



# **QUARTERLY INVESTMENT REPORT**

**March 31, 2022**

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

**Chris Brown  
City Controller**

**Charisse Moseley  
Deputy City Controller**

**Han Au  
Investment Manager**



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

April 21, 2022

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

I am pleased to submit to you the City of Houston's Quarterly Investment Report for the quarter ended March 31, 2022. 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 March 31, 2022, and December 31, 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 March 31, 2022 is accurate in all material respects and presented in a manner that fairly sets forth the investment standing of the City of Houston.

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

A handwritten signature of Chris Brown.

Chris Brown  
City Controller

A handwritten signature of Charisse Moseley.

Charisse Moseley  
Deputy City Controller  
Treasury Division

A handwritten signature of Han Au.

Han Au  
Investment Manager  
Treasury Division

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**CITY OF HOUSTON**  
**QUARTERLY INVESTMENT REPORT**  
**Executive Summary**  
**For the Quarter Ended March 31, 2022**

The accompanying Quarterly Investment Report lists in summary form and in detail the investment positions of the City of Houston investment pools as of March 31, 2022. As of that date, the City held total investments with a market value of \$5.6 billion. The majority of these funds, with the exception of about \$16 million that must be segregated per federal mandates, are held in the City's General Investment Pool. The General Investment Pool consists of working capital, construction funds, and debt service funds not subject to yield restriction under IRS arbitrage regulations. All investments are governed by state law and the City's Investment Policy, which dictates the following investment objectives, in order of priority:

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

Approximately 46.2% of the City's holdings are currently invested in United States Treasuries. Other investment sectors include 26.5% allocation to US government-sponsored enterprises such as the Federal Home Loan Bank, Fannie Mae, Freddie Mac, and Farmer Mac, 5.4% to municipal notes and bonds, 17.1% to commercial paper, and 4.8% to high grade money market funds.

The weighted average maturity of the City's investments has historically ranged from about one year up to two years. The weighted average maturity is currently 1.35 years. From an operating standpoint, 20% of the funds invested are designated to be spent on capital projects such as roads and bridges, the water and sewer system and the airport system. Investment maturities are targeted to coincide with planned expenditures. Other investment maturities are targeted to meet short-term obligations such as payroll and debt service payments.

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

At March 31, 2022, the general pool was yielding 0.772% based on the amortized cost of the portfolio.

**Investment Portfolio Summary**  
**Activity For Quarter Ended**  
**March 31, 2022**

**General Pool 9900**

	3/31/2022	12/31/2021	Last Quarter Net Change	3/31/2021	Last Year Net Change
Book Value	\$5,721,639,460	\$5,021,558,101	700,081,359	\$5,201,964,512	519,674,948
Market Value	\$5,606,898,252	\$5,014,151,975	592,746,278	\$5,238,390,862	368,507,391
Market/Book Ratio	0.9799	0.9985	-0.0186	1.0070	-0.0271
Accrued Interest	\$18,276,047	\$8,292,263	9,983,784	\$17,296,968	979,079

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 March 31, 2022, the 3-month average yield was 0.715%. The weighted average maturity (WAM) as of March 31 was 493 days.

Fitch Ratings

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

**Tax Exempt Pool 9901**

	3/31/2022	12/31/2021	Last Quarter Net Change	3/31/2021	Last Year Net Change
Book Value	\$8,269,130	\$8,205,398	63,733	\$8,180,930	88,201
Market Value	\$8,222,312	\$8,234,397	-12,086	\$8,259,195	-36,883
Market/Book Ratio	0.9943	1.0035	-0.0092	1.0096	-0.0152
Accrued Interest	\$49,911	\$99,425	-49,514	\$69,800	-19,889

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 March 31, 2022, the 3-month average yield was 0.931%. The WAM was 242 days at March 31, 2022.

**Investment Portfolio Summary**  
**Activity For Quarter Ended**  
**March 31, 2022**

**Housing Department Section 108 Pool 9902**

	3/31/2022	12/31/2021	Last Quarter Net Change	3/31/2021	Last Year Net Change
Book Value	\$7,999,539	\$7,999,325	214	\$2,912,643	5,086,895
Market Value	\$7,999,356	\$7,999,160	196	\$2,912,643	5,086,713
Market/Book Ratio	1.0000	1.0000	0.0000	1.0000	0.0000
Accrued Interest	\$0	\$0	0	\$0	0

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

For the quarter ending March 31, 2022, the 3-month average yield was 0.090%. The WAM was 21 days at March 31, 2022.

