



QUARTERLY INVESTMENT REPORT

September 30, 2021

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

**Chris Brown
City Controller**

**Charisse Mosely
Deputy City Controller**

**Han Au
Investment Manager**



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

October 28, 2021

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 September 30, 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 September 30, 2021 and June 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 September 30, 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.

Chris Brown
City Controller

Charisse Mosely
Deputy City Controller
Treasury Division

Han Au
Investment Manager
Treasury Division

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**Investment Portfolio Summary
Activity For Quarter Ended
September 30, 2021**

General Pool 9900

	<u>9/30/2021</u>	<u>6/30/2021</u>	<u>Last Quarter Net Change</u>	<u>9/30/2020</u>	<u>Last Year Net Change</u>
Book Value	\$4,739,439,960	\$5,148,688,389	-409,248,429	\$4,744,913,441	-5,473,481
Market Value	\$4,760,717,012	\$5,176,274,854	-415,557,842	\$4,815,237,063	-54,520,051
Market/Book Ratio	1.0045	1.0054	-0.0009	1.0148	-0.0103
Accrued Interest	\$14,348,355	\$9,852,114	4,496,242	\$19,743,270	-5,394,915

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 September 30, 2021, the 3-month average yield was 0.756%. The weighted average maturity (WAM) as of September 30 was 589 days.



Fitch Ratings has assigned its AAf credit rating and S1 volatility rating to the General Pool. The AAf 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

	<u>9/30/2021</u>	<u>6/30/2021</u>	<u>Last Quarter Net Change</u>	<u>9/30/2020</u>	<u>Last Year Net Change</u>
Book Value	\$8,232,070	\$8,137,625	94,445	\$8,140,436	91,634
Market Value	\$8,280,626	\$8,200,250	80,376	\$8,257,472	23,154
Market/Book Ratio	1.0059	1.0077	-0.0018	1.0144	-0.0085
Accrued Interest	\$56,300	\$133,175	-76,875	\$69,800	-13,500

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 September 30, 2021, the 3-month average yield was 1.010%. The WAM was 385 days at September 30, 2021.

**Investment Portfolio Summary
Activity For Quarter Ended
September 30, 2021**

Housing Department Section 108 Pool 9902

	<u>9/30/2021</u>	<u>6/30/2021</u>	<u>Last Quarter Net Change</u>	<u>9/30/2020</u>	<u>Last Year Net Change</u>
Book Value	\$7,999,646	\$7,999,690	-44	\$7,999,920	-274
Market Value	\$7,999,560	\$7,998,960	600	\$7,999,960	-400
Market/Book Ratio	1.0000	0.9999	0.0001	1.0000	0.0000
Accrued Interest	\$0	\$0	0	\$0	0

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

For the quarter ending September 30, 2021, the 3-month average yield was 0.026%. The WAM was 50 days at September 30, 2021.

Investment Portfolio Composition General Pool 9900 Percentages by Market Sector

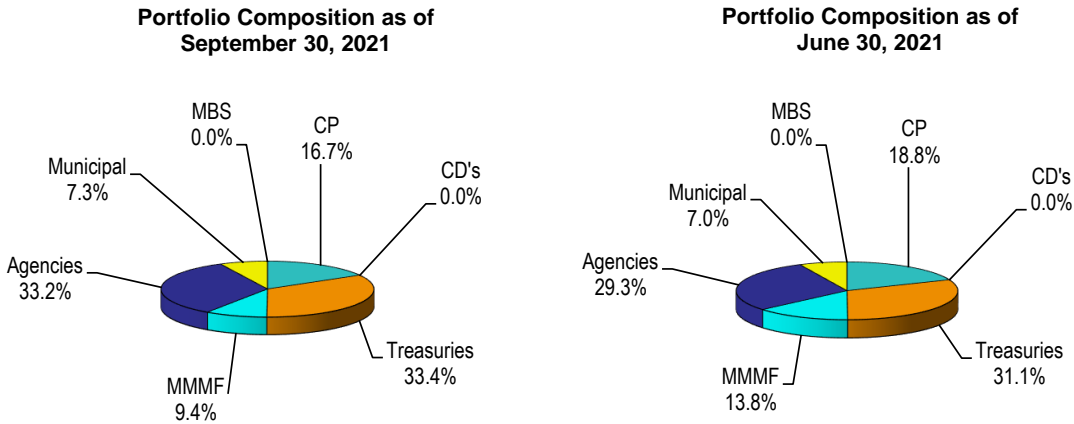


FIGURE 2
Source: City of Houston Controller's Office

Investment Policy Limitations

Money Market Mutual Funds (MMMF)	≤25%
Repurchase Agreements (Repo)	≤15%
Commercial Paper/Banker Acceptances (CP/BA)	≤20%
US Treasury Bills/Notes/Bonds	≥15%
US Agencies	≤85%
Municipal Bonds	≤20%
Mortgage-Backed Securities (MBS) & Collateralized Mortgage Obligations (CMO)	≤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 October 2020 through September 2021

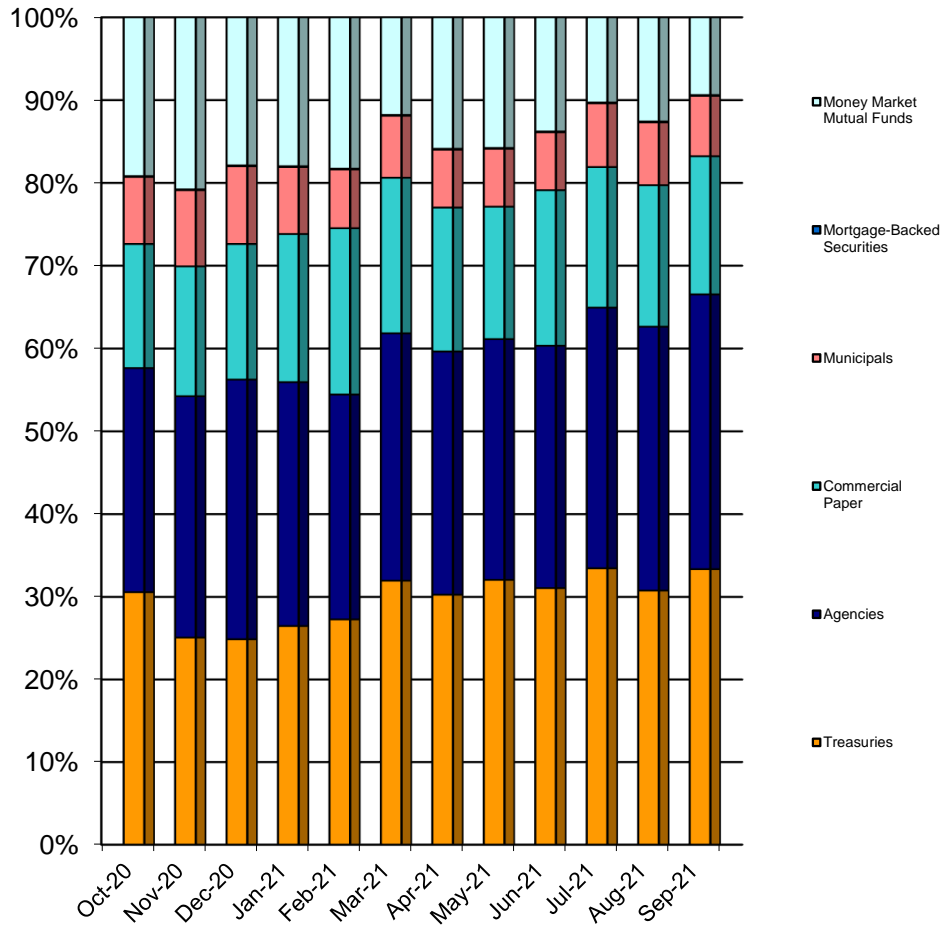
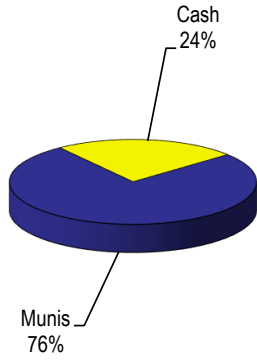


