



QUARTERLY INVESTMENT REPORT

December 31, 2021

**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

January 27, 2022

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 December 31, 2021. 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 December 31, 2021 and September 30, 2021.

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 December 31, 2021 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.

A handwritten signature of Chris Brown.

Chris Brown
City Controller

A handwritten signature of Charisse Moseley.

Charisse Moseley
Deputy City Controller
Treasury Division

A handwritten signature of Han Au.

Han Au
Investment Manager
Treasury Division

Table of Contents

Executive Summary	Page i
Investment Portfolio Summary	Page 1
Investment Portfolio Composition - General Pool	Page 3
Annual Portfolio Composition - General Pool	Page 4
Investment Portfolio Composition - Tax Exempt Pool	Page 5
Investments by Sector and Maturity as of December 31, 2021	Appendix I
Investments by Sector and Maturity as of September 30, 2021	Appendix II

CITY OF HOUSTON
QUARTERLY INVESTMENT REPORT
Executive Summary
For the Quarter Ended December 31, 2021

The accompanying Quarterly Investment Report lists in summary form and in detail the investment positions of the City of Houston investment pools as of December 31, 2021. As of that date, the City held total investments with a market value of \$5.01 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 37.2% of the City's holdings are currently invested in United States Treasuries. Other investment sectors include 30.6% allocation to US government-sponsored enterprises such as the Federal Home Loan Bank, Fannie Mae, Freddie Mac, and Farmer Mac, 6.2% to municipal notes and bonds, 14.3% to commercial paper, and 11.7% 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 1.53 years. From an operating standpoint, 25% 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 December 31, 2021, the general pool was yielding 0.702% based on the amortized cost of the portfolio.

Investment Portfolio Summary
Activity For Quarter Ended
December 31, 2021

General Pool 9900

	12/31/2021	9/30/2021	Last Quarter Net Change	12/31/2020	Last Year Net Change
Book Value	\$5,021,558,101	\$4,739,439,960	282,118,141	\$4,317,006,751	704,551,350
Market Value	\$5,014,151,975	\$4,760,717,012	253,434,963	\$4,376,863,541	637,288,434
Market/Book Ratio	0.9985	1.0045	-0.0060	1.0139	-0.0153
Accrued Interest	\$8,292,263	\$14,348,355	-6,056,092	\$9,694,413	-1,402,150

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 December 31, 2021, the 3-month average yield was 0.712%. The weighted average maturity (WAM) as of December 31 was 560 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

	12/31/2021	9/30/2021	Last Quarter Net Change	12/31/2020	Last Year Net Change
Book Value	\$8,205,398	\$8,232,070	-26,673	\$8,097,252	108,146
Market Value	\$8,234,397	\$8,280,626	-46,229	\$8,193,028	41,369
Market/Book Ratio	1.0035	1.0059	-0.0024	1.0118	-0.0083
Accrued Interest	\$99,425	\$56,300	43,125	\$133,175	-33,750

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 December 31, 2021, the 3-month average yield was 1.009%. The WAM was 311 days at December 31, 2021.

Investment Portfolio Summary
Activity For Quarter Ended
December 31, 2021

Housing Department Section 108 Pool 9902

	12/31/2021	9/30/2021	Last Quarter Net Change	12/31/2020	Last Year Net Change
Book Value	\$7,999,325	\$7,999,646	-322	\$7,999,820	-495
Market Value	\$7,999,160	\$7,999,560	-400	\$7,999,300	-140
Market/Book Ratio	1.0000	1.0000	0.0000	0.9999	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 December 31, 2021, the 3-month average yield was 0.042%. The WAM was 58 days at December 31, 2021.

Investment Portfolio Composition General Pool 9900 Percentages by Market Sector

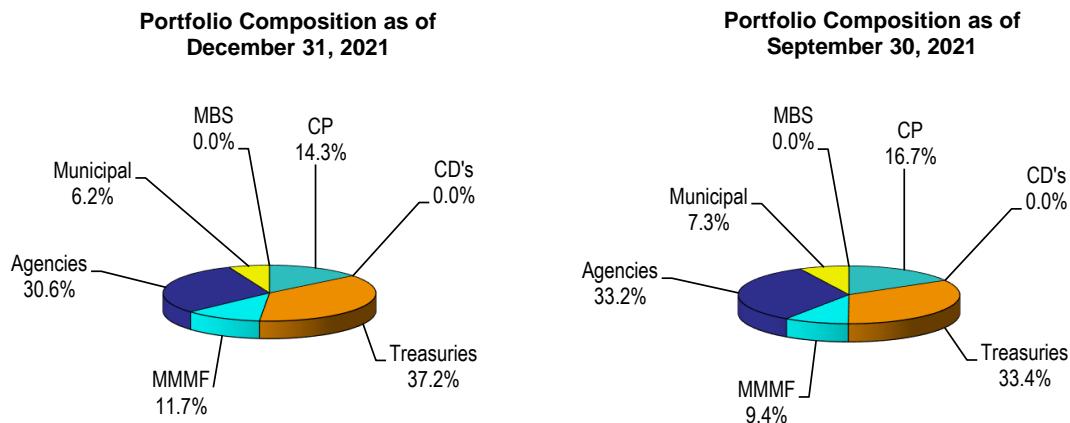


FIGURE 2
Source: City of Houston Controller's Office

Investment Policy Limitations

Money Market Mutual Funds (MMMF)	$\leq 25\%$
Repurchase Agreements (Repo)	$\leq 15\%$
Commercial Paper/Banker Acceptances (CP/BA)	$\leq 20\%$
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
January 2021 through December 2021

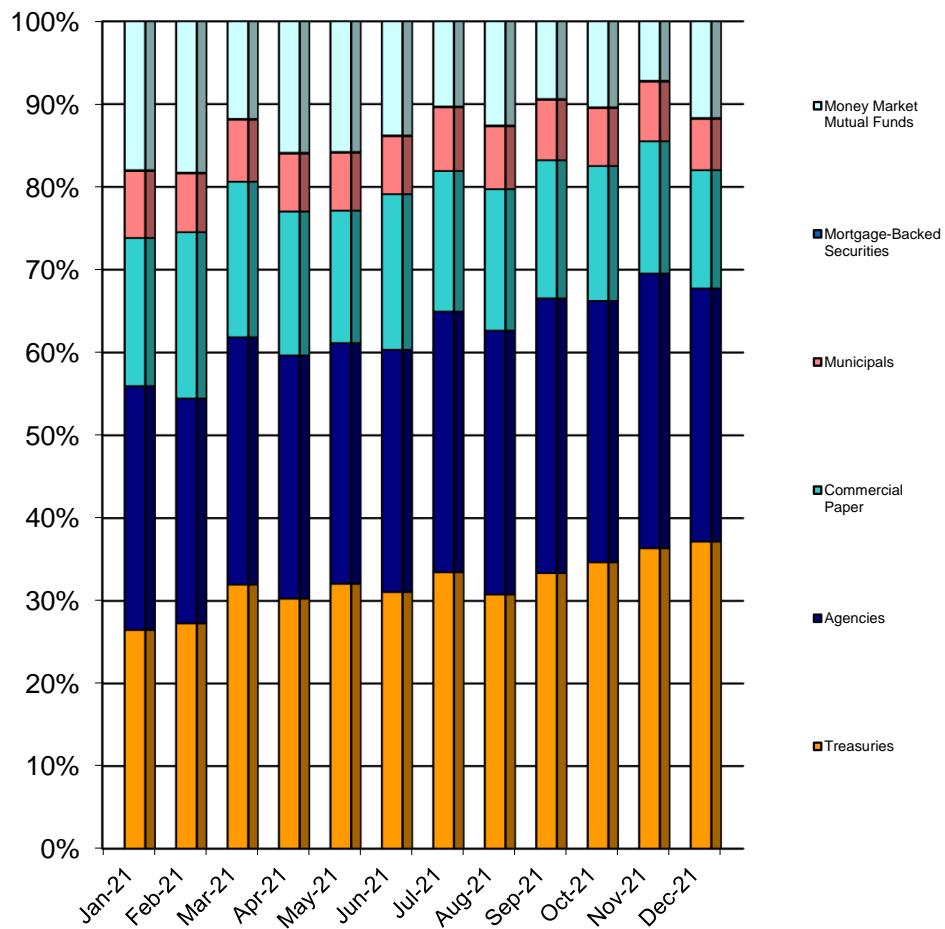
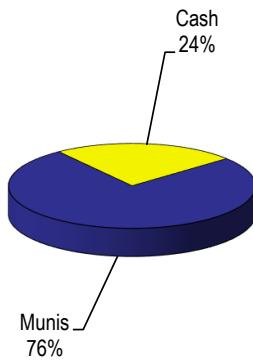