## Investment Portfolio Composition General Pool 9900 Percentages by Market Sector

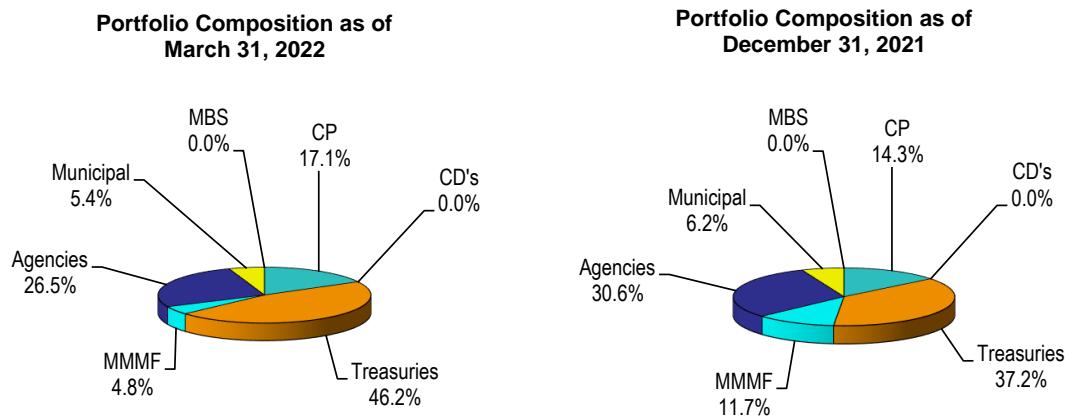


FIGURE 2  
Source: City of Houston Controller's Office

### Investment Policy Limitations

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

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

**Annual Portfolio Composition**  
**General Pool 9900**  
**April 2021 through March 2022**

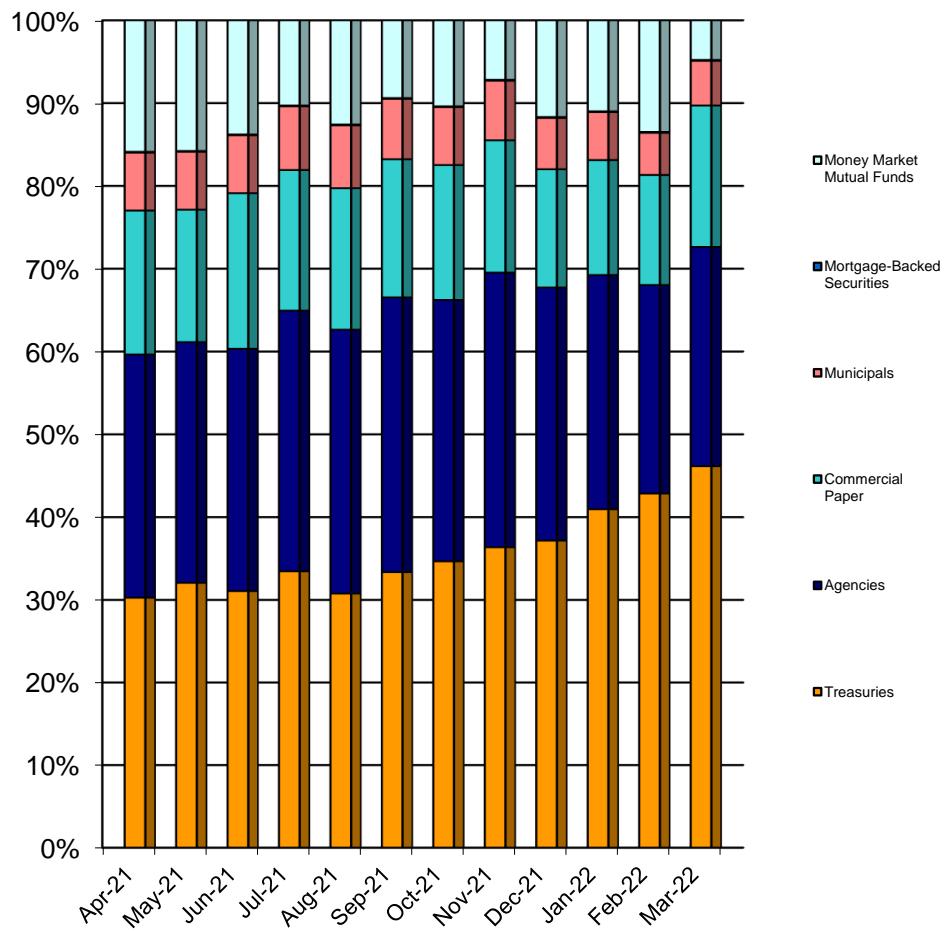
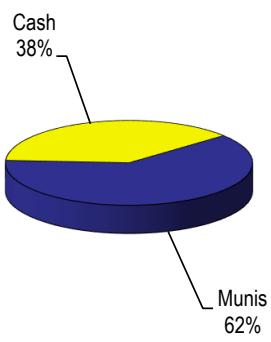


