021		1.397	11/22/2016	3,193.17	1,411,007.77	0	2.150	1,425,060.00
ENEPWR 2.653 7-1-20	29270CYN9	2.653%	1,190,000.00	7/1/2020		0.252	12/6/2016	7,892.68	1,191,734.34	0	2.050	1,194,236.40

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Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
CHE 2.129 5-15-20	165573C38	2.129%	1,500,000.00	5/15/2020		0.123	2/3/2017	12,064.33	1,500,596.64	0	1.800	1,502,490.00
DALUTL 2.21 10-1-20	2354167C2	2.210%	2,400,000.00	10/1/2020		0.497	2/7/2017	26,520.00	2,402,426.64	0	2.000	2,403,576.00
OKSWTR 2.444 4-1-20	67919PLJ0	2.444%	1,140,000.00	4/1/2020		0.003	2/7/2017	13,930.80	1,140,037.90	0	1.790	1,140,000.00
ENEWPWR 2.117 7-1-20	29270CL52	2.117%	1,000,000.00	7/1/2020		0.252	3/31/2017	5,292.50	1,000,404.79	0	1.950	1,002,170.00
ORL 2.1 12-1-21	686356PN0	2.100%	6,325,000.00	12/1/2021		1.636	4/6/2017	44,275.00	6,306,035.53	0	2.290	6,405,896.75
NYSENV 2.138 6-15-21	64986DED3	2.138%	10,000,000.00	6/15/2021		1.190	4/13/2017	62,952.22	10,000,000.00	0	2.138	10,124,900.00
TXS 2.762 8-1-20	882723FM6	2.762%	1,350,000.00	8/1/2020		0.337	4/18/2017	6,214.51	1,354,298.30	0	1.780	1,358,410.50
LNN 1.7 6-1-20	535783JH8	1.700%	1,660,000.00	6/1/2020		0.170	6/22/2017	9,406.67	1,660,000.00	0	1.700	1,662,539.80
ORL 2.0 12-1-21	686356NY8	2.000%	2,020,000.00	12/1/2021		1.637	7/12/2017	13,466.67	2,012,012.36	0	2.250	2,040,846.40
UTS 3.289 7-1-20 BAB	917542QT2	3.289%	1,120,000.00	7/1/2020		0.252	8/9/2017	9,209.20	1,124,357.08	0	1.700	1,124,345.60
TXS 3.5 10-1-20	882724DS3	3.500%	1,000,000.00	10/1/2020		0.494	10/3/2017	17,500.00	1,008,604.37	0	1.732	1,012,530.00
NYSFAC 2.119 1-15-21	64985HYV3	2.119%	1,250,000.00	1/15/2021		0.784	11/9/2017	5,591.81	1,250,000.00	0	2.119	1,261,537.50
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		2.258	12/8/2017	5,250.00	1,014,229.26	0	2.500	1,039,030.00
ALA 2.562 8-1-20	010878AL0	2.562%	3,000,000.00	8/1/2020		0.337	3/29/2018	12,810.00	3,000,000.00	0	2.562	3,012,600.00
CAS 2.6 4-1-20	13063DFZ6	2.600%	1,250,000.00	4/1/2020		0.003	4/25/2018	16,250.00	1,250,004.85	0	2.524	1,250,000.00
CAS 2.6 4-1-20	13063DFZ6	2.600%	1,000,000.00	4/1/2020		0.003	4/25/2018	13,000.00	1,000,003.88	0	2.524	1,000,000.00
NYC 2.85 3-1-22	64966MW8H	2.850%	3,000,000.00	3/1/2022		1.875	5/7/2018	7,125.00	2,989,178.49	0	3.050	3,082,620.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		2.278	5/18/2018	6,254.15	1,637,251.96	0	3.150	1,709,645.80
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		2.362	5/18/2018	63,500.00	3,237,525.81	0	3.150	3,393,186.00
REGTRN 3.013 5-29-20	7599113H1	3.013%	3,500,000.00	5/29/2020		0.162	5/30/2018	43,939.58	3,500,000.00	0	3.013	3,504,655.00
REGTRN 3.013 5-29-20	7599113H1	3.013%	7,000,000.00	5/29/2020		0.162	5/30/2018	87,879.17	7,000,000.00	0	3.013	7,009,310.00
STNPWR 2.81 7-1-20	84247PGZ8	2.810%	1,000,000.00	7/1/2020		0.252	6/21/2018	7,025.00	1,000,023.63	0	2.800	1,004,070.00
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		2.291	8/1/2018	3,669.17	1,252,208.45	0	3.220	1,283,254.35
TXS 2.777 10-1-20	882724GR2	2.777%	2,600,000.00	10/1/2020		0.496	9/11/2018	36,101.00	2,600,000.00	0	2.777	2,623,296.00
IOC 2.6 6-1-20	462308L21	2.600%	1,000,000.00	6/1/2020		0.170	9/21/2018	8,666.67	999,505.58	0	2.900	1,002,890.00