FIGURE 3
Source: City of Houston Controller's Office

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

**Portfolio Composition as of
December 31, 2021**



**Portfolio Composition as of
September 30, 2021**

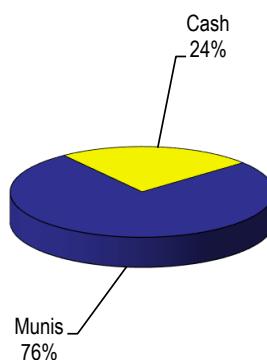


FIGURE 5
Source: City of Houston Controller's Office

Investment Policy Limitations

	<u>Maximum Level</u>
Money Market Mutual Funds (MMMF)	100%

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 December 31, 2021

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF December 31, 2021

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 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		0.496	10/25/2017	1,208.56	24,965,041.46	0	2.047	25,189,500.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		0.605	2/12/2019	684,612.77	25,703,833.01	0	2.496	26,074,250.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		1.792	6/17/2019	123,100.83	25,447,546.86	0	1.852	25,988,250.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		1.397	9/10/2019	60,439.56	25,427,893.92	0	1.500	25,772,500.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		0.370	9/13/2019	55,179.56	20,030,937.49	0	1.695	20,144,600.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		1.832	9/16/2019	71,408.84	20,352,033.99	0	1.770	20,757,800.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.312	9/27/2019	81,146.41	25,517,818.20	0	1.590	25,975,500.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.451	12/10/2019	1,381.22	25,186,260.55	0	1.689	25,703,250.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.457	12/13/2019	1,208.56	25,004,289.59	0	1.743	25,549,750.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.312	12/18/2019	81,146.41	25,427,053.79	0	1.748	25,975,500.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.832	12/19/2019	89,261.05	25,463,880.21	0	1.721	25,947,250.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.779	1/14/2021	64,226.52	25,840,097.39	0	0.306	25,397,500.00
T 1.75 6-30-24	912828EZ8	1.750%	25,000,000.00	6/30/2024		2.458	1/14/2021	1,208.56	25,927,293.65	0	0.258	25,549,750.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.779	1/15/2021	64,226.52	25,836,325.30	0	0.311	25,397,500.00
T 1.75 6-30-24	912828EZ8	1.750%	25,000,000.00	6/30/2024		2.458	1/21/2021	1,208.56	25,939,552.63	0	0.239	25,549,750.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.696	1/21/2021	95,810.44	25,834,998.60	0	0.277	25,400,500.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.452	1/21/2021	1,381.22	26,096,262.96	0	0.237	25,703,250.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.863	1/29/2021	32,967.03	25,881,917.47	0	0.283	25,399,500.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.487	1/29/2021	172.65	24,904,904.12	0	0.360	24,297,000.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.696	2/1/2021	95,810.44	25,852,135.12	0	0.253	25,400,500.00
T 2.0 4-30-24	912828XZ70	2.000%	25,000,000.00	4/30/2024		2.286	2/11/2021	85,635.36	26,042,003.81	0	0.205	25,682,750.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		2.621	2/12/2021	106,180.94	25,663,471.74	0	0.249	25,235,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	2/19/2021	8,241.76	24,843,145.59	0	0.538	24,255,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	2/19/2021	8,241.76	24,841,545.06	0	0.539	24,255,750.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		3.816	2/26/2021	10,704.42	24,548,539.97	0	0.730	24,172,750.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.862	2/26/2021	32,967.03	25,734,769.06	0	0.481	25,399,500.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	2/26/2021	1,208.56	25,834,413.41	0	0.404	25,549,750.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.862	2/26/2021	32,967.03	25,705,984.26	0	0.520	25,399,500.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	3/12/2021	1,208.56	25,824,898.95	0	0.419	25,549,750.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.487	3/18/2021	172.65	24,605,559.21	0	0.709	24,297,000.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.452	3/18/2021	1,381.22	25,970,781.25	0	0.433	25,703,250.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.122	3/5/2021	42,472.38	24,717,145.45	0	0.778	24,301,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.122	3/9/2021	42,472.38	24,650,350.84	0	0.844	24,301,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	4/29/2021	8,114.64	24,996,408.77	0	0.258	24,797,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	5/13/2021	8,114.64	25,008,750.68	0	0.231	24,797,000.00
T 1.375 6-30-23	91282BS35	1.375%	25,000,000.00	6/30/2023		1.490	5/13/2021	949.59	25,447,534.26	0	0.176	25,297,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	5/14/2021	8,114.64	25,009,490.28	0	0.230	24,797,000.00
T 2.0 11-30-22	912828MB0	2.000%	25,000,000.00	11/30/2022		0.912	5/17/2021	43,956.04	25,432,380.87	0	0.106	25,362,250.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/15/2023		1.359	5/19/2021	56,802.49	25,547,466.85	0	0.149	25,413,000.00
T .125 12-31-22	91282CBD2	0.125%	25,000,000.00	12/31/2022		1.000	5/19/2021	86.33	25,002,412.47	0	0.115	24,922,750.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.481	5/20/2021	1,812.85	25,916,334.80	0	0.170	25,757,750.00
T 2.75 11-15-13	912828WE6	2.750%	25,000,000.00	11/15/2023		1.833	5/20/2021	89,261.05	26,177,212.23	0	0.225	25,947,250.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.481	5/20/2021	1,812.85	25,917,717.96	0	0.167	25,757,750.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/15/2023		1.359	5/21/2021	56,802.49	25,546,955.91	0	0.150	25,413,000.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.663	5/21/2021	138,035.22	25,256,614.28	0	0.079	25,225,500.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/23/2023		1.382	5/27/2021	56,802.49	25,551,443.06	0	0.162	25,413,000.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.833	5/27/2021	89,261.05	26,184,866.96	0	0.209	25,947,250.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.833	6/1/2021	89,261.05	26,187,003.56	0	0.205	25,947,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	6/17/2021	8,241.76	24,600,023.53	0	0.792	24,255,750.00
T 2.25 11-15-24	912828G38	2.250%	25,000,000.00	11/15/2024		2.792	6/17/2021	73,031.77	26,241,651.85	0	0.503	25,924,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	6/17/2021	8,241.76	24,602,598.48	0	0.789	24,255,750.00
T 0.125 10-15-23	91282CAP6	0.125%	25,000,000.00	10/15/2023		1.787	6/18/2021	6,696.43	24,908,364.19	0	0.331	24,753,000.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	6/18/2021	8,114.64	24,959,011.02	0	0.338	24,797,000.00
T 2.125 12-31-22	912828N30	2.125%	25,000,000.00	12/31/2022		0.995	6/24/2021	1,467.54	25,484,894.08	0	0.177	25,415,000.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.481	6/18/2021	1,812.85	25,898,971.83	0	0.215	25,757,750.00
T .125 6-30-23	91282CCK5	0.125%	10,000,000.00	6/30/2023		1.499	7/23/2021	34.53	9,988,838.19	0	0.200	9,932,800.00
T 0.125 6-30-22	912828ZX1	0.125%	20,000,000.00	6/30/2022		0.496	9/16/2021	69.06	20,005,912.46	0	0.065	19,992,200.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	10/13/2021	1,208.56	25,740,539.86	0	0.554	25,549,750.00
T 0.25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	10/15/2021	8,114.64	24,925,391.15	0	0.410	24,797,000.00
T 0.625 10-15-24	91282DB4	0.625%	25,000,000.00	10/15/2024		2.766	10/18/2021	33,482.14	24,953,567.27	0	0.692	24,802,750.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	10/22/2021	8,114.64	24,759,661.30	0	0.659	24,664,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	11/10/2021	8,114.64	24,748,225.79	0	0.679	24,664,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	11/10/2021	8,114.64	24,747,303.55	0	0.68	