FIGURE 3
Source: City of Houston Controller's Office

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

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



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

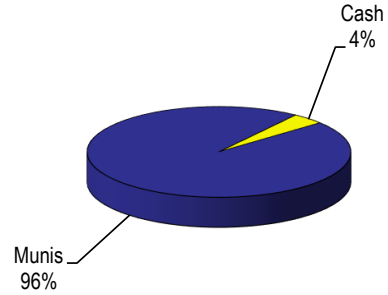


FIGURE 5
Source: City of Houston Controller's Office

Investment Policy Limitations

	<u>Maximum Level</u>
Money Market Mutual Funds (MMMF)	100%
Municipal Notes and Bonds (Including VRDSs)	100%

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 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	9128286U9	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	912828YV6	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	912828YV6	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	91282CBD2	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	5/27/2021	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 .02 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	06366HBJ5	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	3128MME74	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 06-1-22	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	3128PGS38	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	3128PHJ1	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 01-01-2	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	3128PJYV3	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	3128PLM22	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
FGCI 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
FGCI 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
FGCI 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
FGCI 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
FGCI 4.0 05-01-24	3128MMKW2	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	3135G0T78	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	3135G0Q89	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	31422BDT4	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	3130A0EN6	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	3135G0T78	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	3135G0U43	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	3133EKS7	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 1.7 9-27-23	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 9-27-23	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 6-13-25	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	3137EAX3	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	3137EAX3	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	3137EAF2	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	3137EFAA2	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	3137EFAA2	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	3137EFAA2	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 1X	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	64966MWH8	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	41400SRP5	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	544351KR9	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
CASPPWR 2.0 5-1-22	13066YTZ2	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	797646S98	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
AUSPPWR 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 2-1-23	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	12/11/2019	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	12/11/2019	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	13063DDF2	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	774221FS9	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	53945CGZ7	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
ENEPWR 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	197705MJ7	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	1.073	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	23542JQ8	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	882830AD4	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	882830AC6	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 0.0 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
YLSLCD 0.0 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 0.0 2-15-24	0418265M6	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	0418265N4	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 0.0 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 0.0 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 0.0 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
ENEPWR 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	882722VMO	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	9523474V1	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	CUSIP	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	CUSIP	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