BAL 2.097 8-1-21	05914FME7	2.097%	1,000,000.00	8/1/2021		1.318	11/2/2018	3,495.00	987,243.00	0	3.100	1,012,230.00
HON 2.212 11-1-20	438670P88	2.212%	2,000,000.00	11/1/2020		0.578	12/27/2018	18,433.33	1,992,735.20	0	2.853	2,010,580.00
WAS 2.86 8-1-21	93974D5N4	2.860%	3,000,000.00	8/1/2021		1.312	1/7/2019	14,300.00	3,011,929.58	0	2.550	3,081,720.00
TXS 1.777 10-1-20	882723A41	1.777%	2,425,000.00	10/1/2020		0.498	1/8/2019	21,546.13	2,414,924.98	0	2.629	2,434,724.25
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		2.357	1/16/2019	10,166.67	4,964,458.18	0	2.751	5,102,050.00
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		1.548	1/24/2019	20,100.00	1,988,217.03	0	2.800	2,036,120.00
HON 2.412 11-1-21	438670P96	2.412%	1,935,000.00	11/1/2021		1.548	2/1/2019	19,446.75	1,926,055.13	0	2.715	1,970,236.35
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		1.548	2/1/2019	20,100.00	1,990,754.66	0	2.715	2,036,120.00
MSS 2.314 11-1-21	605581AG2	2.314%	1,250,000.00	11/1/2021		1.549	2/25/2019	12,052.08	1,242,634.65	0	2.700	1,275,800.00
CASPWR 2.0 5-1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		2.034	2/26/2019	8,333.33	985,665.41	0	2.720	1,015,210.00
OLESCD 5.0 12-1-20	680616ZG7	5.000%	3,060,000.00	12/1/2020		0.655	3/6/2019	51,000.00	3,106,169.38	0	2.670	3,139,927.20
CHE 2.411 5-15-21	165573C46	2.411%	1,000,000.00	5/15/2021		1.104	3/28/2019	9,108.22	1,000,110.68	0	2.400	1,015,170.00
MULSCD 1.65 6-15-20	625517JN8	1.650%	8,240,000.00	6/15/2020		0.208	3/29/2019	40,032.67	8,226,572.23	0	2.451	8,252,277.60
HON 1.506 10-1-20	438670JS6	1.506%	2,000,000.00	10/1/2020		0.499	3/29/2019	15,060.00	1,991,244.06	0	2.401	2,001,760.00
PALPOL 1.789 10-1-20	696560LB5	1.789%	7,000,000.00	10/1/2020		0.498	3/29/2019	62,615.00	6,978,373.16	0	2.420	7,026,390.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		2.060	4/17/2019	14,399.00	1,499,710.05	0	2.550	1,541,985.00
SALSCD 1.25 6-15-20	794173FX7	1.250%	4,000,000.00	6/15/2020		0.208	4/17/2019	14,722.22	3,989,235.11	0	2.571	3,996,400.00
WSO 2.875 4-17-20	954898FL1	2.875%	10,000,000.00	4/17/2020		0.047	4/24/2019	273,923.61	10,001,519.90	0	2.551	10,008,100.00
MDS 2.0 3-15-21	574193NB0	2.000%	5,000,000.00	3/15/2021		0.951	5/2/2019	4,444.44	4,982,300.06	0	2.380	5,042,300.00
ENEWPWR 2.803 7-1-21	29270CYP4	2.803%	1,065,000.00	7/1/2021		1.229	5/6/2019	7,462.98	1,068,631.79	0	2.520	1,082,977.20
LEX 4.6 6-1-20	52908ERV7	4.600%	1,100,000.00	6/1/2020		0.170	5/8/2019	16,866.67	1,103,876.65	0	2.470	1,106,622.00
CRTHGR 2.781 8-1-21	156792GV9	2.781%	1,000,000.00	8/1/2021		1.313	5/16/2019	4,635.00	1,004,904.90	0	2.400	1,020,700.00
JERDEV 3.5 5-28-20	476637AB9	3.500%	2,000,000.00	5/28/2020		0.159	5/29/2019	58,722.22	2,002,814.00	0	2.601	2,007,920.00
HIS 1.85 5-1-20	419792SM9	1.850%	2,455,000.00	5/1/2020		0.085	5/29/2019	18,923.96	2,453,789.81	0	2.431	2,456,743.05
TUL 2.55 4-1-20	8989645B38	2.550%	10,000,000.00	4/1/2020		0.003	6/3/2019	211,083.33	10,000,034.88	0	2.482	10,000,000.00
MIS 1.8 5-1-21	594612DT7	1.800%	2,580,000.00	5/1/2021		1.070	6/7/2019	19,350.00	2,574,515.82	0	2.000	2,599,298.40
HIS 2.75 1-1-21	419792XB7	2.750%	1,015,000.00	1/1/2021		0.743	6/10/2019	6,978.13	1,019,561.92	0	2.139	1,026,083.80