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF December 31, 2021

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 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	11/12/2021	8,114.64	24,735,660.01	0	0.700	24,664,000.00
T 1.625 11-15-22	91282TY6	1.625%	25,000,000.00	11/15/2022		0.868	12/10/2021	52,745.17	25,287,701.06	0	0.304	25,267,500.00
T .125 5-15-23	91282ZP8	0.125%	25,000,000.00	5/15/2023		1.371	12/10/2021	4,057.32	24,872,540.79	0	0.498	24,857,500.00
T 0.125 6-30-23	91282CK5	0.125%	25,000,000.00	6/30/2023		1.499	12/17/2021	86.33	24,864,794.93	0	0.487	24,832,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	12/17/2021	8,114.64	24,700,159.80	0	0.761	24,664,000.00
T .750 11-15-24	91282CDH1	0.750%	25,000,000.00	11/15/2024		2.844	12/29/2021	24,343.93	24,849,895.29	0	0.962	24,865,250.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	12/29/2021	8,114.65	24,789,677.48	0	0.703	24,797,000.00
T .125 6-30-23	91282CCK5	0.125%	25,000,000.00	6/30/2023		1.499	12/30/2021	86.33	24,832,338.32	0	0.575	24,832,000.00
T .375 10-31-23	91282CDD0	0.375%	25,000,000.00	10/31/2023		1.828	12/30/2021	16,056.63	24,854,709.37	0	0.695	24,855,500.00
T .125 8-31-23	91282CCU3	0.125%	25,000,000.00	8/31/2023		1.665	12/30/2021	10,618.09	24,784,534.07	0	0.647	24,782,250.00
Subtotal Treasury Notes		1.332%	1,845,000,000.00	3/18/2024		2.189		2,987,931.53	1,867,338,962.20	0.621		1,857,681,650.00
Commercial Paper												
TDBANK 0.18 2-10-22	89119BBA3	0.180%	40,000,000.00	2/10/2022		0.112	2/10/2021	0.00	39,991,976.88	0	0.180	39,996,400.00
TDBANK 0.22 3-10-22	89119BCA2	0.220%	35,000,000.00	3/10/2022		0.189	3/25/2021	0.00	34,985,413.15	0	0.220	34,993,700.00
BMOCHI 0.19 1-31-22	06366HAX5	0.190%	25,000,000.00	1/31/2022		0.085	5/6/2021	0.00	24,996,025.44	0	0.190	24,998,750.00
BMOCHI 0.14 2-18-22	06366HBJ5	0.140%	50,000,000.00	2/18/2022		0.134	8/19/2021	0.00	49,990,611.77	0	0.140	49,994,500.00
BMOCHI 0.15 3-1-22	06366HC13	0.150%	50,000,000.00	3/1/2022		0.164	11/5/2021	0.00	49,987,571.75	0	0.150	49,993,000.00
MUFGBK 0.16 3-1-22	62479MC19	0.160%	50,000,000.00	3/1/2022		0.164	11/8/2021	0.00	49,986,743.21	0	0.160	49,993,000.00
MUFGBK 0.17 3-1-22	62479MC19	0.170%	50,000,000.00	3/1/2022		0.164	11/12/2021	0.00	49,985,914.66	0	0.170	49,993,000.00
MUFGBK 0.18 3-1-22	62479MC19	0.180%	50,000,000.00	3/1/2022		0.164	11/19/2021	0.00	49,985,086.11	0	0.180	49,993,000.00
TDBANK 0.25 5-26-22	89119BES1	0.250%	50,000,000.00	5/26/2022		0.400	11/19/2021	0.00	49,949,366.71	0	0.250	49,978,000.00
TDBANK 0.31 6-30-22	89119BFW1	0.310%	50,000,000.00	6/30/2022		0.496	12/2/2021	0.00	49,922,069.44	0	0.311	49,968,000.00
BMOCHI 0.3 5-16-22	06366HEG8	0.300%	50,000,000.00	5/16/2022		0.372	12/3/2021	0.00	49,943,333.34	0	0.300	49,979,500.00
BMOCHI 0.33 7-1-22	06366HG19	0.330%	50,000,000.00	7/1/2022		0.498	12/7/2021	0.00	49,916,583.33	0	0.331	49,967,500.00
MUFGBK 0.31 6-30-22	62479MFW8	0.310%	40,000,000.00	6/30/2022		0.496	12/16/2021	0.00	39,937,655.56	0	0.311	39,974,400.00
MUFGBK 0.33 6-30-22	62479MFW8	0.330%	50,000,000.00	6/30/2022		0.496	12/29/2021	0.00	49,917,041.67	0	0.331	49,968,000.00
TD BANK 0.47 11-15-2	89119BLF1	0.470%	50,000,000.00	11/15/2022		0.873	12/29/2021	0.00	49,791,763.89	0	0.472	49,851,000.00
BMOCHI 0.32 7-1-22	06366HG19	0.320%	25,000,000.00	7/1/2022		0.498	12/30/2021	0.00	24,959,555.55	0	0.321	24,983,750.00
Subtotal Commercial Paper		0.251%	715,000,000.00	5/3/2022		0.338		0.00	714,246,712.46	0.251		714,625,500.00
Mortgage-Backed Securities												
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	1,068.08	2/1/2022		0.081	2/15/2007	4.90	1,068.08	0	5.559	1,069.32
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	73.89	2/1/2022		0.081	3/19/2007	0.34	73.89	0	5.462	73.80
FN938603 5.5 05-01-2	31412YGL0	5.500%	2,183.92	5/1/2022		0.233	5/17/2007	10.01	2,183.92	0	5.434	2,187.89
FGG12692 5.5 06-1-22	3128MBF93	5.500%	5,565.23	6/1/2022		0.246	6/18/2007	25.51	5,565.23	0	5.457	5,586.61
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	8,022.32	7/1/2022		0.288	6/18/2007	36.77	8,022.32	0	5.561	8,054.52
FGG12718 5.5 07-01-2	3128MBG35	5.500%	4,154.84	7/1/2022		0.288	7/17/2007	19.04	4,154.84	0	5.632	4,178.73
FGJ05317 5.5 08-01-2	3128PG448	5.500%	17,963.77	8/1/2022		0.329	9/18/2007	82.33	17,963.77	0	5.569	18,117.85
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	3,914.18	8/1/2022		0.329	9/18/2007	19.57	3,914.18	0	5.872	3,934.69
FGJ05665 5.5 10-01-2	3128PHJJ1	5.500%	9,130.56	10/1/2022		0.411	10/16/2007	41.85	9,130.56	0	5.534	9,178.72
FGCI12956 5.0 01-01-	3128MBQH3	5.000%	6,317.12	1/1/2023		0.534	12/17/2007	26.32	6,315.79	0	4.982	6,507.95
FGCI 4.5 02-01-23	3128PJYV3	4.500%	6,146.56	2/1/2023		0.576	2/19/2008	23.05	6,145.27	0	4.481	6,377.46
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	22,319.80	3/1/2023		0.616	3/18/2008	93.00	22,319.80	0	4.949	23,007.13
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	2,038.72	4/1/2023		0.658	4/17/2008	7.65	2,038.72	0	4.610	2,115.31
FGG13072 5.0 04-01-2	3128MBT56	5.000%	18,552.78	4/1/2023		0.657	3/18/2008	77.30	18,552.78	0	5.077	19,126.92
FNCI 5.0 5-1-23	31412MRU4	5.000%	40,107.68	5/1/2023		0.726	5/19/2008	167.12	40,107.68	0	5.021	41,333.18
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	61,125.44	6/1/2023		0.738	6/17/2008	280.16	61,125.44	0	5.347	62,608.16
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	61,463.73	6/1/2023		0.738	7/17/2008	281.71	61,463.73	0	5.518	62,954.69
FGJ08476 5.5 08-01-2	3128PLM22	5.500%	81,050.40	8/1/2023		0.819	8/18/2008	371.48	81,050.40	0	5.564	83,076.85
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	31,480.83	7/1/2023		0.779	9/16/2008	131.17	31,480.83	0	4.842	32,458.44
FGCI 6.0 9-1-22	3128MB4G9	5.500%	3,573.60	9/1/2022		0.370	11/18/2008	16.38	3,573.60	0	5.352	3,584.71
FGCI 4.5 04-01-23	3128PKRH9	4.500%	18,018.83	4/1/2023		0.658	12/16/2008	67.57	18,018.83	0	4.254	18,710.25
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	72,020.64	1/1/2024		1.025	1/20/2009	240.07	72,020.64	0	3.691	75,568.30
FGJ09194 4.0 1-1-24	3128PMGBO	4.000%	31,284.40	1/1/2024		1.025	2/20/2009	104.28	31,284.40	0	3.800	32,825.44
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	52,202.48	3/1/2024		1.106	3/17/2009	174.01	52,202.48	0	3.826	54,780.92
FGCI 4.0 05-01-24	3128PMUV0	4.000%	104,971.84	5/1/2024		1.187	4/16/2009	349.91	104,971.84	0	3.744	110,145.57
FGCI 4.0 05-01-24	3128MMKW2	4.000%	63,996.48	5/1/2024		1.187	5/18/2009	213.32	63,996.48	0	3.790	67,177.35
FGCI 4.0 06-01-24	3128MMK28	4.000%	94,329.44	6/1/2024		1.227	6/16/2009	314.43	94,329.44	0	4.051	99,026.04
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	31,462.13	7/1/2024		1.267	7/16/2009	104.87	31,462.13	0	3.842	33,012.68
FGJ12604 4.0 07-01-2	3128PRM39	4.000%	162,122.48	7/1/2025		1.747	12/20/2010	540.41	162,122.48	0	3.619	170,346.92
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	27,377.70	8/1/2025		1.787	6/18/2013	91.26	27,377.70	0	3.025	28,739.07
Subtotal Mortgage-Backed Securities		4.507%	1,044,039.87	12/17/2022		1.083		3,915.79	1,044,037.25	4.331		1,085,865.47
Agency Notes												
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.932	2/12/2019	45,833.33	25,093,981.03	0	2.576	25,612,500.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		0.756	2/21/2019	119,444.44	24,900,481.46	0	2.550	25,317,750.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF December 31, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		0.416	2/28/2019	53,541.67	25,000,000.00	0	2.570	25,241,250.00
FAMCA 2.57 5-2-22	31422BCD1	2.570%	25,000,000.00	5/2/2022		0.334	2/28/2019	105,298.61	25,000,000.00	0	2.570	25,194,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.932	3/12/2019	45,833.33	25,114,709.43	0	2.484	25,612,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		0.932	3/13/2019	36,666.67	20,094,594.71	0	2.468	20,490,000.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		0.416	3/18/2019	52,083.33	25,000,000.00	0	2.500	25,234,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		0.932	3/25/2019	36,666.67	20,131,286.74	0	2.266	20,490,000.00
FNMA 2.0 10-5-22	3135G0778	2.000%	25,000,000.00	10/5/2022		0.756	3/27/2019	119,444.44	24,967,111.62	0	2.181	25,317,750.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		0.911	3/29/2019	46,458.33	25,000,000.00	0	2.230	25,425,750.00
FHLB 2.53 11-1-22	31337BVW2	2.500%	15,000,000.00	3/11/2022		0.192	4/9/2019	114,583.33	15,003,572.16	0	2.370	15,068,100.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.423	6/11/2019	32,465.28	25,039,312.08	0	2.011	25,546,500.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.423	6/11/2019	32,465.28	25,038,475.41	0	2.013	25,546,500.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		0.441	6/12/2019	30,989.58	25,020,676.88	0	1.931	25,206,500.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		1.656	6/17/2019	217,621.53	25,389,452.50	0	1.914	25,924,500.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		1.637	6/19/2019	225,555.56	25,336,174.15	0	1.960	25,997,750.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		1.953	6/20/2019	1,572.22	10,193,736.93	0	1.813	10,458,000.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		1.477	6/26/2019	236,097.22	25,000,000.00	0	1.910	25,496,250.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		1.473	6/26/2019	6,145.83	24,978,297.71	0	1.831	25,528,250.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		0.441	7/22/2019	24,791.67	20,021,996.21	0	1.867	20,165,200.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		1.423	7/23/2019	25,972.22	20,075,508.12	0	1.851	20,437,200.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		0.430	7/30/2019	29,166.67	20,015,067.16	0	1.919	20,159,600.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		1.767	7/31/2019	38,233.33	9,996,365.33	0	1.881	10,252,400.00
FAMCA 1.91 4-3-23	31422BJ50	1.910%	25,000,000.00	4/3/2023		1.241	8/6/2019	116,722.22	25,000,000.00	0	1.910	25,441,250.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		1.696	9/9/2019	65,650.00	15,000,000.00	0	1.560	15,232,950.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		1.651	9/11/2019	186,371.53	25,311,063.07	0	1.610	25,733,500.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		1.651	9/12/2019	111,822.92	15,172,623.77	0	1.667	15,440,100.00
FAMCA 1.79 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.714	9/30/2019	110,972.22	25,000,000.00	0	1.700	25,449,500.00
FAMCA 1.79 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.714	9/30/2019	110,972.22	25,000,000.00	0	1.700	25,449,500.00
FAMCA 1.7 11-7-24	31422BPAP2	1.700%	20,000,000.00	11/7/2024		2.787	11/7/2019	51,000.00	20,000,000.00	0	1.700	20,390,800.00
FAMCA 1.7 11-7-24	31422BPAP2	1.700%	10,000,000.00	11/7/2024		2.787	11/7/2019	25,500.00	10,000,000.00	0	1.700	10,195,400.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		2.852	12/13/2019	20,625.00	15,423,439.25	0	1.747	15,775,650.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		1.530	1/14/2020	191,111.11	25,000,000.00	0	1.720	25,433,750.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		3.117	3/23/2020	43,220.83	11,044,109.00	0	1.100	11,055,440.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		3.176	3/24/2020	71,402.78	25,000,000.00	0	1.060	24,990,500.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		3.298	6/12/2020	16,750.00	15,000,000.00	0	0.670	14,796,750.00
FHLB 5.6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		3.424	6/17/2020	6,250.00	24,984,440.15	0	0.518	24,531,250.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.435	6/19/2020	4,861.11	24,964,138.12	0	0.542	24,506,750.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.435	6/24/2020	3,888.90	19,998,610.21	0	0.502	19,605,400.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.435	6/24/2020	4,861.10	24,994,267.16	0	0.507	24,506,750.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		3.459	6/26/2020	1,444.44	20,000,000.00	0	0.520	19,602,600.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		2.456	6/30/2020	2,800.00	20,023,239.56	0	0.372	19,775,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.624	9/8/2020	32,812.49	24,932,320.08	0	0.450	24,322,250.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		3.201	9/10/2020	59,375.00	25,418,909.72	0	0.429	25,019,000.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		3.677	9/16/2020	13,125.00	10,000,000.00	0	0.450	9,754,200.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.624	9/18/2020	32,812.50	24,963,290.71	0	0.416	24,322,250.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.435	9/18/2020	4,861.11	25,072,171.27	0	0.416	24,506,750.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.435	9/22/2020	3,888.89	20,060,970.26	0	0.411	19,605,400.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		3.702	9/25/2020	25,520.83	24,943,810.01	0	0.436	24,328,750.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		3.702	9/29/2020	22,458.33	21,965,920.06	0	0.417	21,409,300.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.902	12/4/2020	5,902.78	24,995,254.32	0	0.260	24,892,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.902	12/4/2020	5,902.78	24,991,648.98	0	0.268	24,892,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.902	12/7/2020	5,902.78	24,992,462.66	0	0.266	24,892,000.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	12/10/2020	4,687.50	25,001,452.49	0	0.247	24,766,500.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		1.902	1/8/2021	5,902.78	25,002,809.12	0	0.244	24,783,500.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		3.019	1/22/2021	43,229.17	25,025,922.03	0	0.341	24,645,000.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	2/22/2021	4,687.50	25,020,778.30	0	0.207	24,766,500.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	2/22/2021	4,687.50	25,023,271.72	0	0.202	24,766,500.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	2/19/2021	4,687.50	25,023,997.30	0	0.200	24,766,500.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	4.123	2/25/2021	26,250.00	25,000,000.00	0.3	0.300	24,880,500.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	4.123	2/25/2021	26,250.00	25,000,000.00	0.3	0.300	24,880,500.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	4.162	3/9/2021	23,333.33	24,999,265.52	0.316	0.303	24,867,250.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	4.162	3/9/2021	23,333.33	24,999,265.52	0.316	0.303	24,867,250.00
FHLB 0.375 5-26-26 1	3130AMN65	0.375%	25,000,000.00	5/26/2026	5/26/2022	4.369	5/26/2021	9,114.58	25,000,000.00	0.375	0.375	24,924,750.00
11TH JUBILEE FIX RTE	46514TLH9	0.730%	10,000,000.00	8/1/2023		1.575	8/1/2021	12,200.00	10,000,000.00	0		

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF December 31, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Subtotal Agency Notes		1.277%	1,533,000,000.00	10/2/2023		2.315		3,325,374.27	1,535,760,249.99		1.166	1,537,873,490.00
Municipal Bonds												
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		0.576	12/8/2017	13,125.00	1,003,564.30	0	2.500	1,015,540.00
NYC 2.85 3-1-22	64966MWH8	2.850%	3,000,000.00	3/1/2022		0.164	5/7/2018	28,500.00	2,999,050.22	0	3.050	3,011,760.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		0.578	5/18/2018	15,635.38	1,661,796.91	0	3.150	1,687,818.90
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		0.740	5/18/2018	31,750.00	3,193,784.26	0	3.150	3,258,089.75
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		0.579	8/1/2018	9,172.92	1,284,281.11	0	3.220	1,304,505.30
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		0.661	1/16/2019	40,666.67	4,990,179.16	0	2.751	5,065,050.00
CASPWR 2.0 5-1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		0.331	2/26/2019	3,333.33	997,697.36	0	2.720	1,005,020.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		0.370	4/17/2019	4,870.25	1,499,948.98	0	2.550	1,511,955.00
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		0.088	8/28/2019	6,250.00	999,833.51	0	1.700	1,001,760.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		0.454	10/15/2019	1,777.78	2,003,289.24	0	1.630	2,014,360.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		1.527	10/15/2019	39,000.00	2,421,078.64	0	1.730	2,459,480.40
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		1.554	10/16/2019	33,266.67	4,000,000.00	0	1.996	4,080,200.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		1.543	10/17/2019	14,002.88	1,233,263.17	0	1.716	1,253,722.05
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		0.088	10/24/2019	52,677.08	3,894,788.60	0	1.768	3,897,896.70
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		0.866	10/30/2019	6,276.44	2,009,044.15	0	1.920	2,035,060.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		0.579	10/31/2019	8,630.21	1,250,000.00	0	1.657	1,259,237.50
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		1.557	10/31/2019	9,114.58	1,250,000.00	0	1.750	1,269,300.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		2.517	10/31/2019	7,500.00	1,000,000.00	0	1.800	1,017,340.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		2.073	10/31/2019	23,349.50	3,075,593.64	0	2.001	3,136,192.50
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		0.829	11/5/2019	2,945.83	1,009,590.74	0	1.800	1,021,120.10
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		1.705	11/6/2019	23,340.00	3,065,253.26	0	1.820	3,118,500.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		1.060	11/14/2019	13,333.33	1,012,011.65	0	2.050	1,025,950.00
BARSCD 4.0 2-15-22	067167YMF2	4.000%	2,920,000.00	2/15/2022		0.126	11/21/2019	44,124.44	2,927,384.18	0	1.909	2,931,855.20
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		1.093	11/21/2019	50,168.89	3,393,092.29	0	1.970	3,450,243.60
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		2.029	11/21/2019	22,666.67	1,558,630.67	0	2.069	1,597,200.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		0.987	11/26/2019	10,805.00	1,000,000.00	0	2.161	1,015,560.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		1.949	11/26/2019	11,005.00	1,000,000.00	0	2.201	1,023,590.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		0.164	11/26/2019	6,003.33	1,000,000.00	0	1.801	1,002,390.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		1.153	11/26/2019	6,310.00	1,000,000.00	0	1.893	1,015,000.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		2.118	11/26/2019	6,643.33	1,000,000.00	0	1.993	1,020,740.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		0.331	12/4/2019	4,297.28	1,345,476.64	0	1.809	1,352,343.70
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		1.319	12/4/2019	4,733.33	1,422,734.94	0	1.851	1,446,170.60
CHFSCD 2.001 8-1-23	157411TJB	2.001%	2,500,000.00	8/1/2023		1.554	12/5/2019	20,843.75	2,500,000.00	0	2.001	2,542,450.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		2.506	12/5/2019	32,828.13	3,750,000.00	0	2.101	3,826,275.00
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		1.221	12/11/2019	12,000.00	1,230,839.44	0	1.872	1,250,244.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.249	12/11/2019	10,000.00	1,005,386.46	0	1.804	1,008,990.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		0.745	12/18/2019	4,612.50	1,000,000.00	0	1.845	1,010,110.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		1.722	12/18/2019	6,686.80	1,440,000.00	0	1.908	1,465,603.20
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		2.114	12/19/2019	7,120.00	1,000,000.00	0	2.136	1,022,050.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		1.988	3/3/2020	32,148.67	3,376,004.14	0	1.250	3,396,858.00
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		0.744	3/18/2020	10,625.00	1,711,211.81	0	1.600	1,725,211.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		2.388	3/19/2020	6,280.00	5,169,398.80	0	1.400	5,188,550.00
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		0.914	3/19/2020	1,556.04	1,925,000.00	0	0.970	1,933,566.25
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		1.835	3/25/2020	6,450.22	2,027,958.62	0	1.750	2,062,400.00
GRAPWR 1.594 1-1-24	387883VZ8	1.594%	8,615,000.00	1/1/2024		1.964	3/25/2020	68,661.55	8,706,655.84	0	1.050	8,714,072.50
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		1.480	3/26/2020	30,914.00	4,085,558.84	0	1.749	4,148,913.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		2.445	3/26/2020	39,350.00	4,972,876.10	0	1.799	5,061,400.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		2.346	4/3/2020	3,825.00	1,591,040.86	0	1.300	1,603,485.90
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		1.537	4/3/2020	20,447.92	1,556,013.98	0	1.280	1,556,070.10
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		1.318	4/6/2020	6,253.92	1,793,850.56	0	1.300	1,808,938.00
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.280	4/6/2020	5,229.02	1,455,680.50	0	1.400	1,466,450.70
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		1.397	4/6/2020	4,428.33	2,036,180.55	0	1.350	2,053,280.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		0.496	4/9/2020	44,295.00	3,019,172.20	0	1.650	3,037,500.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		3.143	4/13/2020	10,620.00	2,035,793.40	0	1.550	2,052,500.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		2.550	4/13/2020	55,333.33	5,207,418.19	0	1.700	5,267,250.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		2.974	4/15/2020	13,543.75	1,531,935.12	0	1.450	1,537,125.00
NYSFAC 2.622 1-15-24	64985HY77	2.620%	2,260,000.00	1/15/2024		1.976	4/15/2020	27,303.31	2,316,917.04	0	1.350	2,327,054.20
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		0.454	4/17/2020	4,583.44	4,251,628.96	0	1.300	4,266,039.60
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		2.388	4/30/2020	4,875.00	5,000,000.00	0	1.170	5,016,500.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		1.409	4/30/2020	4,541.67	5,000,000.00	0	1.090	5,031,250.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.290	4/30/2020	5,206.67	1,776,944.62	0	1.350	1,789,656.00
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		0.580	5/11/2020	5,129.17	1,000,000.00	0	1.231	1,005,090.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		1.564	5/11/2020					