Appendix II

Investments by Sector and Maturity as of June 30, 2021

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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		0.996	10/25/2017	1,188.86	24,929,503.48	0	2.047	25,409,250.00
T 2.0 11-15-21	912828RR3	2.000%	25,000,000.00	11/15/2021		0.378	3/7/2018	63,858.70	24,955,244.62	0	2.499	25,177,750.00
T 2.0 10-31-21	912828F96	2.000%	25,000,000.00	10/31/2021		0.337	3/14/2018	84,239.13	24,958,271.28	0	2.522	25,161,250.00
T 1.125 8-31-21	9128282F6	1.125%	25,000,000.00	8/31/2021		0.170	6/7/2018	94,004.76	24,936,428.35	0	2.700	25,044,750.00
T 1.125 8-31-21	9128282F6	1.125%	25,000,000.00	8/31/2021		0.170	6/7/2018	94,004.76	24,936,325.81	0	2.752	25,044,750.00
T 2.125 8-15-21	912828RC6	2.125%	25,000,000.00	8/15/2021		0.126	6/12/2018	199,585.64	24,982,379.78	0	2.712	25,064,750.00
T 2.0 8-31-21	912828D72	2.000%	25,000,000.00	8/31/2021		0.170	6/26/2018	167,119.57	24,973,530.29	0	2.654	25,081,000.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		1.075	2/12/2019	680,939.23	26,274,340.83	0	2.496	26,990,250.00
T 8.125 8-15-21	912810EK0	8.125%	25,000,000.00	8/15/2021		0.126	3/26/2019	763,121.55	25,178,864.18	0	2.261	25,251,000.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		2.264	6/17/2019	121,093.75	25,570,638.99	0	1.852	26,484,500.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		1.877	9/10/2019	58,230.87	25,580,476.25	0	1.500	26,199,250.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		0.870	9/13/2019	54,279.89	20,073,104.15	0	1.695	20,354,600.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		2.309	9/16/2019	70,244.57	20,446,733.21	0	1.770	21,146,800.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.785	9/27/2019	79,823.37	25,627,839.62	0	1.590	26,483,500.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.927	12/10/2019	1,358.70	25,223,839.43	0	1.689	26,146,500.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.936	12/13/2019	1,188.86	25,005,155.04	0	1.743	25,964,750.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.785	12/18/2019	79,823.37	25,517,790.40	0	1.748	26,483,500.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.309	12/19/2019	87,805.71	25,588,666.69	0	1.721	26,433,500.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		3.258	1/14/2021	63,179.35	25,989,448.05	0	0.306	25,799,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.937	1/14/2021	1,188.86	26,114,379.21	0	0.258	25,964,750.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		3.258	1/15/2021	63,179.35	25,985,005.36	0	0.311	25,799,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.937	1/21/2021	1,188.86	26,129,111.51	0	0.239	25,964,750.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		3.175	1/21/2021	94,262.30	25,988,026.24	0	0.277	25,796,000.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.929	1/21/2021	1,358.70	26,317,438.80	0	0.237	26,146,500.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.341	1/29/2021	31,762.30	26,034,286.33	0	0.283	25,798,750.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.983	1/29/2021	169.84	24,891,201.98	0	0.360	24,564,500.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		3.175	2/1/2021	94,262.30	26,008,303.32	0	0.253	25,796,000.00
T 2.0 4-30-24	912828X70	2.000%	25,000,000.00	4/30/2024		2.762	2/11/2021	84,239.13	26,267,301.95	0	0.205	26,112,250.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		3.103	2/12/2021	104,449.73	25,788,809.32	0	0.249	25,591,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.383	2/19/2021	7,940.57	24,822,962.93	0	0.538	24,559,500.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.383	2/19/2021	7,940.57	24,821,156.44	0	0.539	24,559,500.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		4.311	2/26/2021	10,529.89	24,489,205.21	0	0.730	24,452,250.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.341	2/26/2021	31,762.30	25,861,715.06	0	0.481	25,798,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.937	2/26/2021	1,188.86	26,002,759.99	0	0.404	25,964,750.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.341	2/26/2021	31,762.30	25,827,957.14	0	0.520	25,798,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.937	3/12/2021	1,188.86	25,991,325.93	0	0.419	25,964,750.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.982	3/18/2021	169.84	24,548,725.15	0	0.709	24,564,500.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.929	3/18/2021	1,358.70	26,166,640.63	0	0.433	26,146,500.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.610	3/5/2021	41,779.89	24,682,905.17	0	0.778	24,631,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.610	3/8/2021	41,779.89	24,615,563.12	0	0.837	24,631,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.610	3/9/2021	41,779.90	24,608,024.90	0	0.844	24,631,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.369	4/29/2021	7,982.34	24,995,442.71	0	0.258	24,958,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.369	5/13/2021	7,982.34	25,011,104.67	0	0.231	24,958,000.00
T 1.375 6-30-23	912828S35	1.375%	25,000,000.00	6/30/2023		1.980	5/13/2021	934.10	25,598,351.64	0	0.176	25,560,500.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		2.369	5/14/2021	7,982.34	25,012,043.20	0	0.230	24,958,000.00
T 2.0 11-30-22	912828M80	2.000%	25,000,000.00	11/30/2022		1.402	5/17/2021	42,349.73	25,670,578.71	0	0.106	25,648,500.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.850	5/19/2021	55,876.35	25,748,934.67	0	0.149	25,707,000.00
T .125 12-31-22	91282CBD2	0.125%	25,000,000.00	12/31/2022		1.499	5/19/2021	84.92	25,003,628.65	0	0.115	24,977,500.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.963	5/20/2021	1,783.29	26,225,136.28	0	0.170	26,179,750.00
T 2.75 11-15-13	912828WE6	2.750%	25,000,000.00	11/15/2023		2.310	5/20/2021	87,805.71	26,493,889.23	0	0.225	26,433,500.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.963	5/20/2021	1,783.29	26,226,985.56	0	0.167	26,179,750.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.850	5/21/2021	55,876.36	25,748,235.71	0	0.150	25,707,000.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		1.155	5/21/2021	135,784.65	25,450,923.03	0	0.079	25,437,500.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/23/2023		1.872	5/27/2021	55,876.35	25,751,178.34	0	0.162	25,707,000.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.310	5/27/2021	87,805.71	26,503,603.10	0	0.209	26,433,500.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.310	6/1/2021	87,805.71	26,506,314.46	0	0.205	26,433,500.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025	4.383	6/17/2021		7,940.58	24,548,558.03	0	0.792	24,559,500.00