MES 2.5 6-1-20	56052AD45	2.500%	1,000,000.00	6/1/2020		0.170	6/26/2019	8,333.33	1,000,476.74	0	2.215	1,001,430.00
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		1.811	8/28/2019	2,500.00	996,415.68	0	1.700	1,005,380.00
CINWTR 2.568 12-1-21	172311KB7	2.568%	1,200,000.00	12/1/2021		1.629	9/26/2019	10,272.00	1,215,001.08	0	1.800	1,223,160.00
DALUTL 2.21 10-1-20	2354167C2	2.210%	2,000,000.00	10/1/2020		0.497	10/9/2019	22,100.00	2,004,539.48	0	1.751	2,002,980.00
SUD 3.0 7-2-20	864643UV1	3.000%	7,900,000.00	7/2/2020		0.255	10/15/2019	109,283.33	7,922,797.20	0	1.850	7,941,238.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		2.157	10/15/2019	11,777.78	2,015,882.05	0	1.630	2,007,560.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		3.143	10/15/2019	15,600.00	2,510,607.24	0	1.730	2,504,034.00
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		3.243	10/16/2019	13,306.67	4,000,000.00	0	1.996	4,091,680.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		3.196	10/17/2019	5,601.15	1,253,429.74	0	1.716	1,295,809.65
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		1.787	10/24/2019	21,070.83	3,993,091.92	0	1.768	4,017,319.70
AUSPWR 2.456 11-15-22	052414RN1	2.456%	2,000,000.00	11/15/2022		2.534	10/30/2019	18,556.44	2,027,158.67	0	1.920	2,044,540.00

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		2.301	10/31/2019	3,452.08	1,250,000.00	0	1.657	1,250,175.00
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		3.256	10/31/2019	3,645.83	1,250,000.00	0	1.750	1,249,962.50
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		4.193	10/31/2019	3,000.00	1,000,000.00	0	1.800	997,650.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		3.736	10/31/2019	7,897.63	3,076,082.80	0	2.001	3,136,192.50
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		2.519	11/5/2019	7,168.19	1,008,732.89	0	1.800	1,027,624.50
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		3.301	11/6/2019	46,680.00	3,130,450.82	0	1.820	3,187,800.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		2.720	11/14/2019	5,333.33	1,031,388.17	0	2.050	1,045,990.00
TNS 1.295 8-1-20	880541XS1	1.295%	1,055,000.00	8/1/2020		0.337	11/18/2019	2,277.03	1,053,678.39	0	1.671	1,053,860.60
HIS 1.505 10-1-20	419792KD7	1.505%	4,760,000.00	10/1/2020		0.499	11/18/2019	35,819.00	4,755,349.39	0	1.701	4,772,185.60
TXS 1.777 10-1-20	882723A41	1.777%	2,000,000.00	10/1/2020		0.498	11/18/2019	17,770.00	2,001,052.17	0	1.670	2,008,020.00
BARSCD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		1.815	11/21/2019	14,924.44	3,031,586.54	0	1.909	3,063,780.80
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		2.734	11/21/2019	16,968.89	3,506,920.28	0	1.970	3,558,542.00
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		3.619	11/21/2019	7,666.67	1,606,944.01	0	2.069	1,636,965.00
DALUTL 2.21 10-1-20	235416TC2	2.210%	2,000,000.00	10/1/2020		0.497	11/21/2019	22,100.00	2,005,054.95	0	1.700	2,002,980.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		2.671	11/26/2019	5,402.50	1,000,000.00	0	2.161	1,009,360.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		3.601	11/26/2019	5,502.50	1,000,000.00	0	2.201	1,021,600.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		1.890	11/26/2019	1,500.83	1,000,000.00	0	1.801	1,009,880.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		2.847	11/26/2019	1,577.50	1,000,000.00	0	1.893	1,020,190.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		3.781	11/26/2019	1,660.83	1,000,000.00	0	1.993	1,021,350.00