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF December 31, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		1.145	5/14/2020	31,700.00	3,231,565.13	0	1.297	3,257,682.20
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		2.095	5/14/2020	31,700.00	3,276,658.55	0	1.397	3,306,214.90
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		3.020	5/14/2020	25,800.00	2,693,731.75	0	1.548	2,720,197.20
ROA 2.0 2-1-24	77007BBC6	2.000%	2,605,000.00	2/1/2024		2.035	5/14/2020	21,708.33	2,650,021.79	0	1.151	2,658,272.25
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		2.983	5/14/2020	31,291.67	3,839,062.48	0	1.250	3,838,285.90
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		0.580	5/19/2020	4,841.67	1,000,000.00	0	1.162	1,004,360.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		0.416	6/4/2020	1,691.67	1,019,109.88	0	1.020	1,020,663.70
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		1.402	6/4/2020	3,441.67	2,091,735.83	0	1.070	2,094,199.10
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		2.368	6/4/2020	3,508.33	2,148,690.72	0	1.120	2,139,185.20
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		3.349	6/8/2020	2,854.50	2,636,115.27	0	0.846	2,599,826.70
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		3.349	6/8/2020	5,500.01	5,078,670.99	0	0.849	5,009,300.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		1.617	6/16/2020	11,666.67	1,043,751.01	0	0.837	1,044,240.00
FOR 5.0 3-1-23	346766VM6	5.000%	1,000,000.00	3/1/2023		1.131	6/17/2020	16,666.67	1,045,120.45	0	1.073	1,049,960.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		2.035	6/29/2020	9,375.00	1,153,170.81	0	0.780	1,144,518.75
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		2.983	6/29/2020	21,333.33	2,646,518.64	0	0.880	2,610,560.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		2.486	7/7/2020	15,111.11	1,080,217.73	0	0.879	1,075,240.00
DALUTL 0.857 10-1-24	23542JCN8	0.857%	1,000,000.00	10/1/2024		2.718	7/7/2020	2,142.50	1,000,000.00	0	0.857	992,920.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		3.023	7/8/2020	12,500.00	1,132,352.83	0	0.839	1,118,040.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		2.138	7/8/2020	12,500.00	1,094,431.82	0	0.739	1,088,060.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		3.127	7/15/2020	0.00	3,070,279.18	0	1.394	3,055,326.50
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		2.474	7/15/2020	14,455.83	1,170,127.83	0	0.650	1,156,661.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		2.601	7/15/2020	15,225.00	2,577,296.33	0	0.650	2,539,925.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		3.374	7/14/2020	691.67	1,000,000.00	0	0.830	982,320.00
YSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		1.621	7/22/2020	0.00	983,197.57	0	1.055	987,340.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		2.501	7/22/2020	4,772.50	1,000,000.00	0	1.035	997,100.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		3.461	7/22/2020	5,233.61	1,000,000.00	0	1.135	991,720.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		2.125	7/30/2020	0.00	975,581.47	0	1.177	979,540.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		2.895	7/30/2020	18,888.89	1,126,917.54	0	0.848	1,112,350.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		1.621	8/19/2020	0.00	986,694.91	0	0.832	986,550.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		2.125	8/20/2020	0.00	1,471,283.73	0	0.918	1,469,235.00
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		3.127	8/20/2020	0.00	1,356,578.93	0	1.018	1,336,678.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		2.895	8/20/2020	44,388.89	2,654,681.56	0	0.768	2,614,022.50
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		1.910	9/8/2020	506.25	1,350,000.00	0	0.450	1,335,973.50
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		2.896	9/8/2020	916.67	2,000,000.00	0	0.550	1,958,780.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		2.076	9/15/2020	7,276.00	1,028,914.89	0	0.550	1,017,940.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		1.125	9/17/2020	0.00	1,166,306.23	0	0.664	1,166,739.75
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		2.125	9/17/2020	0.00	1,978,418.86	0	0.869	1,969,642.35
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		3.127	9/17/2020	0.00	970,422.75	0	0.969	951,830.00
ARS 2.0 7-1-24	041042LT5	2.000%	1,070,000.00	7/1/2024		2.431	9/30/2020	10,700.00	1,108,371.38	0	0.550	1,091,892.20
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		2.655	10/1/2020	2,180.00	2,168,494.96	0	0.500	2,127,156.80
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		1.159	10/1/2020	5,233.33	1,580,929.09	0	0.400	1,570,486.70
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		1.993	10/6/2020	10,860.00	5,419,224.51	0	0.500	5,361,256.20
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		3.388	10/23/2020	4,583.34	9,966,315.71	0	0.650	9,730,500.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		2.720	10/29/2020	2,005.00	1,000,000.00	0	0.802	989,310.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		3.691	10/29/2020	2,130.00	1,000,000.00	0	0.852	979,260.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		2.512	11/3/2020	8,333.33	1,030,502.23	0	0.800	1,020,860.00
HUN 2.0 9-1-25	447025SS7	2.000%	2,000,000.00	9/1/2025		3.535	11/3/2020	13,333.33	2,089,909.99	0	0.750	2,046,880.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		2.595	11/3/2020	33,333.33	5,184,401.75	0	0.600	5,114,200.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		2.679	11/4/2020	6,250.00	1,301,040.84	0	0.500	1,278,475.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		2.679	11/4/2020	6,275.00	1,306,245.00	0	0.500	1,283,588.90
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		3.618	11/4/2020	7,050.00	1,480,187.05	0	0.650	1,443,543.90
RCNSCD 3.0 2-15-25	763261AZ4	3.000%	2,000,000.00	2/15/2025		2.978	11/10/2020	22,666.67	2,138,050.83	0	0.751	2,102,140.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		2.236	11/12/2020	6,699.00	4,620,000.00	0	0.580	4,563,913.20
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		3.570	11/17/2020	2,867.33	1,000,000.00	0	0.759	979,100.00
CLES CD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		2.010	11/17/2020	37,777.78	2,174,307.43	0	0.834	2,168,600.00
CLES CD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		1.087	11/17/2020	18,888.89	1,048,911.09	0	0.614	1,049,100.00
CLES CD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		2.895	11/17/2020	28,333.33	1,687,452.10	0	0.914	1,660,785.00
CLES CD (SER A) 5.0 2	184541CS7	5.000%	1,250,000.00	2/15/2025		2.895	11/17/2020	23,611.11	1,410,838.86	0	0.804	1,390,437.50
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		3.365	11/20/2020	5,416.67	6,565,488.45	0	0.700	6,428,110.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		2.403	11/20/2020	1,604.17	3,500,000.00	0	0.550	3,452,855.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		3.444	12/2/2020	5,746.00	1,360,000.00	0	0.845	1,338,580.00
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		0.999	12/3/2020	2,265.00	1,000,000.00	0	0.453	998,350.00
LANS CD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		2.940	12/3/2020	27,343.89	3,089,424.01	0	0.600	3,022,639.60
LANS CD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		2.940	12/3/2020	27,297.78	3,084,214.18	0	0.600	3,017,542.40
ENEWPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		0.496	12/23/2020	22,147.50	1,519,492.70	0	0.350	1,518,750.

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF December 31, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
MSLSCD 0.00 2-15-22	572682RS3	0.000%	1,000,000.00	2/15/2022		0.126	2/11/2021	0.00	999,606.07	0	0.313	999,760.00
MSLSCD 0.00 2-15-23	572682RT1	0.000%	1,000,000.00	2/15/2023		1.125	2/11/2021	0.00	995,369.26	0	0.413	994,100.00
MSLSCD 0.00 2-15-25	572682RV6	0.000%	1,000,000.00	2/15/2025		3.127	2/11/2021	0.00	973,231.22	0	0.873	953,280.00
JERDEV 1.50 5-26-22	476637AM5	1.500%	5,000,000.00	5/26/2022		0.400	5/26/2021	44,791.67	5,023,733.27	0	0.320	5,020,350.00
WCCSCD 0.938 8-1-25	9523474V1	0.938%	3,625,000.00	8/1/2025		3.519	6/17/2021	14,167.71	3,646,695.43	0	0.768	3,557,647.50
SMTSCD 3.22 9-1-24	799017KY3	3.220%	1,000,000.00	9/1/2024		2.556	8/5/2021	10,733.33	1,071,891.44	0	0.499	1,056,760.00
FLSPOL 2.0 1-15-23	343246EL4	2.000%	1,000,000.00	1/15/2023		1.024	9/2/2021	9,222.22	1,018,495.82	0	0.220	1,015,100.00
COLWTR 1.932 2-1-23	198504Z8	1.932%	1,500,000.00	2/1/2023		1.069	10/8/2021	12,075.00	1,526,447.32	0	0.300	1,521,015.00
HIDUTL 4.0 9-1-23	429335LP5	4.000%	1,000,000.00	9/1/2023		1.617	10/14/2021	8,555.56	1,060,314.97	0	0.366	1,051,750.00
TXS 2.515 10-1-22	8827237L7	2.515%	1,500,000.00	10/1/2022		0.744	10/14/2021	9,431.25	1,526,585.75	0	0.150	1,523,295.00
BRE 1.0 11-10-22	107727WA3	1.000%	3,390,000.00	11/10/2022		0.856	11/10/2021	4,802.50	3,413,294.95	0	0.200	3,406,577.10
Subtotal Municipal Bonds		2.155%	309,010,000.00	1/5/2024		1.981		1,975,041.58	314,253,443.51	1.218		313,970,773.15
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	1/1/2022		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar360 Cash Rese		0.013%	588,914,696.01	1/1/2022		0.003	7/31/2019	0.00	588,914,696.01	0	0.013	588,914,696.01
Subtotal Money Market Mutual Funds		0.134%	588,914,696.01	1/1/2022		0.003		0.00	588,914,696.01	0.013		588,914,696.01
TOTAL FUND 9900		1.053%	4,991,968,735.88	9/20/2023		1.694		8,292,263.17	5,021,558,101.42	0.702		5,014,151,974.63

INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901
AS OF December 31, 2021

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		0.126	3/20/2019	18,888.89	1,004,049.44	0	1.640	1,005,160.00
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		1.170	3/18/2020	19,286.11	1,369,146.41	0	1.180	1,384,146.00
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		0.905	3/18/2020	6,250.00	1,547,455.19	0	1.470	1,565,175.00
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		1.503	8/18/2020	55,000.00	2,395,702.32	0	0.350	2,390,872.00
Subtotal Municipal Bonds		5.361%	6,010,000.00	2/7/2023		1.065		99,425.00	6,316,353.36	1.009		6,345,353.00
TOTAL FUND 9901		5.361%	6,010,000.00	2/7/2023		1.065		99,425.00	6,316,353.36	1.009		6,345,353.00

INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902

AS OF December 31, 2021

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
Treasury Bills												
B .045 1-11-22	912796Q69	0.05%	4,000,000.00	1/11/2022		0.03	11/18/2021	0	3,999,948.78	0	0.045	4,000,000.00
B 0.054 4-14-22	912796P29	0.05%	4,000,000.00	4/14/2022		0.285	12/29/2021	0	3,999,376.00	0	0.054	3,999,160.00
Subtotal Treasury Bills		0.050%	8,000,000.00	2/26/2022		0.157		0.00	7,999,324.78	0.050		7,999,160.00
TOTAL FUND 9902		0.050%	8,000,000.00	2/26/2022		0.157		0.00	7,999,324.78	0.050		7,999,160.00
GRAND TOTALS		1.056%	5,005,978,735.88	9/18/2023		1.690		8,391,688.17	5,035,873,779.56	0.701		5,028,496,487.63

Appendix II

Investments by Sector and Maturity as of September 30, 2021

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

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 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		0.746	10/25/2017	110,563.86	24,947,272.47	0	2.047	25,310,500.00
T 2.0 11-15-21	912828RR3	2.000%	25,000,000.00	11/15/2021		0.126	3/7/2018	188,858.70	24,985,081.54	0	2.499	25,059,250.00
T 2.0 10-31-21	912828F96	2.000%	25,000,000.00	10/31/2021		0.085	3/14/2018	209,239.13	24,989,483.01	0	2.522	25,039,500.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		0.858	2/12/2019	231,487.77	25,989,086.92	0	2.496	26,554,750.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		2.014	6/17/2019	300,781.25	25,509,092.92	0	1.852	26,329,000.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		1.627	9/10/2019	231,045.08	25,504,185.08	0	1.500	26,048,750.00
T 2.125 5-15-22	912828U9	2.125%	20,000,000.00	5/15/2022		0.620	9/13/2019	160,529.89	20,052,020.82	0	1.695	20,256,200.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		2.059	9/16/2019	207,744.57	20,399,383.60	0	1.770	21,029,600.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.535	9/27/2019	236,073.37	25,572,828.91	0	1.590	26,343,750.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.677	12/10/2019	126,358.70	25,205,050.00	0	1.689	26,042,000.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.686	12/13/2019	110,563.86	25,004,722.31	0	1.743	25,877,000.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.535	12/18/2019	236,073.37	25,472,422.10	0	1.748	26,343,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.059	12/19/2019	259,680.71	25,526,273.45	0	1.721	26,287,000.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		3.008	1/14/2021	156,929.35	25,914,772.72	0	0.306	25,728,500.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.687	1/14/2021	110,563.86	26,020,836.43	0	0.258	25,877,000.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		3.008	1/15/2021	156,929.35	25,910,665.33	0	0.311	25,728,500.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.687	1/21/2021	110,563.86	26,034,332.07	0	0.239	25,877,000.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.946	1/21/2021	1,030.22	25,911,512.42	0	0.277	25,725,500.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.679	1/21/2021	126,358.70	26,206,850.88	0	0.237	26,042,000.00
T 1.5 11-30-24	912828YY6	1.500%	25,000,000.00	11/30/2024		3.091	1/29/2021	126,024.59	25,958,101.90	0	0.283	25,725,500.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.733	1/29/2021	15,794.84	24,898,053.05	0	0.360	24,547,750.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.946	2/1/2021	1,030.22	25,930,219.22	0	0.253	25,725,500.00
T 2.0 4-30-24	912828X70	2.000%	25,000,000.00	4/30/2024		2.512	2/11/2021	209,239.13	26,154,652.88	0	0.205	26,009,750.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		2.871	2/12/2021	26,761.05	25,726,140.53	0	0.249	25,535,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.133	2/19/2021	31,506.15	24,833,054.26	0	0.538	24,514,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.133	2/19/2021	31,506.15	24,831,350.75	0	0.539	24,514,750.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		4.061	2/26/2021	26,154.89	24,518,872.59	0	0.730	24,419,000.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.091	2/26/2021	126,024.59	25,798,242.06	0	0.481	25,725,500.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.687	2/26/2021	110,563.86	25,918,586.70	0	0.404	25,877,000.00
T 1.5 11-30-24	912828YY6	1.500%	25,000,000.00	11/30/2024		3.091	2/26/2021	126,024.59	25,766,970.70	0	0.520	25,725,500.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.687	3/12/2021	110,563.86	25,908,112.44	0	0.419	25,877,000.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.732	3/18/2021	15,794.84	24,577,142.17	0	0.709	24,547,750.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.679	3/18/2021	126,358.70	26,068,710.94	0	0.433	26,042,000.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.372	3/5/2021	10,704.42	24,700,025.31	0	0.778	24,568,250.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.372	3/8/2021	10,704.42	24,636,319.10	0	0.837	24,568,250.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.372	3/9/2021	10,704.42	24,629,187.87	0	0.844	24,568,250.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.119	4/29/2021	23,607.34	24,995,925.74	0	0.258	24,964,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.119	5/13/2021	23,607.34	25,009,927.67	0	0.231	24,964,000.00
T 1.375 6-30-23	912828S35	1.375%	25,000,000.00	6/30/2023		1.730	5/13/2021	86,871.60	25,522,942.95	0	0.176	25,498,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.119	5/14/2021	23,607.34	25,010,766.74	0	0.230	24,964,000.00
T 2.0 11-30-22	912828M80	2.000%	25,000,000.00	11/30/2022		1.152	5/17/2021	168,032.79	25,551,479.79	0	0.106	25,545,000.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.600	5/19/2021	165,251.35	25,648,200.76	0	0.149	25,622,000.00
T .125 12-31-22	91282CB2D2	0.125%	25,000,000.00	12/31/2022		1.249	5/19/2021	7,897.42	25,003,020.56	0	0.115	24,993,250.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.713	5/20/2021	165,845.79	26,070,735.54	0	0.170	26,039,000.00
T 2.75 11-15-13	912828WE6	2.750%	25,000,000.00	11/15/2023		2.060	5/20/2021	259,680.70	26,335,550.73	0	0.225	26,287,000.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.713	5/20/2021	165,845.79	26,072,351.76	0	0.167	26,039,000.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.600	5/21/2021	165,251.36	25,647,595.81	0	0.150	25,622,000.00
T 1.625 8-31-22	9128282S8	1.625%	25,000,000.00	8/31/2022		0.913	5/21/2021	34,789.36	25,353,768.65	0	0.079	25,349,500.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/23/2023		1.622	5/27/2021	165,251.35	25,651,310.70	0	0.162	25,622,000.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.060	6/1/2021	259,680.71	26,344,235.03	0	0.209	26,287,000.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.060	6/1/2021	259,680.71	26,346,659.01	0	0.205	26,287,000.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.133	6/17/2021	31,506.15	24,574,290.78	0	0.792	24,514,750.00
T 2.25 11-15-24	912828G38	2.250%	25,000,000.00	11/15/2024		3.014	6/17/2021	212,466.04	26,350,444.20	0	0.503	26,311,500.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.133	6/17/2021	31,506.15	24,577,031.39	0	0.789	24,514,750.00
T 0.125 10-15-23	91282CAP6	0.125%	25,000,000.00	10/15/2023		2.039	6/18/2021	14,429.64	24,895,453.77	0	0.331	24,910,250.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.119	6/18/2021	23,607.34	24,953,497.88	0	0.338	24,964,000.00
T 2.125 12-31-22	912828N30	2.125%	25,000,000.00	12/31/2022		1.235	6/24/2021	134,256.11	25,607,113.96	0	0.177	25,616,250.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.712	6/18/2021	165,845.79	26,050,446.95	0	0.215	26,039,000.00
T .125 6-30-23	91282CCK5	0.125%	10,000,000.00	6/30/2023		1.748	7/23/2021	3,158.97	9,986,957.44	0	0.200	9,982,000.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