T 2.25 11-15-24	912828G38	2.250%	25,000,000.00	11/15/2024	3.264	6/17/2021		71,841.04	26,459,236.55	0	0.503	26,430,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025	4.383	6/17/2021		7,940.58	24,551,464.30	0	0.789	24,559,500.00
T 0.125 10-15-23	91282CAP6	0.125%	25,000,000.00	10/15/2023	2.289	6/18/2021		6,574.45	24,882,543.35	0	0.331	24,891,500.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023	2.369	6/18/2021		7,982.34	24,947,984.74	0	0.338	24,958,000.00
T 2.125 12-31-22	912828N30	2.125%	25,000,000.00	12/31/2022	1.485	6/24/2021		1,443.61	25,729,333.83	0	0.177	25,728,500.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023	1.962	6/18/2021		1,783.29	26,201,922.07	0	0.215	26,179,750.00
Subtotal Treasury Notes		1.742%	1,565,000,000.00	11/30/2024	2.468			4,203,552.65	1,595,978,778.97		0.843	1,601,547,400.00
Commerical Paper												
TOYCC 0.23 7-1-21	89233GU12	0.230%	50,000,000.00	7/1/2021	0.003	12/17/2020		0.00	50,000,000.00	0	0.230	50,000,000.00
TOYCC 0.24 7-14-21	89233GUE4	0.240%	25,000,000.00	7/14/2021	0.038	12/17/2020		0.00	24,997,822.16	0	0.240	24,999,750.00
BMOCHI 0.24 9-1-21	06366GW13	0.240%	50,000,000.00	9/1/2021	0.172	1/4/2021		0.00	49,979,235.85	0	0.240	49,995,000.00
BMOCHI 0.2 9-15-21	06366GWF2	0.200%	50,000,000.00	9/15/2021	0.211	1/15/2021		0.00	49,978,795.47	0	0.200	49,993,500.00
BMOCHI 0.19 9-1-21	06366GW13	0.190%	50,000,000.00	9/1/2021	0.172	1/15/2021		0.00	49,983,561.71	0	0.190	49,995,000.00
TDBANK 0.18 2-10-22	89119BBA3	0.180%	40,000,000.00	2/10/2022	0.616	2/10/2021		0.00	39,955,070.52	0	0.180	39,972,800.00
MUFGBK 0.15 11-8-21	62479LY82	0.150%	50,000,000.00	11/8/2021	0.359	2/11/2021		0.00	49,972,809.19	0	0.150	49,984,000.00
TOYCC 0.19 11-12-21	89233GYC4	0.190%	50,000,000.00	11/12/2021	0.370	2/16/2021		0.00	49,964,500.76	0	0.190	49,983,500.00
MUFGBK 0.14 7-1-21	62479LU11	0.140%	50,000,000.00	7/1/2021	0.003	3/11/2021		0.00	50,000,000.00	0	0.140	50,000,000.00
TDBANK 0.2 11-15-21	89119AYF9	0.200%	50,000,000.00	11/15/2021	0.378	3/12/2021		0.00	49,961,777.53	0	0.200	49,983,000.00
TDBANK .02 12-20-21	89119AZL5	0.200%	50,000,000.00	12/20/2021	0.474	3/19/2021		0.00	49,952,040.55	0	0.200	49,976,000.00
TDBANK 0.22 3-10-22	89119BCA2	0.220%	35,000,000.00	3/10/2022	0.693	3/25/2021		0.00	34,945,942.85	0	0.220	34,975,500.00
TOYCC .21 12-6-21	89233GZ66	0.210%	50,000,000.00	12/6/2021	0.435	3/26/2021		0.00	49,953,731.59	0	0.210	49,978,000.00
TDBANK 0.1307-16-21	89119AUG1	0.130%	30,000,000.00	7/16/2021	0.044	4/16/2021		0.00	29,998,353.62	0	0.130	29,999,400.00
TOYCC .15 9-13-21	89233GWD4	0.150%	30,000,000.00	9/13/2021	0.205	4/19/2021		0.00	29,990,681.48	0	0.150	29,996,400.00
BMOCHI 0.12 8-6-21	06366GV63	0.120%	50,000,000.00	8/6/2021	0.101	5/10/2021		0.00	49,993,909.09	0	0.120	49,997,500.00
BMOCHI 0.19 1-31-22	06366HAX5	0.190%	25,000,000.00	1/31/2022	0.589	5/6/2021		0.00	24,971,648.17	0	0.190	24,983,750.00
BMOCHI 0.11 8-11-21	06366VVB2	0.110%	35,000,000.00	8/11/2021	0.115	5/13/2021		0.00	34,995,553.52	0	0.110	34,997,900.00
TOYCC .16 12-9-21	89233GZ90	0.160%	50,000,000.00	11/9/2021	0.361	5/14/2021		0.00	49,965,798.81	0	0.187	49,977,500.00
MUFGBK 0.09 12-22-21	62479LZN8	0.090%	50,000,000.00	12/22/2021	0.479	6/3/2021		0.00	49,978,125.00	0	0.090	49,976,000.00
TDBANK 0.06 8-6-21	89119AV62	0.060%	50,000,000.00	8/6/2021	0.101	6/3/2021		0.00	49,996,916.67	0	0.060	49,997,500.00
MUFGBK 0.07 8-23-21	62479LVP7	0.070%	50,000,000.00	8/23/2021	0.148	6/23/2021		0.00	49,994,750.00	0	0.070	49,996,500.00
Subtotal Commerical Paper		0.165%	970,000,000.00	10/7/2021	0.273			0.00	969,531,024.54		0.167	969,758,500.00
Mortgage-Backed Securities												
FGG12369 5.5 10-01-2	3128M1QW2	5.500%	87.39	10/1/2021	0.153	10/17/2006		0.40	87.36	0	5.472	87.72
FNCI 5.5 11-01-21	31410VVE7	5.500%	6,022.80	11/1/2021	0.216	11/16/2006		27.60	6,022.80	0	5.487	6,056.91
FGG18157 5.5 12-01-2	3128MME74	5.500%	8,201.12	12/1/2021	0.187	1/17/2007		37.59	8,198.28	0	5.472	8,249.15
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	10,714.08	2/1/2022	0.251	2/15/2007		49.11	10,714.08	0	5.559	10,807.43
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	7,306.54	2/1/2022	0.196	3/19/2007		33.49	7,306.54	0	5.462	7,349.40
FN938603 5.5 05-01-2	31412YGL0	5.500%	9,765.68	5/1/2022	0.371	5/17/2007		44.76	9,765.68	0	5.434	9,875.99
FGG12692 5.5 06-1-22	3128MBF93	5.500%	18,814.32	6/1/2022	0.371	6/18/2007		86.23	18,814.32	0	5.457	19,058.66
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	17,005.52	7/1/2022	0.436	6/18/2007		77.94	17,005.52	0	5.561	17,114.91
FGG12718 5.5 07-01-2	3128MBG35	5.500%	14,106.94	7/1/2022	0.378	7/17/2007		64.66	14,106.94	0	5.632	14,284.92
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	39,462.46	8/1/2022	0.488	9/18/2007		180.87	39,462.46	0	5.569	40,136.49
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	7,237.31	8/1/2022	0.483	9/18/2007		36.19	7,237.31	0	5.872	7,293.90
FGJ05665 5.5 10-01-2	3128PHJJ1	5.500%	17,795.76	10/1/2022	0.306	10/16/2007		81.56	17,795.76	0	5.534	17,995.82
FGG112956 5.0 01-01-2	3128MBQH3	5.000%	16,361.60	1/1/2023	0.514	12/17/2007		68.17	16,357.30	0	4.982	17,029.17
FGCI 4.5 02-01-23	3128PJYV3	4.500%	8,731.28	2/1/2023	0.440	2/19/2008		32.74	8,729.18	0	4.481	9,141.58
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	39,134.90	3/1/2023	0.736	3/18/2008		163.06	39,134.90	0	4.949	40,766.23
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	5,700.24	4/1/2023	0.721	4/17/2008		21.38	5,700.24	0	4.610	5,968.33
FGG13072 5.0 04-01-2	3128MBT56	5.000%	30,764.88	4/1/2023	0.386	3/18/2008		128.19	30,764.88	0	5.077	32,048.36
FNCI 5.0 5-1-23	31412MRU4	5.000%	62,837.76	5/1/2023	0.720	5/19/2008		261.82	62,837.76	0	5.021	65,463.19
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	88,072.96	6/1/2023	0.776	6/17/2008		403.67	88,072.96	0	5.347	91,244.40
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	88,560.40	6/1/2023	0.783	7/17/2008		405.90	88,560.40	0	5.518	91,749.42
FGJ08476 5.5 08-01-2	3128PLMZ2	5.500%	104,085.60	8/1/2023	0.776	8/18/2008		477.06	104,085.60	0	5.564	107,619.02
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	47,742.44	7/1/2023	0.776	9/16/2008		198.93	47,742.44	0	4.842	49,751.20
FGCI 6.0 9-1-22	3128MB4G9	5.500%	16,142.49	9/1/2022	0.755	11/18/2008		73.99	16,142.49	0	5.352	16,304.93