PAS 2.0 12-3-20	702725M58	2.000%	5,000,000.00	12/3/2020		0.667	12/3/2019	32,777.78	5,008,242.18	0	1.751	5,031,550.00
PAS 2.0 12-3-20	702725M58	2.000%	5,000,000.00	12/3/2020		0.667	12/3/2019	32,777.78	5,009,890.61	0	1.701	5,031,550.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		2.036	12/4/2019	8,379.69	1,347,967.21	0	1.809	1,368,470.25
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		2.981	12/4/2019	9,230.00	1,426,320.51	0	1.851	1,442,492.80
CHFSCD 2.001 8-1-23	157411TK8	2.001%	2,500,000.00	8/1/2023		3.251	12/5/2019	8,337.50	2,500,000.00	0	2.001	2,561,000.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		4.178	12/5/2019	13,131.25	3,750,000.00	0	2.101	3,873,412.50
BER 2.0 12-11-20	083763VJ8	2.000%	6,070,000.00	12/11/2020		0.690	12/11/2019	37,094.44	6,083,247.23	0	1.681	6,113,279.10
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		2.812	12/11/2019	14,666.67	1,273,962.82	0	1.872	1,297,920.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		1.910	12/11/2019	12,222.22	1,042,849.09	0	1.804	1,055,870.00
RISWTR 1.784 10-1-21	76221UFZ4	1.784%	2,500,000.00	10/1/2021		1.482	12/18/2019	12,760.56	2,500,000.00	0	1.784	2,523,150.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		2.445	12/18/2019	5,278.75	1,000,000.00	0	1.845	1,018,580.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		3.387	12/18/2019	7,860.96	1,440,000.00	0	1.908	1,465,574.40
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		3.772	12/19/2019	1,780.00	1,000,000.00	0	2.136	1,028,700.00
FLSPOL 1.85 1-15-21	343246EJ9	1.850%	10,000,000.00	1/15/2021		0.784	1/16/2020	38,541.67	10,003,087.30	0	1.810	10,056,400.00
HIS 2.75 1-1-21	419792XB7	2.750%	2,000,000.00	1/1/2021		0.743	1/24/2020	13,750.00	2,016,308.14	0	1.650	2,021,840.00
MIS 1.8 5-1-21	594612DT7	1.800%	6,750,000.00	5/1/2021		1.070	1/24/2020	50,625.00	6,760,718.24	0	1.651	6,800,490.00
NYC 2.65 3-1-21	64966MWG0	2.650%	1,445,000.00	3/1/2021		0.910	1/27/2020	3,191.04	1,458,065.47	0	1.650	1,464,074.00
PTMTRN 1.582 9-1-20	73474TAK6	1.582%	2,150,000.00	9/1/2020		0.422	2/3/2020	2,834.42	2,149,371.54	0	1.651	2,146,388.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		3.650	3/3/2020	14,525.00	3,424,037.92	0	1.250	3,400,941.60
CINWTR 2.568 12-1-21	172311KB7	2.568%	7,280,000.00	12/1/2021		1.630	3/5/2020	62,316.80	7,460,650.99	0	1.061	7,420,504.00
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,800,000.00	9/1/2021		1.404	3/5/2020	2,673.00	1,818,462.76	0	1.050	1,809,000.00
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		2.413	3/18/2020	21,250.00	1,737,319.93	0	1.600	1,744,523.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		3.972	3/19/2020	41,605.00	5,290,051.05	0	1.400	5,300,250.00
CIN 0.87 12-1-21	172217J36	0.870%	1,255,000.00	12/1/2021		1.658	3/19/2020	363.95	1,255,000.00	0	0.870	1,243,893.25
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		2.638	3/19/2020	622.42	1,925,000.00	0	0.970	1,909,118.75