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 0.125 6-30-22	912828ZX1	0.125%	20,000,000.00	6/30/2022		0.750	9/16/2021	6,317.93	20,008,917.68	0	0.065	20,006,200.00
B 0.05 10-21-21	912796G60	0.050%	20,000,000.00	10/21/2021		0.057	9/17/2021	0.00	19,999,416.67	0	0.050	19,999,200.00
B 0.055 11-2-21	912796M63	0.055%	20,000,000.00	11/2/2021		0.090	9/17/2021	0.00	19,998,991.63	0	0.055	19,998,800.00
B 0.05 10-26-21	912796M55	0.050%	20,000,000.00	10/26/2021		0.071	9/20/2021	0.00	19,999,277.78	0	0.050	19,999,400.00
B 0.055 10-21-21	912796G60	0.055%	20,000,000.00	10/21/2021		0.057	9/20/2021	0.00	19,999,358.33	0	0.055	19,999,200.00
Subtotal Treasury Notes		1.530%	1,550,000,000.00	1/23/2024		2.274		6,984,831.39	1,577,575,285.35	0.649		1,580,929,350.00
Commerical Paper												
TDBANK 0.18 2-10-22	89119BBA3	0.180%	40,000,000.00	2/10/2022		0.364	2/10/2021	0.00	39,973,523.70	0	0.180	39,985,200.00
MUFGBK 0.15 11-8-21	62479LY82	0.150%	50,000,000.00	11/8/2021		0.107	2/11/2021	0.00	49,992,051.91	0	0.150	49,997,000.00
TOYCC 0.19 11-12-21	89233GYC4	0.190%	50,000,000.00	11/12/2021		0.118	2/16/2021	0.00	49,988,873.37	0	0.190	49,996,500.00
TDBANK 0.2 11-15-21	89119AYF9	0.200%	50,000,000.00	11/15/2021		0.126	3/12/2021	0.00	49,987,445.17	0	0.200	49,996,500.00
TDBANK 0.2 12-20-21	89119AZL5	0.200%	50,000,000.00	12/20/2021		0.222	3/19/2021	0.00	49,977,693.28	0	0.200	49,993,500.00
TDBANK 0.22 3-10-22	89119BCA2	0.220%	35,000,000.00	3/10/2022		0.441	3/25/2021	0.00	34,965,678.00	0	0.220	34,982,850.00
TOYCC .21 12-6-21	89233GZ66	0.210%	50,000,000.00	12/6/2021		0.183	3/26/2021	0.00	49,980,672.69	0	0.210	49,994,500.00
BMOCHI 0.19 1-31-22	06366HAX5	0.190%	25,000,000.00	1/31/2022		0.337	5/6/2021	0.00	24,983,836.81	0	0.190	24,991,500.00
TOYCC .16 12-9-21	89233GZ90	0.160%	50,000,000.00	11/9/2021		0.110	5/14/2021	0.00	49,989,817.96	0	0.187	49,994,500.00
MUFGBK 0.09 12-22-21	62479LZN8	0.090%	50,000,000.00	12/22/2021		0.227	6/3/2021	0.00	49,989,691.09	0	0.090	49,993,000.00
BMOCHI 0.14 2-18-22	06366HB5J	0.140%	50,000,000.00	2/18/2022		0.386	8/19/2021	0.00	49,972,617.65	0	0.140	49,980,500.00
MUFGBK 0.10 11-18-21	62479LYJ8	0.100%	50,000,000.00	11/18/2021		0.134	8/20/2021	0.00	49,993,247.86	0	0.100	49,996,000.00
TDBANK 0.10 11-18-21	89119AYJ1	0.100%	50,000,000.00	11/18/2021		0.134	8/20/2021	0.00	49,993,247.86	0	0.100	49,996,000.00
MUFGBK 0.09 11-24-21	62479LYQ2	0.090%	40,000,000.00	11/24/2021		0.151	8/26/2021	0.00	39,994,500.00	0	0.090	39,996,400.00
BMOCHI 0.1 12-3-21	06366GZ36	0.100%	50,000,000.00	12/3/2021		0.175	9/2/2021	0.00	49,991,111.11	0	0.100	49,995,000.00
BMOCHI 0.1 12-3-21	06366GZ36	0.100%	50,000,000.00	12/3/2021		0.175	9/3/2021	0.00	49,991,111.11	0	0.100	49,995,000.00
TOYCC 0.09 12-1-21	89233GZ17	0.090%	50,000,000.00	12/1/2021		0.170	9/9/2021	0.00	49,992,250.00	0	0.090	49,995,000.00
Subtotal Commerical Paper		0.145%	790,000,000.00	12/11/2021		0.200		0.00	789,757,369.57	0.147		789,878,950.00
Mortgage-Backed Securities												
FGG12369 5.5 10-01-2	3128M1QW2	5.500%	14.86	10/1/2021		0.042	10/17/2006	0.07	14.86	0	5.472	14.91
FNCI 5.5 11-01-21	31410VVE7	5.500%	1,883.92	11/1/2021		0.111	11/16/2006	8.63	1,883.92	0	5.487	1,886.21
FGG18157 5.5 12-01-2	3128MMET74	5.500%	2,938.80	12/1/2021		0.125	1/17/2007	13.47	2,937.80	0	5.472	2,947.65
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	4,514.56	2/1/2022		0.208	2/15/2007	20.69	4,514.56	0	5.559	4,535.05
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	2,768.86	2/1/2022		0.208	3/19/2007	12.69	2,768.86	0	5.462	2,777.23
FN938603 5.5 05-01-2	31412YGL0	5.500%	5,714.96	5/1/2022		0.360	5/17/2007	26.19	5,714.96	0	5.434	5,754.36
FGG12692 5.5 06-01-22	3128MBF93	5.500%	11,706.57	6/1/2022		0.373	6/18/2007	53.65	11,706.57	0	5.457	11,804.04
FGJ05038 5.5 07-01-2	3128PGCS38	5.500%	12,130.80	7/1/2022		0.414	6/18/2007	55.60	12,130.80	0	5.561	12,198.32
FGG12718 5.5 07-01-2	3128MBG35	5.500%	8,667.63	7/1/2022		0.414	7/17/2007	39.73	8,667.63	0	5.632	8,743.34
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	26,775.02	8/1/2022		0.455	9/18/2007	122.72	26,775.02	0	5.569	27,125.96
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	5,588.67	8/1/2022		0.455	9/18/2007	27.94	5,588.67	0	5.872	5,626.58
FGJ05665 5.5 10-01-2	3128PHBJ1	5.500%	13,495.76	10/1/2022		0.537	10/16/2007	61.86	13,495.76	0	5.534	13,582.42
FGGI12956 5.0 01-01-	3128MBQH3	5.000%	10,710.08	1/1/2023		0.660	12/17/2007	44.63	10,707.54	0	4.982	11,153.02
FGCI 4.5 02-01-23	3128PJYJ3	4.500%	7,447.44	2/1/2023		0.701	2/19/2008	27.93	7,445.76	0	4.481	7,790.28
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	29,824.50	3/1/2023		0.741	3/18/2008	124.27	29,824.50	0	4.949	31,081.45
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	3,880.32	4/1/2023		0.783	4/17/2008	14.55	3,880.32	0	4.610	4,059.10
FGG13072 5.0 04-01-2	3128MBT56	5.000%	23,855.10	4/1/2023		0.782	3/18/2008	99.40	23,855.10	0	5.077	24,863.22
FNCI 5.0 5-1-23	31412MRU4	5.000%	50,931.92	5/1/2023		0.851	5/19/2008	212.22	50,931.92	0	5.021	53,074.69
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	74,496.56	6/1/2023		0.862	6/17/2008	341.44	74,496.56	0	5.347	76,713.56
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	74,908.85	6/1/2023		0.862	7/17/2008	343.33	74,908.85	0	5.518	77,138.16
FGJ08476 5.5 08-01-2	3128PLMZ2	5.500%	92,655.36	8/1/2023		0.942	8/18/2008	424.67	92,655.36	0	5.564	95,526.61
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	39,565.55	7/1/2023		0.903	9/16/2008	164.86	39,565.55	0	4.842	41,246.44
FCCI 6.0 9-1-22	3128MB4G9	5.500%	8,688.62	9/1/2022		0.496	11/18/2008	39.82	8,688.62	0	5.352	8,752.26
FCCI 4.5 04-01-23	3128PKRH9	4.500%	22,307.89	4/1/2023		0.783	12/16/2008	83.65	22,307.89	0	4.254	23,375.86
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	82,722.80	1/1/2024		1.149	1/20/2009	275.74	82,722.80	0	3.691	87,593.00
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	36,108.56	1/1/2024		1.149	2/20/2009	120.36	36,108.56	0	3.800	38,234.40
FCCI 4.0 03-01-24	3128MMKQ5	4.000%	63,171.60	3/1/2024		1.230	3/17/2009	210.57	63,171.60	0	3.826	66,894.99
FCCI 4.0 05-01-24	3128PMUV0	4.000%	126,031.52	5/1/2024		1.310	4/16/2009	420.11	126,031.52	0	3.744	133,465.83
FCCI 4.0 05-01-24	3128MMK2W	4.000%	74,887.28	5/1/2024		1.310	5/18/2009	249.62	74,887.28	0	3.790	79,314.39
FGCI 4.0 06-01-24	3128MMK28	4.000%	111,091.84	6/1/2024		1.350	6/16/2009	370.31	111,091.84	0	4.051	117,678.70
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	34,692.33	7/1/2024		1.391	7/16/2009	115.64	34,692.33	0	3.842	36,742.81
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	184,002.88	7/1/2025		1.869	12/20/2010	613.34	184,002.88	0	3.619	195,064.85
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	31,757.60	8/1/2025		1.908	6/18/2013	105.86	31,757.60	0	3.025	33,642.89

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Subtotal Mortgage-Backed Securities		4.543%	1,279,939.01	9/6/2022		0.936		4,845.56	1,279,933.79	4.382		1,340,402.58
Agency Notes												
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.170	2/12/2019	233,333.33	25,119,188.77	0	2.576	25,856,750.00
FNMA 2.0 10-5-22	3135GOT78	2.000%	25,000,000.00	10/5/2022		0.999	2/21/2019	244,444.44	24,867,547.27	0	2.550	25,483,250.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		0.663	2/28/2019	214,166.67	25,000,000.00	0	2.570	25,415,000.00
FAMCA 2.57 5-2-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		0.583	2/28/2019	265,923.61	25,000,000.00	0	2.570	25,364,500.00
FNMA 1.375 10-7-21	3135GQQ89	1.375%	25,000,000.00	10/7/2021		0.019	3/11/2019	166,145.83	24,994,937.83	0	2.474	25,005,500.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.170	3/12/2019	233,333.33	25,145,476.98	0	2.484	25,856,750.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.170	3/13/2019	186,666.67	20,119,967.06	0	2.468	20,685,400.00
FAMCA 2.5 6-1-22	31422BBD4	2.500%	25,000,000.00	6/1/2022		0.663	3/18/2019	208,333.33	25,000,000.00	0	2.500	25,403,500.00
FHLB 2.875 12-10-21	3130AOEN6	2.875%	20,000,000.00	12/10/2021		0.194	3/19/2019	177,291.67	20,015,709.72	0	2.453	20,107,200.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.170	3/25/2019	186,666.67	20,166,500.67	0	2.266	20,685,400.00
FNMA 2.0 10-5-22	3135GOT78	2.000%	25,000,000.00	10/5/2022		0.999	3/27/2019	244,444.44	24,956,227.69	0	2.181	25,483,250.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		1.153	3/29/2019	185,833.33	25,000,000.00	0	2.230	25,602,000.00
FHLB 2.5 3-11-22	313378WG2	2.500%	15,000,000.00	3/11/2022		0.444	4/9/2019	20,833.33	15,008,266.99	0	2.370	15,163,800.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.660	6/11/2019	165,277.78	25,046,201.04	0	2.011	25,789,000.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.660	6/11/2019	165,277.78	25,045,217.77	0	2.013	25,789,000.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		0.689	6/12/2019	163,802.08	25,032,492.24	0	1.931	25,355,000.00
FNMA 2.875 9-12-23	3135GOU43	2.875%	25,000,000.00	9/12/2023		1.908	6/17/2019	37,934.03	25,447,242.22	0	1.914	26,266,750.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		1.890	6/19/2019	50,555.56	25,386,627.69	0	1.960	26,195,000.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		2.179	6/20/2019	72,322.22	10,218,220.18	0	1.813	10,544,900.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		1.730	6/26/2019	116,722.22	25,000,000.00	0	1.910	25,728,750.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		1.713	6/26/2019	116,770.83	24,974,613.92	0	1.831	25,650,750.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		0.689	7/22/2019	131,041.67	20,034,565.47	0	1.867	20,284,000.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		1.660	7/23/2019	132,222.22	20,088,740.02	0	1.851	20,631,200.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		0.678	7/30/2019	134,166.67	20,023,896.32	0	1.919	20,275,200.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		2.002	7/31/2019	84,733.33	9,995,854.82	0	1.881	10,309,900.00
FAMCA 1.91 4-3-23	31422BJS0	1.910%	25,000,000.00	4/3/2023		1.480	8/6/2019	236,097.22	25,000,000.00	0	1.910	25,645,500.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		1.949	9/9/2019	7,150.00	15,000,000.00	0	1.560	15,372,750.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		1.904	9/11/2019	37,934.03	25,357,520.55	0	1.610	26,009,000.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		1.904	9/12/2019	22,760.42	15,198,405.24	0	1.667	15,605,400.00
FAMCA 1.79 27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.967	9/30/2019	4,722.22	25,000,000.00	0	1.700	25,694,750.00
FAMCA 1.79 27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.967	9/30/2019	4,722.22	25,000,000.00	0	1.700	25,694,750.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		3.016	11/7/2019	136,000.00	20,000,000.00	0	1.700	20,686,800.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		3.016	11/7/2019	68,000.00	10,000,000.00	0	1.700	10,343,400.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		3.066	12/13/2019	123,750.00	15,459,576.91	0	1.747	16,030,800.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		1.783	1/14/2020	83,611.11	25,000,000.00	0	1.720	25,658,750.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		3.370	3/23/2020	9,395.83	11,047,604.29	0	1.100	11,212,630.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		3.428	3/24/2020	5,152.78	25,000,000.00	0	1.060	25,333,750.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		3.540	6/12/2020	41,875.00	15,000,000.00	0	0.670	14,985,900.00
FHLB 5.6 13-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		3.668	6/17/2020	37,500.00	24,983,304.04	0	0.518	24,874,250.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.679	6/19/2020	36,111.11	24,961,527.93	0	0.542	24,806,250.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.679	6/24/2020	28,888.90	19,998,509.06	0	0.502	19,845,000.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.679	6/24/2020	36,111.10	24,993,849.90	0	0.507	24,806,250.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		3.703	6/26/2020	27,444.44	20,000,000.00	0	0.520	19,842,400.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		2.704	6/30/2020	23,800.00	20,025,612.53	0	0.372	19,965,200.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.877	9/8/2020	9,374.99	24,927,649.00	0	0.450	24,607,750.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		3.438	9/10/2020	118,750.00	25,451,377.87	0	0.429	25,206,500.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		3.930	9/16/2020	1,875.00	10,000,000.00	0	0.450	9,868,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.877	9/18/2020	9,375.00	24,960,757.14	0	0.416	24,607,750.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.679	9/18/2020	36,111.11	25,077,424.24	0	0.416	24,806,250.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.679	9/22/2020	28,888.89	20,065,407.97	0	0.411	19,845,000.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		3.954	9/25/2020	2,083.33	24,940,014.51	0	0.436	24,583,750.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		3.954	9/29/2020	1,833.33	21,963,618.04	0	0.417	21,633,700.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.152	12/4/2020	21,527.78	24,994,627.02	0	0.260	24,937,250.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.152	12/4/2020	21,527.78	24,990,545.10	0	0.268	24,937,250.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.152	12/7/2020	21,527.78	24,991,466.35	0	0.266	24,937,250.00
FHLMC 0.25 12-4-23	3137EFA2	0.250%	25,000,000.00	12/4/2023		2.172	12/10/2020	20,312.50	25,001,642.57	0	0.247	24,945,000.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		2.152	1/8/2021	21,527.78	25,003,180.44	0	0.244	24,969,250.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		3.272	1/22/2021	19,791.67	25,028,068.60	0	0.341	24,796,000.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