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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
FGCI 4.5 04-01-23	3128PKRH9	4.500%	27,820.35	4/1/2023		0.896	12/16/2008	104.33	27,820.35	0	4.254	29,197.40
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	93,869.20	1/1/2024		0.973	1/20/2009	312.90	93,869.20	0	3.691	99,689.09
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	43,999.20	1/1/2024		0.992	2/20/2009	146.66	43,999.20	0	3.800	46,727.15
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	75,973.36	3/1/2024		1.075	3/17/2009	253.24	75,973.36	0	3.826	80,687.87
FGCI 4.0 05-01-24	3128PMUV0	4.000%	146,910.80	5/1/2024		1.145	4/16/2009	489.70	146,910.80	0	3.744	156,060.56
FGCI 4.0 05-01-24	3128MMKW2	4.000%	88,889.44	5/1/2024		1.098	5/18/2009	296.30	88,889.44	0	3.790	94,412.87
FGCI 4.0 06-01-24	3128MMK28	4.000%	129,225.52	6/1/2024		1.160	6/16/2009	430.75	129,225.52	0	4.051	137,284.60
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	37,860.10	7/1/2024		1.208	7/16/2009	126.20	37,860.10	0	3.842	40,218.09
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	207,504.36	7/1/2025		1.428	12/20/2010	691.68	207,504.36	0	3.619	220,627.33
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	35,951.20	8/1/2025		1.478	6/18/2013	119.84	35,951.20	0	3.025	38,196.03
Subtotal Mortgage-Backed Securities		4.581%	1,552,658.00	6/15/2022		0.958		5,926.91	1,552,648.73		4.428	1,628,498.12
Agency Notes												
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.420	2/12/2019	45,833.33	25,144,396.51	0	2.576	26,009,000.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		1.249	2/21/2019	119,444.44	24,834,613.08	0	2.550	25,573,750.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		0.913	2/28/2019	53,541.67	25,000,000.00	0	2.570	25,560,500.00
FAMCA 2.57 5-2-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		0.833	2/28/2019	105,298.61	25,000,000.00	0	2.570	25,513,750.00
FNMA 1.375 10-7-21	3135G0Q89	1.375%	25,000,000.00	10/7/2021		0.271	3/11/2019	80,208.33	24,928,406.48	0	2.474	25,087,250.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.420	3/12/2019	45,833.33	25,176,244.52	0	2.484	26,009,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.420	3/13/2019	36,666.67	20,145,339.41	0	2.468	20,807,200.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		0.913	3/18/2019	52,083.33	25,000,000.00	0	2.500	25,544,500.00
FHLB 2.875 12-10-21	3130A0EN6	2.875%	20,000,000.00	12/10/2021		0.446	3/19/2019	33,541.67	20,036,065.99	0	2.453	20,248,400.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.420	3/25/2019	36,666.67	20,201,714.61	0	2.266	20,807,200.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		1.249	3/27/2019	119,444.44	24,945,343.76	0	2.181	25,573,750.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		1.403	3/29/2019	46,458.33	25,000,000.00	0	2.230	25,720,500.00
FHLB 2.5 3-11-22	313378WG2	2.500%	15,000,000.00	3/1/2022		0.691	4/9/2019	114,583.33	15,012,961.83	0	2.370	15,250,800.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.910	6/11/2019	32,465.28	25,053,090.00	0	2.011	25,838,250.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.910	6/11/2019	32,465.28	25,051,960.13	0	2.013	25,838,250.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		0.939	6/12/2019	30,989.58	25,044,307.60	0	1.931	25,478,000.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		2.131	6/17/2019	217,621.53	25,505,031.95	0	1.914	26,421,750.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		2.113	6/19/2019	225,555.56	25,437,081.23	0	1.960	26,347,500.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		2.429	6/20/2019	1,572.22	10,242,703.42	0	1.813	10,610,000.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		1.961	6/26/2019	236,097.22	25,000,000.00	0	1.910	25,818,750.00
FFCB 1.77 6-26-23	3133EKSNT	1.770%	25,000,000.00	6/26/2023		1.963	6/26/2019	6,145.83	24,970,930.14	0	1.831	25,738,500.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		0.939	7/22/2019	24,791.67	20,047,134.74	0	1.867	20,382,400.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		1.910	7/23/2019	25,972.22	20,101,971.92	0	1.851	20,670,600.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		0.928	7/30/2019	29,166.67	20,032,725.49	0	1.919	20,367,400.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		2.252	7/31/2019	38,233.33	9,995,344.31	0	1.881	10,348,300.00
FAMCA 1.91 4-3-23	31422BJS0	1.910%	25,000,000.00	4/3/2023		1.730	8/6/2019	116,722.22	25,000,000.00	0	1.910	25,732,000.00
16TH Libor Flt Rte 2	46514ADL0	0.488%	10,000,000.00	8/1/2021		0.088	8/15/2019	4,006.85	10,000,000.00	0	0.487	9,999,800.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		2.184	9/9/2019	65,650.00	15,000,000.00	0	1.560	15,412,650.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		2.132	9/11/2019	186,371.53	25,403,978.03	0	1.610	26,130,000.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		2.131	9/12/2019	111,822.92	15,224,186.71	0	1.667	15,678,000.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		2.200	9/30/2019	110,972.22	25,000,000.00	0	1.700	25,771,000.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		2.200	9/30/2019	110,972.22	25,000,000.00	0	1.700	25,771,000.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		3.266	11/7/2019	51,000.00	20,000,000.00	0	1.700	20,744,400.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		3.266	11/7/2019	25,500.00	10,000,000.00	0	1.700	10,372,200.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		3.316	12/13/2019	20,625.00	15,495,714.57	0	1.747	16,108,650.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		2.016	1/14/2020	191,111.11	25,000,000.00	0	1.720	25,736,750.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		3.599	3/23/2020	43,220.83	11,051,099.58	0	1.100	11,233,750.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		3.660	3/24/2020	71,402.78	25,000,000.00	0	1.060	25,372,500.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		3.790	6/12/2020	16,750.00	15,000,000.00	0	0.670	14,996,100.00
FHLB .5 6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		3.918	6/17/2020	6,250.00	24,982,167.93	0	0.518	24,810,000.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.929	6/19/2020	4,861.11	24,958,917.74	0	0.542	24,852,750.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.929	6/24/2020	3,888.90	19,998,407.91	0	0.502	19,882,200.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.929	6/24/2020	4,861.10	24,993,432.64	0	0.507	24,852,750.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		3.953	6/26/2020	1,444.44	20,000,000.00	0	0.520	19,851,800.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		2.954	6/30/2020	2,800.00	20,027,985.50	0	0.372	19,955,200.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		4.119	9/8/2020	32,812.49	24,922,977.92	0	0.450	24,639,500.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		3.688	9/10/2020	59,375.00	25,483,846.02	0	0.429	25,291,000.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		4.171	9/16/2020	13,125.00	10,000,000.00	0	0.450	9,875,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		4.119	9/18/2020	32,812.50	24,958,223.57	0	0.416	24,639,500.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.929	9/18/2020	4,861.11	25,082,677.21	0	0.416	24,852,750.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.929	9/22/2020	3,888.89	20,069,845.68	0	0.411	19,882,200.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		4.197	9/25/2020	25,520.83	24,936,219.01	0	0.436	24,618,500.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		4.197	9/29/2020	22,458.33	21,961,316.02	0	0.417	21,664,280.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.402	12/4/2020	5,902.78	24,993,999.73	0	0.260	24,937,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.402	12/4/2020	5,902.78	24,989,441.22	0	0.268	24,937,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.402	12/7/2020	5,902.78	24,990,470.04	0	0.266	24,937,000.00
FHLMC 0.25 12-4-23	3137EFAA2	0.250%	25,000,000.00	12/4/2023		2.422	12/10/2020	4,687.50	25,001,832.65	0	0.247	24,967,250.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		2.402	1/8/2021	5,902.78	25,003,551.76	0	0.244	24,953,000.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		3.516	1/22/2021	43,229.17	25,030,215.17	0	0.341	24,817,500.00
FHLMC 0.25 12-4-23	3137EFAA2	0.250%	25,000,000.00	12/4/2023		2.422	2/22/2021	4,687.50	25,026,216.74	0	0.207	24,967,250.00
FHLMC 0.25 12-4-23	3137EFAA2	0.250%	25,000,000.00	12/4/2023		2.422	2/22/2021	4,687.50	25,029,362.76	0	0.202	24,967,250.00
FHLMC 0.25 12-4-23	3137EFAA2	0.250%	25,000,000.00	12/4/2023		2.422	2/19/2021	4,687.50	25,030,278.24	0	0.200	24,967,250.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	0.650	2/25/2021	26,250.00	25,000,000.00	0.3	0.300	24,967,250.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	0.650	2/25/2021	26,250.00	25,000,000.00	0.3	0.300	24,967,250.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	0.688	3/9/2021	23,333.33	24,997,278.10	0.316	0.303	24,887,500.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	0.688	3/9/2021	23,333.33	24,997,278.10	0.316	0.303	24,887,500.00
FHLB 0.5 4-1-26 1XCA	3130ALUB8	0.500%	25,000,000.00	4/1/2026	10/1/2021	0.252	4/1/2021	31,250.00	25,000,000.00	0.5	0.500	25,000,500.00
FHLB 0.375 5-26-26 1	3130AMN65	0.375%	25,000,000.00	5/26/2026	5/26/2022	0.903	5/26/2021	9,114.58	25,000,000.00	0.375	0.375	24,994,000.00
Subtotal Agency Notes		1.344%	1,503,000,000.00	9/20/2023		2.594		3,360,889.45	1,506,548,287.67		1.243	1,524,446,030.00
Municipal Bonds												
PTMTRN 2.737 9-1-21	73474TAG5	2.737%	1,400,000.00	9/1/2021		0.172	11/22/2016	12,772.67	1,401,304.27	0	2.150	1,405,558.00
ORL 2.1 12-1-21	686356PN0	2.100%	6,325,000.00	12/1/2021		0.422	4/6/2017	11,068.75	6,320,245.51	0	2.290	6,374,335.00
ORL 2.0 12-1-21	686356NY8	2.000%	2,020,000.00	12/1/2021		0.422	7/12/2017	3,366.67	2,017,997.45	0	2.250	2,034,948.00
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		1.063	12/8/2017	13,125.00	1,006,611.63	0	2.500	1,031,400.00
NYC 2.85 3-1-22	64966MWH8	2.850%	3,000,000.00	3/1/2022		0.662	5/7/2018	28,500.00	2,996,230.12	0	3.050	3,052,650.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		1.069	5/18/2018	15,635.38	1,654,783.58	0	3.150	1,704,702.60
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		1.224	5/18/2018	31,750.00	3,206,282.73	0	3.150	3,323,399.50
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		1.073	8/1/2018	9,172.92	1,275,116.87	0	3.220	1,315,616.40
BAL 2.097 8-1-21	05914FME7	2.097%	1,000,000.00	8/1/2021		0.088	11/2/2018	8,737.50	999,193.30	0	3.100	1,001,270.00
WAS 2.86 8-1-21	93974D5N4	2.860%	3,000,000.00	8/1/2021		0.088	1/7/2019	35,750.00	3,000,754.37	0	2.550	3,005,670.00
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		1.151	1/16/2019	40,666.67	4,982,829.78	0	2.751	5,121,900.00
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.339	1/24/2019	8,040.00	1,997,510.35	0	2.800	2,014,520.00
HON 2.412 11-1-21	438670P96	2.412%	1,935,000.00	11/1/2021		0.339	2/1/2019	7,778.70	1,933,110.02	0	2.715	1,949,048.10
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.339	2/1/2019	8,040.00	1,998,046.54	0	2.715	2,014,520.00
MSS 2.314 11-1-21	605581AG2	2.314%	1,250,000.00	11/1/2021		0.339	2/25/2019	4,820.83	1,248,443.77	0	2.700	1,258,887.50
CASPRW 2.0 5-1-22	13066YT22	2.000%	1,000,000.00	5/1/2022		0.831	2/26/2019	3,333.33	994,259.58	0	2.720	1,014,920.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		0.869	4/17/2019	4,870.25	1,499,880.72	0	2.550	1,526,715.00
ENEPWR 2.803 7-1-21	29270CYP4	2.803%	1,065,000.00	7/1/2021		0.003	5/6/2019	14,925.00	1,065,000.00	0	2.520	1,065,000.00
CRTHGR 2.781 8-1-21	156792GV9	2.781%	1,000,000.00	8/1/2021		0.088	5/16/2019	11,587.50	1,000,310.16	0	2.400	1,001,740.00
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		0.582	8/28/2019	6,250.00	998,857.42	0	1.700	1,007,130.00
CINWTR 2.568 12-1-21	172311KB7	2.568%	1,200,000.00	12/1/2021		0.422	9/26/2019	2,568.00	1,203,760.84	0	1.800	1,211,772.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		0.953	10/15/2019	1,777.78	2,006,887.39	0	1.630	2,033,160.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		1.993	10/15/2019	39,000.00	2,446,659.48	0	1.730	2,513,136.60
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		2.037	10/16/2019	33,266.67	4,000,000.00	0	1.996	4,135,160.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		2.020	10/17/2019	14,002.88	1,239,025.33	0	1.716	1,275,069.60
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		0.578	10/24/2019	52,677.08	3,922,863.03	0	1.768	3,960,292.30
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		1.357	10/30/2019	6,276.44	2,014,220.08	0	1.920	2,060,280.00
VENHGR 1.657 8-1-22	923040GS0	1.657%	1,250,000.00	8/1/2022		1.074	10/31/2019	8,630.21	1,250,000.00	0	1.657	1,269,725.00
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		2.043	10/31/2019	9,114.58	1,250,000.00	0	1.750	1,285,375.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		2.994	10/31/2019	7,500.00	1,000,000.00	0	1.800	1,036,320.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		2.551	10/31/2019	23,349.50	3,075,733.41	0	2.001	3,193,172.25
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		1.323	11/5/2019	2,945.83	1,009,345.63	0	1.800	1,030,957.50