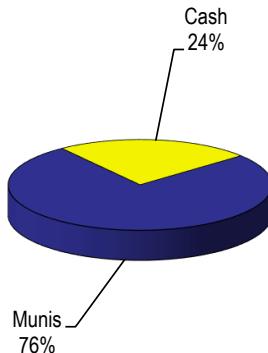
FIGURE 3  
Source: City of Houston Controller's Office

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

**Portfolio Composition as of  
March 31, 2022**



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



**FIGURE 5**  
Source: City of Houston Controller's Office

**Investment Policy Limitations**

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

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

## **Appendix I**

**Investments by Sector and Maturity as of March 31, 2022**

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF March 31, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Treasury Notes</b>												
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		0.249	10/25/2017	109,979.28	24,982,424.16	0	2.047	25,074,250.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		0.375	2/12/2019	225,310.77	25,424,780.28	0	2.496	25,609,500.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		1.542	6/17/2019	301,795.58	25,387,338.77	0	1.852	25,279,250.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		1.147	9/10/2019	230,425.82	25,353,261.26	0	1.500	25,248,000.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		0.123	9/13/2019	160,842.54	20,010,312.50	0	1.695	20,043,800.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		1.582	9/16/2019	208,149.17	20,305,713.72	0	1.770	20,179,000.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.062	9/27/2019	236,533.15	25,464,003.37	0	1.590	25,069,250.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.201	12/10/2019	125,690.61	25,167,879.58	0	1.689	24,789,000.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.207	12/13/2019	109,979.28	25,003,866.27	0	1.743	24,656,250.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.062	12/18/2019	236,533.15	25,382,671.76	0	1.748	25,069,250.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.582	12/19/2019	260,186.46	25,402,843.34	0	1.721	25,223,750.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.529	1/14/2021	157,458.56	25,767,045.44	0	0.306	24,410,250.00
T 1.75 6-30-24	912828EZ8	1.750%	25,000,000.00	6/30/2024		2.208	1/14/2021	109,979.28	25,835,784.41	0	0.258	24,656,250.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.529	1/15/2021	157,458.56	25,763,601.35	0	0.311	24,410,250.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.208	1/21/2021	109,979.28	25,846,833.62	0	0.239	24,656,250.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.464	1/21/2021	1,024.59	25,760,148.13	0	0.277	24,431,750.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.202	1/21/2021	125,690.61	25,988,079.12	0	0.237	24,789,000.00
T 1.5 11-30-24	912828VY6	1.500%	25,000,000.00	11/30/2024		2.613	1/29/2021	125,686.81	25,807,389.23	0	0.283	24,376,000.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.237	1/29/2021	15,711.33	24,911,606.25	0	0.360	23,249,000.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.464	2/1/2021	1,024.59	25,775,748.51	0	0.253	24,431,750.00
T 2.0 4-30-24	912828XZ70	2.000%	25,000,000.00	4/30/2024		2.036	2/11/2021	209,944.75	25,931,803.63	0	0.205	24,827,250.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		2.386	2/12/2021	27,173.91	25,602,165.31	0	0.249	24,310,500.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	2/19/2021	31,421.70	24,853,017.55	0	0.538	23,138,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	2/19/2021	31,421.70	24,851,517.75	0	0.539	23,138,750.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		3.566	2/26/2021	26,243.09	24,577,562.40	0	0.730	23,075,250.00
T 1.5 11-30-24	912828YY6	1.500%	25,000,000.00	11/30/2024		2.612	2/26/2021	125,686.81	25,672,675.91	0	0.481	24,376,000.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.208	2/26/2021	109,979.28	25,752,069.97	0	0.404	24,656,250.00