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 0.25 12-4-23	3137EAF4A2	0.250%	25,000,000.00	12/4/2023		2.172	2/22/2021	20,312.50	25,023,497.52	0	0.207	24,945,000.00
FHLMC 0.25 12-4-23	3137EAF4A2	0.250%	25,000,000.00	12/4/2023		2.172	2/22/2021	20,312.50	25,026,317.24	0	0.202	24,945,000.00
FHLMC 0.25 12-4-23	3137EAF4A2	0.250%	25,000,000.00	12/4/2023		2.172	2/19/2021	20,312.50	25,027,137.77	0	0.200	24,945,000.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	0.402	2/25/2021	7,500.00	25,000,000.00	0.3	0.300	24,966,750.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	0.402	2/25/2021	7,500.00	25,000,000.00	0.3	0.300	24,966,750.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	0.440	3/9/2021	4,583.33	24,998,271.81	0.316	0.303	24,963,750.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	0.440	3/9/2021	4,583.33	24,998,271.81	0.316	0.303	24,963,750.00
FHLB 0.5 4-1-26 1XCA	3130ALUB8	0.500%	25,000,000.00	10/1/2021	10/1/2021	0.003	4/1/2021	62,500.00	25,000,000.00	0.5	0.500	25,000,000.00
FHLB 0.375 5-26-26 1	3130AMN65	0.375%	25,000,000.00	5/26/2026	5/26/2022	0.654	5/26/2021	32,552.08	25,000,000.00	0.375	0.375	25,013,250.00
11TH JUBILEE FIX RTE	46514TLH9	0.730%	10,000,000.00	8/1/2023		1.824	8/1/2021	12,200.00	10,000,000.00	0	0.730	9,998,700.00
FHLB 0.35 8-24-26 1X	3130ANSL5	0.350%	25,000,000.00	8/24/2026	8/24/2022	0.896	8/24/2021	8,993.06	25,000,000.00	0.35	0.350	24,933,000.00
FHLB 0.375 9-1-26 1X	3130ANVU1	0.375%	25,000,000.00	9/1/2026	9/1/2022	0.917	9/1/2021	7,812.50	25,000,000.00	0.375	0.375	25,000,000.00
FHLB 0.37 9-28-26 1X	3130AP6L4	0.370%	25,000,000.00	9/28/2026	9/28/2022	0.992	9/28/2021	770.83	25,000,000.00	0.37	0.370	25,000,000.00
Subtotal Agency Notes		1.299%	1,578,000,000.00	9/7/2023		2.413		5,453,708.99	1,581,182,680.12		1.203	1,595,666,930.00
Municipal Bonds												
ORL 2.1 12-1-21	686356PN0	2.100%	6,325,000.00	12/1/2021		0.170	4/6/2017	44,275.00	6,323,095.05	0	2.290	6,344,481.00
ORL 2.0 12-1-21	686356NY8	2.000%	2,020,000.00	12/1/2021		0.170	7/12/2017	13,466.67	2,019,197.65	0	2.250	2,025,918.60
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		0.828	12/8/2017	5,250.00	1,005,086.95	0	2.500	1,024,280.00
NYC 2.85 3-1-22	64966MW8H	2.850%	3,000,000.00	3/1/2022		0.416	5/7/2018	7,125.00	2,997,642.43	0	3.050	3,032,670.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		0.831	5/18/2018	6,254.15	1,658,292.56	0	3.150	1,698,540.30
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		0.974	5/18/2018	63,500.00	3,200,030.14	0	3.150	3,294,856.25
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		0.832	8/1/2018	3,669.17	1,279,702.03	0	3.220	1,310,967.35
LOS 2.44 9-1-22	544351K9R	2.440%	5,000,000.00	9/1/2022		0.913	1/16/2019	10,166.67	4,986,506.65	0	2.751	5,101,600.00
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.088	1/24/2019	20,100.00	1,999,375.88	0	2.800	2,003,400.00
HON 2.412 11-1-21	438670P96	2.412%	1,935,000.00	11/1/2021		0.088	2/1/2019	19,446.75	1,934,526.21	0	2.715	1,938,289.50
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.088	2/1/2019	20,100.00	1,999,510.29	0	2.715	2,003,400.00
MSS 2.314 11-1-21	605581AG2	2.314%	1,250,000.00	11/1/2021		0.088	2/25/2019	12,052.08	1,249,609.87	0	2.700	1,252,087.50
CASPWR 2.0 5-1-22	13066YVTZ2	2.000%	1,000,000.00	5/1/2022		0.581	2/26/2019	8,333.33	995,980.22	0	2.720	1,010,750.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		0.619	4/17/2019	14,399.00	1,499,914.88	0	2.550	1,521,510.00
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		0.339	8/28/2019	2,500.00	999,346.58	0	1.700	1,004,560.00
CINWTR 2.568 12-1-21	172311KB7	2.568%	1,200,000.00	12/1/2021		0.170	9/26/2019	10,272.00	1,201,506.83	0	1.800	1,204,644.00
SFO 2.0 6-15-22	797646GS8	2.000%	2,000,000.00	6/15/2022		0.703	10/15/2019	11,777.78	2,005,086.87	0	1.630	2,024,700.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		1.779	10/15/2019	15,600.00	2,433,865.54	0	1.730	2,496,803.40
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		1.807	10/16/2019	13,306.67	4,000,000.00	0	1.996	4,121,560.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		1.796	10/17/2019	5,601.15	1,236,143.46	0	1.716	1,269,614.25
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		0.339	10/24/2019	21,070.83	3,908,793.70	0	1.768	3,929,833.60
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		1.107	10/30/2019	18,556.44	2,011,630.90	0	1.920	2,050,320.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		0.832	10/31/2019	3,452.08	1,250,000.00	0	1.657	1,265,387.50
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		1.810	10/31/2019	3,645.83	1,250,000.00	0	1.750	1,281,700.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		2.770	10/31/2019	3,000.00	1,000,000.00	0	1.800	1,033,240.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		2.326	10/31/2019	7,897.63	3,075,663.51	0	2.001	3,177,520.50
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		1.073	11/5/2019	7,364.58	1,009,468.24	0	1.800	1,027,382.10
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		1.929	11/6/2019	46,680.00	3,074,565.28	0	1.820	3,165,870.00
EASUTL 3.2 2-2-23	270618DR9	3.200%	1,000,000.00	2/1/2023		1.313	11/14/2019	5,333.33	1,014,778.82	0	2.050	1,036,180.00
BARSCD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		0.378	11/21/2019	14,924.44	2,942,238.08	0	1.909	2,960,792.40
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		1.346	11/21/2019	16,968.89	3,409,348.30	0	1.970	3,489,154.00
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		2.281	11/21/2019	7,666.67	1,565,531.40	0	2.069	1,624,050.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		1.237	11/26/2019	5,402.50	1,000,000.00	0	2.161	1,024,020.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		2.199	11/26/2019	5,502.50	1,000,000.00	0	2.201	1,038,860.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		0.416	11/26/2019	1,500.83	1,000,000.00	0	1.801	1,006,690.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		1.405	11/26/2019	1,577.50	1,000,000.00	0	1.893	1,022,770.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		2.371	11/26/2019	1,660.83	1,000,000.00	0	1.993	1,035,280.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		0.581	12/4/2019	10,743.19	1,345,832.08	0	1.809	1,358,893.85
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		1.557	12/4/2019	11,833.33	1,423,247.03	0	1.851	1,459,106.80
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		1.807	12/5/2019	8,337.50	2,500,000.00	0	2.001	2,563,250.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		2.759	12/5/2019	13,131.25	3,750,000.00	0	2.101	3,873,075.00
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		1.446	12/1/2019	24,000.00	1,236,998.18	0	1.872	1,267,716.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.493	12/1/2019	20,000.00	1,010,731.47	0	1.804	1,019,190.00
RISWTR 1.784 10-1-21	76221UFZ4	1.784%	2,500,000.00	10/1/2021		0.003	12/18/2019	22,300.00	2,500,000.00	0	1.784	2,500,000.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		0.989	12/18/2019	9,225.00	1,000,000.00	0	1.845	1,015,610.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		1.956	12/18/2019	13,737.60	1,440,000.00	0	1.908	1,480,867.20
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		2.367	12/19/2019	1,780.00	1,000,000.00	0	2.136	1,036,500.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		2.241	3/3/2020	14,718.67	3,382,864.89	0	1.250	3,443,636.80
CINWTR 2.568 12-1-21	172311KB7	2.568%	7,280,000.00	12/1/2021		0.170	3/5/2020	62,316.80	7,298,146.04	0	1.061	7,308,173.60
CAS 2.5 10-1-22	13063DF2	2.500%	1,700,000.00	10/1/2022		0.984	3/18/2020	21,250.00	1,714,939.81	0	1.600	1,738,420.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		2.608	3/19/2020	41,605.00	5,186,632.27	0	1.400	5,276,650.00
CIN 0.87 12-1-21	172217J36	0.870%	1,255,000.00	12/1/2021		0.170	3/19/2020	3,639.50	1,255,000.00	0	0.870	1,256,330.30
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		1.162	3/19/2020	6,224.17	1,925,000.00	0	0.970	1,939,918.75
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		2.064	3/25/2020	19,070.22	2,031,688.28	0	1.750	2,089,100.00
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		2.214	3/25/2020	34,330.78	8,718,102.21	0	1.050	8,804,185.40
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		1.730	3/26/2020	15,457.00	4,083,154.96	0	1.749	4,187,822.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		2.695	3/26/2020	19,675.00	4,970,165.71	0	1.799	5,143,250.00
ROC 3.0 6-1-24	774221F99	3.000%	1,530,000.00	6/1/2024		2.564	4/3/2020	15,300.00	1,597,350.60	0	1.300	1,632,158.10
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		1.790	4/3/2020	8,179.17	1,563,270.85	0	1.280	1,574,794.10
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		1.555	4/6/2020	15,634.79	1,797,380.13	0	1.300	1,825,356.75
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.507	4/6/2020	13,072.57	1,458,429.80	0	1.400	1,489,330.70
LOSUTL 2.657 6-1-23	53945CG7	2.657%	2,000,000.00	6/1/2023		1.631	4/6/2020	17,713.33	2,042,557.00	0	1.350	2,076,040.00
ENEWPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		0.746	4/9/2020	22,147.50	3,028,722.34	0	1.650	3,060,990.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		3.361	4/13/2020	21,240.00	2,038,545.17	0	1.550	2,097,060.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		2.803	4/13/2020	13,833.33	5,226,850.14	0	1.700	5,383,650.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		3.227	4/15/2020	5,417.50	1,534,522.89	0	1.450	1,565,865.00
NYSFAC 2.62 1-15-24	64985HY7	2.620%	2,260,000.00	1/15/2024		2.229	4/15/2020	12,500.31	2,323,889.63	0	1.350	2,360,796.00
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		0.702	4/17/2020	30,365.29	4,263,449.55	0	1.300	4,291,250.40
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		2.626	4/30/2020	19,500.00	5,000,000.00	0	1.170	5,084,400.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		1.653	4/30/2020	18,166.67	5,000,000.00	0	1.090	5,067,300.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.521	4/30/2020	13,016.67	1,778,758.68	0	1.350	1,816,953.60
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		0.833	5/11/2020	2,051.67	1,000,000.00	0	1.231	1,008,970.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		1.816	5/11/2020	2,211.67	1,000,000.00	0	1.327	1,018,230.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		2.780	5/11/2020	2,553.33	1,000,000.00	0	1.532	1,026,600.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		1.398	5/14/2020	7,925.00	3,244,736.67	0	1.297	3,291,474.40
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		2.348	5/14/2020	7,925.00	3,288,954.79	0	1.397	3,360,485.30
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		3.272	5/14/2020	6,450.00	2,702,705.32	0	1.548	2,775,538.20
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		2.288	5/14/2020	8,683.33	2,655,419.60	0	1.151	2,694,143.10
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		3.235	5/14/2020	12,516.67	3,845,874.26	0	1.250	3,905,650.60
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		0.833	5/19/2020	1,936.67	1,000,000.00	0	1.162	1,007,900.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		0.665	6/4/2020	6,766.67	1,021,564.66	0	1.020	1,025,099.25
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		1.640	6/4/2020	13,766.67	2,096,447.74	0	1.070	2,112,082.00
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		2.597	6/4/2020	14,033.33	2,153,206.99	0	1.120	2,170,760.20
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		3.580	6/8/2020	11,418.00	2,639,122.08	0	0.846	2,645,031.60
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		3.580	6/8/2020	22,000.01	5,084,424.29	0	0.849	5,096,400.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		1.870	6/16/2020	2,916.67	1,050,306.37	0	0.837	1,059,370.00
FOR 5.0 3-1-23	346766WM6	5.000%	1,000,000.00	3/1/2023		1.384	6/17/2020	4,166.67	1,054,773.74	0	0.103	1,066,700.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		2.288	6/29/2020	3,750.00	1,156,548.29	0	0.780	1,159,526.25
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		3.236	6/29/2020	8,533.33	2,653,529.46	0	0.880	2,655,872.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		2.739	7/7/2020	5,111.11	1,087,860.20	0	0.879	1,096,950.00
DALUTL 0.857 10-1-24	23542JQN8	0.857%	1,000,000.00	10/1/2024		2.958	7/7/2020	4,285.00	1,000,000.00	0	0.857	1,006,940.00
TXSTRN 5.0 4-1-25	8828280AD4	5.000%	1,000,000.00	4/1/2025		3.206	7/8/2020	25,000.00	1,142,528.01	0	0.839	1,146,040.00
TXSTRN 5.0 4-1-24	8828280AC6	5.000%	1,000,000.00	4/1/2024		2.338	7/8/2020	25,000.00	1,104,915.61	0	0.739	1,112,140.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		3.379	7/15/2020	0.00	3,059,426.00	0	1.394	3,105,965.50
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		2.727	7/15/2020	5,782.33	1,176,909.53	0	0.650	1,178,221.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		2.854	7/15/2020	3,806.25	2,584,537.83	0	0.650	2,580,075.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		3.612	7/14/2020	2,766.67	1,000,000.00	0	0.830	997,690.00
YSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		1.873	7/22/2020	0.00	980,586.38	0	1.055	991,210.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		2.753	7/22/2020	2,185.00	1,000,000.00	0	1.035	1,010,580.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		3.714	7/22/2020	2,396.11	1,000,000.00	0	1.135	1,008,210.00
ARLSCD 0.00 2-15-24	041826M6	0.000%	1,000,000.00	2/15/2024		2.376	7/30/2020	0.00	972,686.49	0	1.177	982,290.00
ARLSCD 5.0 2-15-25	041826N4	5.000%	1,000,000.00	2/15/2025		3.148	7/30/2020	6,388.89	1,137,073.95	0	0.848	1,141,440.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		1.873	8/19/2020	0.00	984,627.23	0	0.832	991,580.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		2.376	8/20/2020	0.00	1,467,879.23	0	0.918	1,471,005.00
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		3.379	8/20/2020	0.00	1,353,080.91	0	1.018	1,349,054.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		3.148	8/20/2020	15,013.89	2,679,063.30	0	0.768	2,680,692.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TOP 1.5 10-1-21	8905684B1	1.500%	10,000,000.00	10/1/2021		0.003	8/18/2020	167,916.67	10,000,000.00	0	0.380	10,000,000.00
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		2.158	9/8/2020	2,025.00	1,350,000.00	0	0.450	1,347,529.50
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		3.141	9/8/2020	3,666.67	2,000,000.00	0	0.550	1,985,440.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		2.329	9/15/2020	2,461.00	1,032,318.13	0	0.550	1,031,610.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		1.377	9/17/2020	0.00	1,164,360.19	0	0.664	1,166,305.00
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		2.376	9/17/2020	0.00	1,974,081.92	0	0.869	1,977,903.85
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		3.379	9/17/2020	0.00	968,040.00	0	0.969	964,900.00
ARS 2.0 7-1-24	041042L75	2.000%	1,070,000.00	7/1/2024		2.681	9/30/2020	5,350.00	1,112,205.68	0	0.550	1,108,594.90
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		2.908	10/1/2020	545.00	2,167,417.11	0	0.500	2,153,556.60
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		1.412	10/1/2020	1,308.33	1,583,267.31	0	0.400	1,577,426.10
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		2.243	10/6/2020	5,430.00	5,417,878.82	0	0.500	5,409,909.00
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		3.631	10/23/2020	18,333.34	9,963,852.34	0	0.650	9,944,300.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		2.963	10/29/2020	7,396.22	1,000,000.00	0	0.802	1,002,940.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		3.930	10/29/2020	7,857.33	1,000,000.00	0	0.852	992,170.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		2.764	11/3/2020	3,333.33	1,033,451.95	0	0.800	1,033,990.00
HUN 2.0 9-1-25	447025S73	2.000%	2,000,000.00	9/1/2025		3.787	11/3/2020	3,333.33	2,096,037.11	0	0.750	2,102,940.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		2.848	11/3/2020	8,333.33	5,201,677.41	0	0.600	5,213,000.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		2.909	11/4/2020	12,500.00	1,305,677.79	0	0.500	1,299,825.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		2.909	11/4/2020	12,550.00	1,310,900.50	0	0.500	1,305,024.30
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		3.841	11/4/2020	14,100.00	1,484,863.88	0	0.650	1,471,081.20
RCNSCD 3.0 2-15-25	7632614Z4	3.000%	2,000,000.00	2/15/2025		3.230	11/10/2020	7,666.67	2,149,098.18	0	0.751	2,147,460.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		2.481	11/12/2020	13,398.00	4,620,000.00	0	0.580	4,613,393.40
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		3.822	11/17/2020	969.83	1,000,000.00	0	0.759	991,510.00
CLESCD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		2.263	11/17/2020	12,777.78	2,194,823.11	0	0.834	2,205,860.00
CLESCD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		1.340	11/17/2020	6,388.89	1,059,789.10	0	0.614	1,062,990.00
CLESCD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		3.148	11/17/2020	9,583.33	1,702,452.70	0	0.914	1,705,185.00
CLESCD (SER A) 5.0 2	184541CS7	5.000%	1,250,000.00	2/15/2025		3.148	11/17/2020	7,986.11	1,423,709.78	0	0.804	1,425,900.00
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		3.601	11/20/2020	21,666.67	6,570,277.69	0	0.700	6,531,655.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		2.649	11/20/2020	6,416.67	3,500,000.00	0	0.550	3,493,595.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		3.694	12/2/2020	2,873.00	1,360,000.00	0	0.845	1,352,084.80
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		1.249	12/3/2020	1,132.50	1,000,000.00	0	0.453	1,001,370.00
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		3.192	12/3/2020	12,518.89	3,099,653.76	0	0.600	3,079,508.30
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		3.192	12/3/2020	12,497.78	3,094,426.68	0	0.600	3,074,315.20
ENEWPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		0.746	12/23/2020	11,073.75	1,529,202.51	0	0.350	1,530,495.00
MSS 3.546 11-1-24	605581LK1	3.546%	5,280,000.00	11/1/2024		2.919	12/23/2020	78,012.00	5,780,874.95	0	0.440	5,734,080.00
TXS 4.123 4-1-25	882722VM0	4.123%	3,335,000.00	4/1/2025		3.252	2/5/2021	68,751.03	3,750,919.73	0	0.524	3,720,192.50
MSLSCD 0.00 2-15-22	572682RS3	0.000%	1,000,000.00	2/15/2022		0.378	2/11/2021	0.00	998,818.21	0	0.313	999,090.00
MSLSCD 0.00 2-15-23	572682RT1	0.000%	1,000,000.00	2/15/2023		1.377	2/11/2021	0.00	994,332.69	0	0.413	994,490.00
MSLSCD 0.00 2-15-25	572682RV6	0.000%	1,000,000.00	2/15/2025		3.379	2/11/2021	0.00	971,074.71	0	0.873	962,320.00
JERDEV 1.50 5-26-22	476637AM5	1.500%	5,000,000.00	5/26/2022		0.652	5/26/2021	26,041.67	5,038,395.30	0	0.320	5,037,500.00
WCCSCD 0.938 8-1-25	952347V41	0.938%	3,625,000.00	8/1/2025		3.772	6/17/2021	5,667.08	3,648,208.28	0	0.768	3,629,640.00
SMTSCD 3.22 9-1-24	799017KY3	3.220%	1,000,000.00	9/1/2024		2.808	8/5/2021	2,683.33	1,078,626.59	0	0.499	1,076,860.00
FLSPOL 2.0 1-15-23	343246EL4	2.000%	1,000,000.00	1/15/2023		1.277	9/2/2021	4,222.22	1,022,938.74	0	0.220	1,022,620.00
Subtotal Municipal Bonds		2.147%	339,385,000.00	10/22/2023		2.020		1,904,969.13	345,095,109.81	1.273		348,351,797.65
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	10/1/2021		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.010%	444,549,581.39	10/1/2021		0.003	7/31/2019	0.00	444,549,581.39	0	0.010	444,549,581.39
Subtotal Money Market Mutual Funds		0.010%	444,549,581.39	10/1/2021		0.003		0.00	444,549,581.39	0.010		444,549,581.39
TOTAL FUND 9900		1.118%	4,703,214,520.40	7/9/2023		1.745		14,348,355.07	4,739,439,960.03	0.737		4,760,717,011.62

INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901
AS OF September 30, 2021

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		0.378	3/20/2019	6,388.89	1,012,195.22	0	1.640	1,017,700.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF September 30, 2021

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		1.423	3/18/2020	2,911.11	1,381,392.92	0	1.180	1,401,451.10
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		1.134	3/18/2020	25,000.00	1,560,371.27	0	1.470	1,584,255.00
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		1.755	8/18/2020	22,000.00	2,426,566.52	0	0.350	2,425,676.00
Subtotal Municipal Bonds		5.366%	6,010,000.00	2/7/2023		1.312		56,300.00	6,380,525.93		1.008	6,429,082.10
TOTAL FUND 9901		5.366%	6,010,000.00	2/7/2023		1.312		56,300.00	6,380,525.93		1.008	6,429,082.10

INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902
AS OF September 30, 2021

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
Treasury Bills												
B 0.015 11-12-21	912796H51	0.02%	4,000,000.00	11/12/2021		0.118	5/27/2021	0	3,999,929.57	0	0.015	3,999,800.00
B 0.045 11-26-21	912796H77	0.05%	4,000,000.00	11/26/2021		0.156	8/12/2021	0	3,999,716.74	0	0.045	3,999,760.00
Subtotal Treasury Bills		0.003%	8,000,000.00	11/18/2021		0.137		0.00	7,999,646.31		0.030	7,999,560.00
TOTAL FUND 9902		0.003%	8,000,000.00	11/18/2021		0.137		0.00	7,999,646.31		0.030	7,999,560.00
GRAND TOTALS		1.121%	4,717,224,520.40	7/8/2023		1.742		14,404,655.07	4,753,820,132.27		0.736	4,775,145,653.72