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		2.179	11/6/2019	23,340.00	3,083,881.97	0	1.820	3,174,570.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		1.540	11/14/2019	13,333.33	1,017,548.15	0	2.050	1,042,300.00
BARS CD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		0.615	11/21/2019	44,124.44	2,957,148.59	0	1.909	2,988,386.40
BARS CD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		1.568	11/21/2019	50,168.89	3,425,616.55	0	1.970	3,518,668.80
BARS CD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		2.486	11/21/2019	22,666.67	1,572,435.00	0	2.069	1,636,095.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		1.471	11/26/2019	10,805.00	1,000,000.00	0	2.161	1,026,300.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		2.422	11/26/2019	11,005.00	1,000,000.00	0	2.201	1,039,020.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		0.665	11/26/2019	6,003.33	1,000,000.00	0	1.801	1,010,580.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		1.641	11/26/2019	6,310.00	1,000,000.00	0	1.893	1,025,970.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		2.596	11/26/2019	6,643.33	1,000,000.00	0	1.993	1,039,490.00
METUTL 1.917 5-1-23	592481LF0	1.917%	1,345,000.00	5/1/2022		0.831	12/4/2019	4,297.28	1,346,188.25	0	1.809	1,364,381.45
METUTL 2.0 5-1-22	592481LG8	2.000%	1,420,000.00	5/1/2023		1.807	12/4/2019	4,733.33	1,423,759.46	0	1.851	1,462,955.00
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		2.037	12/5/2019	20,843.75	2,500,000.00	0	2.001	2,570,050.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		2.979	12/5/2019	32,828.13	3,750,000.00	0	2.101	3,883,275.00
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		1.696	12/11/2019	12,000.00	1,243,161.11	0	1.872	1,276,956.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.743	12/11/2019	10,000.00	1,016,089.79	0	1.804	1,028,290.00
RISWTR 1.784 10-1-21	76221UFZ4	1.784%	2,500,000.00	10/1/2021		0.255	12/18/2019	11,150.00	2,500,000.00	0	1.784	2,509,250.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		1.239	12/18/2019	4,612.50	1,000,000.00	0	1.845	1,019,150.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		2.206	12/18/2019	6,868.80	1,440,000.00	0	1.908	1,484,956.80
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		2.591	12/19/2019	7,120.00	1,000,000.00	0	2.136	1,038,670.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		2.466	3/3/2020	32,148.67	3,389,728.61	0	1.250	3,451,770.80
CINWTR 2.568 12-1-21	172311KB7	2.568%	7,280,000.00	12/1/2021		0.422	3/5/2020	15,579.20	7,325,290.12	0	1.061	7,351,416.80
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,800,000.00	9/1/2021		0.172	3/5/2020	10,692.00	1,802,187.59	0	1.050	1,804,608.00
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		1.234	3/18/2020	10,625.00	1,718,671.80	0	1.600	1,748,212.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		2.858	3/19/2020	6,280.00	5,203,872.00	0	1.400	5,300,550.00
CIN 0.87 12-1-21	172217J36	0.870%	1,255,000.00	12/1/2021		0.422	3/19/2020	909.88	1,255,000.00	0	0.870	1,258,626.95
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		1.412	3/19/2020	1,556.04	1,925,000.00	0	0.970	1,941,978.50
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,000,000.00	9/1/2021		0.172	3/25/2020	5,940.00	999,148.61	0	2.300	1,002,560.00
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		2.314	3/25/2020	6,450.22	2,035,419.68	0	1.750	2,095,760.00
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		2.445	3/25/2020	68,661.55	8,729,553.63	0	1.050	8,820,209.30
CHA 1.508 7-1-23	161035KF4	1.508%	4,100,000.00	7/1/2023		1.966	3/26/2020	30,914.00	4,080,749.70	0	1.749	4,197,416.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		2.921	3/26/2020	39,350.00	4,967,454.36	0	1.799	5,155,100.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		2.814	4/3/2020	3,825.00	1,603,662.66	0	1.300	1,641,108.60
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		2.010	4/3/2020	20,447.92	1,570,531.69	0	1.280	1,582,404.50
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		1.805	4/6/2020	6,253.92	1,800,911.96	0	1.300	1,826,120.00
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.757	4/6/2020	5,229.02	1,461,180.15	0	1.400	1,487,929.30
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		1.881	4/6/2020	4,428.33	2,048,937.33	0	1.350	2,079,280.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		0.981	4/9/2020	44,295.00	3,038,286.81	0	1.650	3,079,830.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		3.611	4/13/2020	10,620.00	2,041,297.70	0	1.550	2,098,980.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		3.008	4/13/2020	55,333.33	5,246,288.60	0	1.700	5,405,750.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		3.442	4/15/2020	13,543.75	1,537,111.42	0	1.450	1,571,325.00
NYSFAC 2.62 1-15-24	64985HY77	2.620%	2,260,000.00	1/15/2024		2.448	4/15/2020	27,303.31	2,330,865.24	0	1.350	2,370,401.00
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		0.952	4/17/2020	4,583.44	4,275,289.20	0	1.300	4,312,315.80
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		2.876	4/30/2020	4,875.00	5,000,000.00	0	1.170	5,088,050.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		1.903	4/30/2020	4,541.67	5,000,000.00	0	1.090	5,072,100.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.771	4/30/2020	5,206.67	1,780,573.43	0	1.350	1,822,286.40
SDOWTR 1.131 8-1-21	79730CJE5	1.131%	1,000,000.00	8/1/2021		0.088	5/11/2020	4,712.50	1,000,000.00	0	1.131	1,000,720.00
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		1.077	5/11/2020	5,129.17	1,000,000.00	0	1.231	1,011,670.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		2.053	5/11/2020	5,529.17	1,000,000.00	0	1.327	1,020,630.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		3.007	5/11/2020	6,383.33	1,000,000.00	0	1.532	1,029,730.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		1.626	5/14/2020	31,700.00	3,257,917.79	0	1.297	3,310,684.60
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		2.564	5/14/2020	31,700.00	3,301,256.05	0	1.397	3,378,332.40
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		3.475	5/14/2020	25,800.00	2,711,681.43	0	1.548	2,790,786.00
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		2.514	5/14/2020	21,708.33	2,660,819.70	0	1.151	2,708,340.35
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		3.453	5/14/2020	31,291.67	3,852,688.04	0	1.250	3,931,822.95
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		1.077	5/19/2020	4,841.67	1,000,000.00	0	1.162	1,010,070.00
SMTSCD 1.062 8-1-21	799055QQ4	1.062%	1,000,000.00	8/1/2021		0.088	5/19/2020	4,425.00	1,000,000.00	0	1.062	1,000,630.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		0.915	6/4/2020	1,691.67	1,024,023.68	0	1.020	1,028,763.40