T 1.5 11-30-24	912828YY6	1.500%	25,000,000.00	11/30/2024		2.612	2/26/2021	125,686.81	25,646,323.61	0	0.520	24,376,000.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.208	3/12/2021	109,979.28	25,743,494.45	0	0.419	24,656,250.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.237	3/18/2021	15,711.33	24,633,358.48	0	0.709	23,249,000.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.202	3/18/2021	125,690.61	25,874,980.46	0	0.433	24,789,000.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		3.882	3/5/2021	10,869.57	24,733,893.41	0	0.778	23,139,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		3.882	3/9/2021	10,869.57	24,671,053.75	0	0.844	23,139,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	4/29/2021	23,653.31	24,996,881.30	0	0.258	24,238,250.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	5/13/2021	23,653.31	25,007,599.27	0	0.231	24,238,250.00
T 1.375 6-30-23	91282BS35	1.375%	25,000,000.00	6/30/2023		1.240	5/13/2021	86,412.29	25,373,764.88	0	0.176	24,829,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	5/14/2021	23,653.31	25,008,241.56	0	0.230	24,238,250.00
T 2.0 11-30-22	912828BM80	2.000%	25,000,000.00	11/30/2022		0.662	5/17/2021	167,582.42	25,315,871.05	0	0.106	25,113,250.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/15/2023		1.109	5/19/2021	165,573.20	25,448,922.82	0	0.149	24,971,750.00
T .125 12-31-22	91282CBD2	0.125%	25,000,000.00	12/31/2022		0.750	5/19/2021	7,855.66	25,001,817.62	0	0.115	24,759,750.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.231	5/20/2021	164,968.92	25,765,290.61	0	0.170	25,216,750.00
T 2.75 11-15-13	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	5/20/2021	260,186.46	26,022,315.88	0	0.225	25,223,750.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.231	5/20/2021	164,968.92	25,766,445.76	0	0.167	25,216,750.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/15/2023		1.109	5/21/2021	165,573.20	25,448,503.84	0	0.150	24,971,750.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.419	5/21/2021	35,326.09	25,161,571.96	0	0.079	25,072,250.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/23/2023		1.132	5/27/2021	165,573.20	25,453,746.46	0	0.162	24,971,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	5/27/2021	260,186.46	26,028,963.41	0	0.209	25,223,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	6/1/2021	260,186.46	26,030,818.88	0	0.205	25,223,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	6/17/2021	31,421.70	24,625,196.88	0	0.792	23,138,750.00
T 2.25 11-15-24	912828G38	2.250%	25,000,000.00	11/15/2024		2.542	6/17/2021	212,879.83	26,135,224.55	0	0.503	24,864,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	6/17/2021	31,421.70	24,627,609.77	0	0.789	23,138,750.00
T 0.125 10-15-23	91282CAP6	0.125%	25,000,000.00	10/15/2023		1.537	6/18/2021	14,423.08	24,920,993.94	0	0.331	24,241,250.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	6/18/2021	23,653.31	24,964,404.31	0	0.338	24,238,250.00
T 2.125 12-31-22	91282BN30	2.125%	25,000,000.00	12/31/2022		0.745	6/24/2021	133,546.27	25,365,331.16	0	0.177	25,129,000.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.231	6/18/2021	164,968.92	25,750,789.66	0	0.215	25,216,750.00
T .125 6-30-23	91282CCK5	0.125%	10,000,000.00	6/30/2023		1.249	7/23/2021	3,142.27	9,990,678.05	0	0.200	9,778,900.00
T 0.125 6-30-22	912828XZ1	0.125%	20,000,000.00	6/30/2022		0.249	9/16/2021	6,284.53	20,002,972.57	0	0.065	19,978,200.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.208	10/13/2021	109,979.28	25,667,460.27	0	0.554	24,656,250.00
T 0.25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	10/15/2021	23,653.31	24,935,208.11	0	0.410	24,238,250.00
T 0.625 10-15-24	91282DB4	0.625%	25,000,000.00	10/15/2024		2.516	10/18/2021	72,115.38	24,957,668.30	0	0.692	23,884,775.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	10/22/2021	23,653.31	24,784,638.77	0	0.659	23,913,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	10/29/2021	23,653.31	24,766,701.43	0	0.693	23,913,000.00