RANWTR 6.337 8-1-40P	752111MF8	6.337%	10,000,000.00	8/1/2020		0.337	3/20/2020	105,616.67	10,137,862.60	0	2.150	10,133,000.00
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,000,000.00	9/1/2021		1.403	3/25/2020	1,485.00	992,814.53	0	2.300	1,005,000.00
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		3.455	3/25/2020	19,070.22	2,054,071.21	0	1.750	2,051,200.00
SJS 2.3 9-1-20	798135H28	2.300%	5,235,000.00	9/1/2020		0.422	3/25/2020	10,033.75	5,230,570.38	0	2.501	5,249,815.05
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		3.655	3/25/2020	2,288.72	8,786,794.92	0	1.050	8,671,255.95
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		3.125	3/26/2020	4,637.10	4,068,727.64	0	1.749	4,145,633.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		4.031	3/26/2020	5,902.50	4,953,900.65	0	1.799	5,068,250.00
AUSPWR 2.425 11-15-2	052414RL5	2.425%	8,000,000.00	11/15/2020		0.615	3/30/2020	73,288.89	8,003,504.36	0	2.351	8,014,960.00
DALUTL 2.21 10-1-20	235416TC2	2.210%	3,600,000.00	10/1/2020		0.497	3/30/2020	39,780.00	3,609,093.48	0	1.700	3,605,364.00
PTMTRN 1.582 9-1-20	73474TAK6	1.582%	3,500,000.00	9/1/2020		0.422	3/30/2020	4,614.17	3,496,801.32	0	1.801	3,494,120.00
Subtotal Municipal Bonds		2.446%	353,140,000.00	8/16/2021		1.340		2,804,399.58	355,106,220.25	2.065		357,766,524.45
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	4/1/2020		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		1.077%	158,251,789.68	4/1/2020		0.003	7/31/2019	0.00	158,251,789.68	0	1.077	158,251,789.68
Subtotal Money Market Mutual Funds		1.077%	158,251,789.68	4/1/2020		0.003		0.00	158,251,789.68	1.077		158,251,789.68
TOTAL FUND 9900		2.049%	5,116,136,231.55	6/11/2021		1.178		25,353,749.33	5,121,846,466.16	2.025		5,204,461,599.53

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901												
AS OF March 31, 2020												
Description		Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Municipal Bonds												
WIL 5.0 2-15-22	969887P36	5.000%	1,000,000.00	2/15/2022		1.803	3/20/2019	6,388.89	1,061,193.32	0	1.640	1,072,150.00
TXS 6.0 8-1-21	882723RW1	6.000%	1,350,000.00	8/1/2021		1.292	8/19/2019	13,500.00	1,437,986.29	0	1.050	1,434,321.00
TXS 5.5 8-1-20	8827223T6	5.500%	2,300,000.00	8/1/2020		0.337	8/27/2019	21,083.33	2,333,202.83	0	1.151	2,332,085.00
MDS 5.0 3-15-23	574193NE4	5.000%	1,310,000.00	3/15/2023		2.789	3/18/2020	2,911.11	1,454,897.24	0	1.180	1,456,851.00
MON 5.0 12-1-22	6133405U8	5.000%	1,500,000.00	12/1/2022		2.500	3/18/2020	25,000.00	1,637,902.57	0	1.470	1,652,415.00
Subtotal Municipal Bonds		5.335%	7,460,000.00	12/8/2021		1.606		68,883.33	7,925,182.25	1.270		7,947,822.00
TOTAL FUND 9901		5.335%	7,460,000.00	12/8/2021		1.606		68,883.33	7,925,182.25	1.270		7,947,822.00

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902												
AS OF March 31, 2020												
Treasury Bills												
B 1.516 4-2-20	912796TM1	1.516%	3,000,000.00	4/2/2020		0.005	1/16/2020	0.00	2,999,871.60	0	1.521	3,000,000.00
Subtotal Treasury Bills		1.516%	3,000,000.00	4/2/2020		0.005		0.00	2,999,871.60		1.521	3,000,000.00
TOTAL FUND 9902		1.516%	3,000,000.00	4/2/2020		0.005		0.00	2,999,871.60		1.521	3,000,000.00
GRAND TOTALS		2.054%	5,126,596,231.55	5/31/2021		1.137		25,422,632.66	5,132,771,520.01		2.023	5,215,409,421.53