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		1.890	6/4/2020	3,441.67	2,101,162.53	0	1.070	2,117,657.50
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		2.847	6/4/2020	3,508.33	2,157,724.92	0	1.120	2,176,254.25
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		3.830	6/8/2020	2,854.50	2,642,129.67	0	0.846	2,648,457.00
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		3.830	6/8/2020	5,500.01	5,090,179.09	0	0.849	5,103,000.00
SCOSCD 0.00 8-15-21	833715HA6	0.000%	1,000,000.00	8/15/2021		0.126	6/11/2020	0.00	998,403.91	0	1.280	999,670.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		2.088	6/16/2020	11,666.67	1,056,865.15	0	0.837	1,065,620.00
FOR 5.0 3-1-23	346766WM6	5.000%	1,000,000.00	3/1/2023		1.600	6/17/2020	16,666.67	1,064,434.05	0	1.073	1,078,190.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		2.514	6/29/2020	9,375.00	1,159,927.20	0	0.780	1,162,597.50
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		3.454	6/29/2020	21,333.33	2,660,542.32	0	0.880	2,663,936.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		2.938	7/7/2020	15,111.11	1,095,505.29	0	0.879	1,105,100.00
DALUTL 0.857 10-1-24	23542JQN8	0.857%	1,000,000.00	10/1/2024		3.208	7/7/2020	2,142.50	1,000,000.00	0	0.857	1,006,290.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		3.456	7/8/2020	12,500.00	1,152,706.01	0	0.839	1,154,780.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		2.588	7/8/2020	12,500.00	1,115,403.54	0	0.739	1,121,510.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		3.630	7/15/2020	0.00	3,048,572.82	0	1.394	3,100,420.85
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		2.935	7/15/2020	14,455.83	1,183,693.57	0	0.650	1,183,776.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		3.078	7/15/2020	15,225.00	2,591,781.76	0	0.650	2,592,275.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		3.862	7/14/2020	691.67	1,000,000.00	0	0.830	998,350.00
YSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		2.125	7/22/2020	0.00	977,975.19	0	1.055	985,900.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		2.989	7/22/2020	4,772.50	1,000,000.00	0	1.035	1,011,380.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		3.942	7/22/2020	5,233.61	1,000,000.00	0	1.135	1,009,700.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		2.628	7/30/2020	0.00	969,791.51	0	1.177	980,040.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		3.328	7/30/2020	18,888.89	1,147,233.28	0	0.848	1,152,110.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		2.125	8/19/2020	0.00	982,559.55	0	0.832	987,970.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		2.628	8/20/2020	0.00	1,464,474.72	0	0.918	1,467,390.00
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		3.630	8/20/2020	0.00	1,349,582.89	0	1.018	1,346,072.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		3.328	8/20/2020	44,388.89	2,703,452.05	0	0.768	2,705,625.50
TOP 1.5 10-1-21	8905684B1	1.500%	10,000,000.00	10/1/2021		0.255	8/18/2020	130,416.67	10,028,000.02	0	0.380	10,029,800.00
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		2.408	9/8/2020	506.25	1,350,000.00	0	0.450	1,346,503.50
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		3.391	9/8/2020	916.67	2,000,000.00	0	0.550	1,984,840.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		2.556	9/15/2020	7,276.00	1,035,722.79	0	0.550	1,033,880.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		1.629	9/17/2020	0.00	1,162,414.15	0	0.664	1,164,131.25
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		2.628	9/17/2020	0.00	1,969,744.98	0	0.669	1,973,249.20
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		3.630	9/17/2020	0.00	965,657.25	0	0.969	962,860.00
CMC 1.0 9-21-21	139501RB8	1.000%	10,000,000.00	9/21/2021		0.227	9/21/2020	77,777.78	10,016,532.61	0	0.260	10,017,600.00
ARS 2.0 7-1-24	041042L75	2.000%	1,070,000.00	7/1/2024		2.917	9/30/2020	10,700.00	1,116,041.34	0	0.550	1,111,826.30
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		3.154	10/1/2020	2,180.00	2,166,338.90	0	0.500	2,151,354.80
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		1.655	10/1/2020	5,233.33	1,585,607.23	0	0.400	1,577,818.60
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		2.488	10/6/2020	10,860.00	5,416,532.54	0	0.500	5,404,967.70
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		3.881	10/23/2020	4,583.34	9,961,388.32	0	0.650	9,929,700.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		3.213	10/29/2020	5,391.22	1,000,000.00	0	0.802	1,002,610.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		4.180	10/29/2020	5,727.33	1,000,000.00	0	0.852	995,380.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		3.001	11/3/2020	8,333.33	1,036,402.68	0	0.800	1,036,810.00
HUN 2.0 9-1-25	447025S73	2.000%	2,000,000.00	9/1/2025		4.013	11/3/2020	13,333.33	2,102,165.74	0	0.750	2,094,800.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		3.080	11/3/2020	33,333.33	5,218,958.86	0	0.600	5,216,300.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		3.159	11/4/2020	6,250.00	1,310,316.26	0	0.500	1,311,337.50
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		3.159	11/4/2020	6,275.00	1,315,557.51	0	0.500	1,316,582.85
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		4.091	11/4/2020	7,050.00	1,489,541.82	0	0.650	1,488,593.40
RCNSCD 3.0 2-15-25	7632614Z4	3.000%	2,000,000.00	2/15/2025		3.434	11/10/2020	22,666.67	2,160,148.70	0	0.751	2,159,020.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		2.731	11/12/2020	6,699.00	4,620,000.00	0	0.580	4,611,083.40
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		4.065	11/17/2020	2,867.33	1,000,000.00	0	0.759	992,040.00
CLESCD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		2.460	11/17/2020	37,777.78	2,215,347.33	0	0.834	2,226,040.00
CLESCD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		1.556	11/17/2020	18,888.89	1,070,675.31	0	0.614	1,073,690.00
CLESCD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		3.327	11/17/2020	28,333.33	1,717,457.63	0	0.914	1,720,635.00
CLESCD (SER A) 5.0	184541CS7	5.000%	1,250,000.00	2/15/2025		3.328	11/17/2020	23,611.11	1,436,584.40	0	0.804	1,439,162.50
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		3.851	11/20/2020	5,416.67	6,575,068.19	0	0.700	6,549,075.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		2.899	11/20/2020	1,604.17	3,500,000.00	0	0.550	3,497,200.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		3.942	12/2/2020	5,746.00	1,360,000.00	0	0.845	1,354,940.80
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		1.496	12/3/2020	2,265.00	1,000,000.00	0	0.453	1,001,160.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
AS OF June 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
LANS CD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		3.410	12/3/2020	34,262.22	3,109,886.53	0	0.600	3,089,114.90
LANS CD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		3.410	12/3/2020	34,204.44	3,104,642.19	0	0.600	3,083,905.60
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		0.982	12/23/2020	22,147.50	1,538,926.87	0	0.350	1,539,915.00
MSS 3.546 11-1-24	605581LK1	3.546%	5,280,000.00	11/1/2024		3.169	12/23/2020	31,204.80	5,821,474.87	0	0.440	5,779,752.00
TXS 4.123 4-1-25	882722VM0	4.123%	3,335,000.00	4/1/2025		3.502	2/5/2021	34,375.51	3,780,620.78	0	0.524	3,739,802.30
MSLSCD 0.00 2-15-22	572682RS3	0.000%	1,000,000.00	2/15/2022		0.630	2/11/2021	0.00	998,030.35	0	0.313	998,440.00
MSLSCD 0.00 2-15-23	572682RT1	0.000%	1,000,000.00	2/15/2023		1.629	2/11/2021	0.00	993,296.12	0	0.413	992,970.00
MSLSCD 0.00 2-15-25	572682RV6	0.000%	1,000,000.00	2/15/2025		3.630	2/11/2021	0.00	968,918.20	0	0.873	960,100.00
JERDEV 1.50 5-26-22	476637AM5	1.500%	5,000,000.00	5/26/2022		0.902	5/26/2021	7,291.67	5,053,083.33	0	0.320	5,051,350.00
WCCSCD 0.938 8-1-25	9523474V1	0.938%	3,625,000.00	8/1/2025		4.003	6/17/2021	1,322.32	3,649,721.52	0	0.768	3,627,827.50
Subtotal Municipal Bonds		2.114%	360,650,000.00	9/1/2023		2.126		2,281,744.49	366,901,397.55		1.277	370,718,174.15
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	7/1/2021		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.010%	708,176,251.58	7/1/2021		0.003	7/31/2019	0.00	708,176,251.58	0	0.010	708,176,251.58
Subtotal Money Market Mutual Funds		0.010%	708,176,251.58	7/1/2021		0.003		0.00	708,176,251.58		0.010	708,176,251.58
TOTAL FUND 9900		1.109%	5,108,378,909.58	4/3/2023		1.732		9,852,113.50	5,148,688,389.04		0.750	5,176,274,853.85

INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901
AS OF June 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		0.613	3/20/2019	18,888.89	1,020,372.03	0	1.640	1,029,570.00
TXS 6.0 8-1-21	882723RW1	6.000%	1,350,000.00	8/1/2021		0.088	8/19/2019	33,750.00	1,355,563.87	0	1.050	1,355,427.00
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		1.639	3/18/2020	19,286.11	1,393,648.07	0	1.180	1,417,904.70
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		1.384	3/18/2020	6,250.00	1,573,299.00	0	1.470	1,602,720.00
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		1.955	8/18/2020	55,000.00	2,457,447.67	0	0.350	2,457,334.00
Subtotal Municipal Bonds		5.482%	7,360,000.00	11/3/2022		1.284		133,175.00	7,800,330.64		1.015	7,862,955.70
TOTAL FUND 9901		5.482%	7,360,000.00	11/3/2022		1.284		133,175.00	7,800,330.64		1.015	7,862,955.70

INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902
AS OF June 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 0.018 8-12-21	9127964B2	0.02%	4,000,000.00	8/12/2021		0.118	4/23/2021	0	3,999,915.18	0	0.018	3,999,760.00
B 0.015 11-12-21	912796H51	0.02%	4,000,000.00	11/12/2021		0.37	5/27/2021	0	3,999,775.30	0	0.015	3,999,200.00
Subtotal Treasury Bills		0.017%	8,000,000.00	9/26/2021		0.244		0.00	7,999,690.48		0.017	7,998,960.00
TOTAL FUND 9902		0.017%	8,000,000.00	9/26/2021		0.244		0.00	7,999,690.48		0.017	7,998,960.00
GRAND TOTALS		1.114%	5,123,738,909.58	4/2/2023		1.729		9,985,288.50	5,164,488,410.16		0.750	5,192,136,769.55