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF March 31, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	11/10/2021	23,653.31	24,774,391.70	0	0.679	23,913,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	11/10/2021	23,653.31	24,773,565.31	0	0.680	23,913,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	11/12/2021	23,653.31	24,763,131.84	0	0.700	23,913,000.00
T 1.625 11-15-22	91282BTY6	1.625%	25,000,000.00	11/15/2022		0.618	12/10/2021	153,746.55	25,206,531.48	0	0.304	25,056,750.00
T .125 5-15-23	91282BZP8	0.125%	25,000,000.00	5/15/2023		1.121	12/10/2021	11,826.66	24,895,483.45	0	0.498	24,531,250.00
T 0.125 6-30-23	91282CK5	0.125%	25,000,000.00	6/30/2023		1.249	12/17/2021	7,855.66	24,887,081.48	0	0.487	24,447,250.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	12/17/2021	23,653.31	24,731,321.02	0	0.761	23,913,000.00
T .750 11-15-24	91282CDH1	0.750%	25,000,000.00	11/15/2024		2.594	12/29/2021	70,959.95	24,862,761.40	0	0.962	23,916,025.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	12/29/2021	23,653.32	24,817,351.49	0	0.703	24,238,250.00
T .125 6-30-23	91282CCK5	0.125%	25,000,000.00	6/30/2023		1.249	12/30/2021	7,855.66	24,859,974.86	0	0.575	24,447,250.00
T .375 10-31-23	91282CDD0	0.375%	25,000,000.00	10/31/2023		1.578	12/30/2021	39,364.64	24,874,255.19	0	0.695	24,310,550.00
T .125 8-31-23	91282CCU3	0.125%	25,000,000.00	8/31/2023		1.416	12/30/2021	2,717.39	24,816,428.70	0	0.647	24,334,000.00
T .75 11-15-24	91282CDH1	0.750%	25,000,000.00	11/15/2024		2.594	1/6/2022	70,959.94	24,767,420.97	0	1.111	23,916,025.00
T 2.75 11-15-23	91282BWE6	2.750%	25,000,000.00	11/15/2023		1.583	1/6/2022	260,186.47	25,780,282.09	0	0.812	25,223,750.00
T 2.75 11-15-23	91282BWE6	2.750%	25,000,000.00	11/15/2023		1.583	1/6/2022	260,186.47	25,777,715.36	0	0.818	25,223,750.00
T .375 10-31-23	91282CDD0	0.375%	25,000,000.00	10/31/2023		1.578	1/6/2022	39,364.64	24,822,610.29	0	0.827	24,310,550.00
T 1.0 12-15-24	91282CDN8	1.000%	25,000,000.00	12/15/2024		2.668	1/10/2022	73,489.01	24,903,320.31	0	1.145	24,048,750.00
T 1.625 11-15-22	91282BTY6	1.625%	25,000,000.00	11/15/2022		0.618	1/12/2022	153,746.55	25,187,210.53	0	0.426	25,056,750.00
T 1.75 5-15-23	91282BV3	1.750%	25,000,000.00	5/15/2023		1.109	1/12/2022	165,573.21	25,308,497.69	0	0.647	24,971,750.00
T 1.750 5-15-23	91282BV3	1.750%	25,000,000.00	5/15/2023		1.109	1/12/2022	165,573.21	25,308,497.69	0	0.647	24,971,750.00
T 1.625 11-15-22	91282BTY6	1.625%	25,000,000.00	11/15/2022		0.618	1/14/2022	153,746.54	25,184,772.03	0	0.441	25,056,750.00
T 1.625 11-15-22	91282BTY6	1.625%	25,000,000.00	11/15/2022		0.618	1/14/2022	153,746.54	25,183,305.59	0	0.451	25,056,750.00
T 1.875 8-31-22	91282BL24	1.875%	25,000,000.00	8/31/2022		0.419	1/20/2022	40,760.87	25,153,434.17	0	0.400	25,101,500.00
T 2.0 10-31-22	91282CS2	2.000%	25,000,000.00	10/31/2022		0.578	1/20/2022	209,944.75	25,224,437.44	0	0.460	25,115,250.00
T 1.625 8-31-22	91282BS8	1.625%	25,000,000.00	8/31/2022		0.419	1/13/2022	35,326.09	25,136,421.54	0	0.314	25,072,250.00
T 1.625 8-31-22	91282BS8	1.625%	25,000,000.00	8/31/2022		0.419	1/13/2022	35,326.09	25,135,771.90	0	0.321	25,072,250.00
T 1.625 8-31-22	91282BS8	1.625%	25,000,000.00	8/31/2022		0.419	2/3/2022	35,326.09	25,113,669.07	0	0.530	25,072,250.00
T 2.0 11-30-22	91282BM80	2.000%	25,000,000.00	11/30/2022		0.662	2/3/2022	167,582.41	25,217,630.21	0	0.691	25,113,250.00
T 2.0 11-30-22	91282BM80	2.000%	25,000,000.00	11/30/2022		0.662	2/11/2022	167,582.42	25,164,838.41	0	1.006	25,113,250.00
T 1.875 4-30-22	91282BX47	1.875%	25,000,000.00	4/30/2022		0.082	2/11/2022	196,823.21	25,033,052.88	0	0.277	25,031,250.00
T 2.125 5-15-22	91282BEU9	2.125%	25,000,000.00	5/15/2022		0.123	2/11/2022	201,053.18	25,054,340.98	0	0.373	25,054,750.00
T 1.875 5-31-22	91282BXD7	1.875%	25,000,000.00	5/31/2022		0.167	2/11/2022	157,108.51	25,060,116.83	0	0.437	25,058,500.00
T 1.625 11-15-22	91282BTY6	1.625%	25,000,000.00	11/15/2022		0.618	2/11/2022	153,746.55	25,101,724.68	0	0.970	25,056,750.00
T 1.625 11-15-22	91282BTY6	1.625%	25,000,000.00	11/15/2022		0.618	2/23/2022	153,746.55	25,109,706.67	0	0.919	25,056,750.00
T 2.125 6-30-22	91282BXG0	2.125%	25,000,000.00	6/30/2022		0.249	2/25/2022	133,546.27	25,102,375.00	0	0.492	25,095,750.00
T 1.75 5-31-22	91282BXR6	1.750%	25,000,000.00	5/31/2022		0.167	2/25/2022	146,634.62	25,056,435.04	0	0.400	25,055,500.00
T 1.75 5-15-23	91282BV3	1.750%	25,000,000.00	5/15/2023		1.109	2/25/2022	165,573.20	25,130,758.19	0	1.279	24,971,750.00
T 1.875 7-31-22	91282BP4	1.875%	25,000,000.00	7/31/2022		0.334	2/25/2022	77,693.37	25,106,921.07	0	0.602	25,090,750.00
T 1.625 8-31-22	91282BS8	1.625%	25,000,000.00	8/31/2022		0.419	2/10/2022	35,326.09	25,096,897.24	0	0.691	25,072,250.00
T 1.75 5-15-23	91282BV3	1.750%	25,000,000.00	5/15/2023		1.109	2/10/2022	165,573.21	25,151,782.07	0	1.204	24,971,750.00
T 2.125 12-31-22	91282BN30	2.125%	25,000,000.00	12/31/2022		0.745	2/23/2022	133,546.27	25,203,790.69	0	1.033	25,129,000.00
T 2.5 5-15-24	91282WJ5	2.500%	25,000,000.00	5/15/2024		2.061	3/25/2022	236,533.15	25,081,401.85	0	2.341	25,069,250.00
<b>Subtotal Treasury Notes</b>		<b>1.463%</b>	<b>2,620,000,000.00</b>	<b>11/13/2023</b>		<b>1.601</b>		<b>11,542,801.91</b>	<b>2,643,919,383.73</b>	<b>0.656</b>	<b>2,578,703,075.00</b>	
<b>Commercial Paper</b>												
TDBANK 0.25 5-26-22	89119BES1	0.250%	50,000,000.00	5/26/2022		0.153	11/19/2021	0.00	49,980,794.27	0	0.250	49,958,000.00
TDBANK 0.31 6-30-22	89119BFW1	0.310%	50,000,000.00	6/30/2022		0.249	12/2/2021	0.00	49,961,034.72	0	0.311	49,900,000.00
BMOCHI 0.3 5-16-22	06366HEG8	0.300%	50,000,000.00	5/16/2022		0.126	12/3/2021	0.00	49,981,111.11	0	0.300	49,965,500.00
BMOCHI 0.33 7-1-22	06366HG19	0.330%	50,000,000.00	7/1/2022		0.252	12/7/2021	0.00	49,958,061.23	0	0.331	49,876,000.00
MUFGBK 0.31 6-30-22	62479MFV8	0.310%	40,000,000.00	6/30/2022		0.249	12/16/2021	0.00	39,968,827.78	0	0.311	39,920,000.00
MUFGBK 0.33 6-30-22	62479MFW8	0.330%	50,000,000.00	6/30/2022		0.249	12/29/2021	0.00	49,958,520.84	0	0.331	49,900,000.00
TD BANK 0.47 11-15-2	89119BFL1	0.470%	50,000,000.00	11/15/2022		0.627	12/29/2021	0.00	49,850,698.64	0	0.472	49,512,500.00
BMOCHI 0.32 7-1-22	06366HG19	0.320%	25,000,000.00	7/1/2022		0.252	12/30/2021	0.00	24,979,666.05	0	0.321	24,938,000.00
TD BANK 0.3 5-16-22	89119BEG7	0.300%	40,000,000.00	5/16/2022		0.126	1/21/2022	0.00	39,984,855.77	0	0.300	39,972,400.00
MUFGBK 0.31 5-16-22	62479MEG4	0.310%	25,000,000.00	5/16/2022		0.126	1/21/2022	0.00	24,990,219.36	0	0.310	24,982,750.00
TOYCC .31 5-16-22	89233HEG5	0.310%	50,000,000.00	5/16/2022		0.126	2/3/2022	0.00	49,980,370.06	0	0.310	49,965,500.00
TOYCC .68 9-1-22	89233HJ13	0.680%	50,000,000.00	9/1/2022		0.422	2/3/2022	0.00	49,854,714.68	0	0.683	49,734,500.00
TOYCC .78 9-12-22	89233HJC9	0.780%	50,000,000.00	9/12/2022		0.452	2/9/2022	0.00	49,821,422.22	0	0.784	49,715,500.00
TOYCC .56 6-1-22	89233HF17	0.560%	50,000,000.00	6/1/2022		0.170	3/3/2022	0.00	49,951,777.78	0	0.561	49,932,000.00
BMOCHI .56 6-3-22	06366HF36	0.560%	50,000,000.00	6/3/2022		0.175	3/3/2022	0.00	49,950,222.22	0	0.561	49,930,000.00
MUFGBK .59 6-6-22	62479MF65	0.590%	50,000,000.00	6/6/2022		0.183	3/3/2022	0.00	49,945,097.22	0	0.591	49,926,500.00
TDBANK .85 7-6-22	89119BG67	0.850%	50,000,000.00	7/6/2022		0.266	3/3/2022	0.00	49,885,486.11	0	0.853	49,869,500.00
BMOCHI .64 6-6-22	06366HF69	0.640%	50,000,000.00	6/6/2022		0.183	3/4/2022	0.00	49,940,444.44	0	0.641	49,926,500.00
MUFGBK .64 6-6-22	62479MF65	0.640%	50,000,000.00	6/6/2022		0.183	3/4/2022	0.00	49,940,444.44	0	0.641	49,926,500.00

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF March 31, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TOYCC 0.41 4-22-22	89233HDN1	0.410%	50,000,000.00	4/22/2022		0.060	3/7/2022	0.00	49,987,472.22	0	0.410	49,989,000.00
TOYCC 0.49 5-6-22	89233HE67	0.490%	50,000,000.00	5/6/2022		0.099	3/7/2022	0.00	49,975,500.00	0	0.490	49,973,500.00
<b>Subtotal Commerical Paper</b>		<b>0.475%</b>	<b>980,000,000.00</b>	<b>6/22/2022</b>		<b>0.227</b>		<b>0.00</b>	<b>978,846,741.16</b>		<b>0.476</b>	<b>977,814,150.00</b>
<b>Mortgage-Backed Securities</b>												
FGG12692 5.5 06-1-22	3128MBF93	5.500%	1,659.84	6/1/2022		0.063	6/18/2007	7.61	1,659.84	0	5.457	1,661.78
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	1,627.44	7/1/2022		0.117	6/18/2007	7.46	1,627.44	0	5.561	1,630.34
FGG12718 5.5 07-01-2	3128MBG35	5.500%	1,284.23	7/1/2022		0.093	7/17/2007	5.89	1,284.23	0	5.632	1,285.84
FGJ05317 5.5 08-01-2	3128PG448	5.500%	7,755.46	8/1/2022		0.195	9/18/2007	35.55	7,755.46	0	5.569	7,783.67
FGJ05440 6.0 08-01-2	3128PHB13	6.000%	2,213.36	8/1/2022		0.163	9/18/2007	11.07	2,213.36	0	5.872	2,220.11
FGJ05665 5.5 10-01-2	3128PHJ1	5.500%	5,360.00	10/1/2022		0.280	10/16/2007	24.57	5,360.00	0	5.534	5,382.66
FGGI12956 5.0 01-01-01	3128MBQH3	5.000%	3,184.56	1/1/2023		0.240	12/17/2007	13.27	3,183.99	0	4.982	3,247.56
FGCI 4.5 02-01-23	3128PJYV3	4.500%	2,446.72	2/1/2023		0.437	2/19/2008	9.18	2,446.24	0	4.481	2,508.51
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	15,428.10	3/1/2023		0.420	3/18/2008	64.28	15,428.10	0	4.949	15,747.68
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	175.12	4/1/2023		0.320	4/17/2008	0.66	175.12	0	4.610	174.13
FGG13072 5.0 04-01-2	3128MBT56	5.000%	13,353.18	4/1/2023		0.407	3/18/2008	55.64	13,353.18	0	5.077	13,632.03
FNCI 5.0 5-1-23	31412MRU4	5.000%	30,065.20	5/1/2023		0.524	5/19/2008	125.27	30,065.20	0	5.021	30,675.85
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	49,811.84	6/1/2023		0.524	6/17/2008	228.30	49,811.84	0	5.347	50,570.14
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	50,087.51	6/1/2023		0.524	7/17/2008	229.57	50,087.51	0	5.518	50,850.03
FGJ08476 5.5 08-01-2	3128PLMZ2	5.500%	69,267.92	8/1/2023		0.628	8/18/2008	317.48	69,267.92	0	5.564	70,363.15
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	23,397.24	7/1/2023		0.464	9/16/2008	97.49	23,397.24	0	4.842	23,889.92
FGCI 4.0 9-1-22	3128MB4G9	5.500%	817.43	9/1/2022		0.077	11/18/2008	3.75	817.43	0	5.352	818.40
FGCI 4.5 04-01-23	3128PKRH9	4.500%	12,918.26	4/1/2023		0.441	12/16/2008	48.44	12,918.26	0	4.254	13,244.49
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	57,655.52	1/1/2024		0.695	1/20/2009	192.19	57,655.52	0	3.691	59,312.50
FGJ09194 4.0 1-1-24	3128PMG80	4.000%	14,946.96	1/1/2024		0.804	2/20/2009	49.82	14,946.96	0	3.800	15,379.12
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	41,708.08	3/1/2024		0.813	3/17/2009	139.03	41,708.08	0	3.826	42,928.95
FGCI 4.0 05-01-24	3128PMUV0	4.000%	92,317.36	5/1/2024		0.855	4/16/2009	307.72	92,317.36	0	3.744	95,026.64
FGCI 4.0 05-01-24	3128MMWK2	4.000%	52,605.20	5/1/2024		0.842	5/18/2009	175.35	52,605.20	0	3.790	54,149.33
FGCI 4.0 06-01-24	3128MMK28	4.000%	78,701.28	6/1/2024		0.920	6/16/2009	262.34	78,701.28	0	4.051	81,015.18
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	28,226.30	7/1/2024		0.938	7/16/2009	94.09	28,226.30	0	3.842	29,047.64
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	141,293.05	7/1/2025		1.253	12/20/2010	470.98	141,293.05	0	3.619	145,539.47
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	24,219.40	8/1/2025		1.275	6/18/2013	80.73	24,219.40	0	3.025	24,933.34
<b>Subtotal Mortgage-Backed Securities</b>		<b>4.461%</b>	<b>822,526.56</b>	<b>1/19/2023</b>		<b>1.002</b>		<b>3,057.73</b>	<b>822,525.51</b>		<b>4.280</b>	<b>843,018.46</b>
<b>Agency Notes</b>												
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.682	2/12/2019	233,333.33	25,069,321.29	0	2.576	25,280,000.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		0.506	2/21/2019	244,444.44	24,932,699.69	0	2.550	25,108,000.00
FAMCA 2.57 6-1-22	31422BD3	2.570%	25,000,000.00	6/1/2022		0.170	2/28/2019	214,166.67	25,000,000.00	0	2.570	25,070,000.00
FAMCA 2.57 5-2-22	31422BCD1	2.570%	25,000,000.00	5/2/2022		0.088	2/28/2019	265,923.61	25,000,000.00	0	2.570	25,038,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.682	3/12/2019	233,333.33	25,084,610.75	0	2.484	25,280,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		0.682	3/13/2019	186,666.67	20,069,773.93	0	2.468	20,224,000.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		0.170	3/18/2019	208,333.33	25,000,000.00	0	2.500	25,067,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		0.682	3/25/2019	186,666.67	20,096,838.32	0	2.266	20,224,000.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		0.506	3/27/2019	244,444.44	24,977,758.94	0	2.181	25,108,000.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		0.661	3/29/2019	185,833.33	25,000,000.00	0	2.230	25,151,750.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.173	6/11/2019	165,277.78	25,032,572.87	0	2.011	25,058,000.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.173	6/11/2019	165,277.78	25,031,879.63	0	2.013	25,058,000.00
FHLB 2.125 6-10-22	313379069	2.125%	25,000,000.00	6/10/2022		0.194	6/12/2019	163,802.08	25,009,118.38	0	1.931	25,077,750.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		1.426	6/17/2019	37,934.03	25,332,919.07	0	1.914	25,266,500.00
FFCB 2.8 9-5-23	3133EJYLT	2.800%	25,000,000.00	9/5/2023		1.407	6/19/2019	50,555.56	25,286,817.42	0	1.960	25,288,500.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		1.703	6/20/2019	72,322.22	10,169,785.93	0	1.813	10,128,900.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		1.241	6/26/2019	116,722.22	25,000,000.00	0	1.910	24,983,750.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		1.223	6/26/2019	116,770.83	24,981,901.41	0	1.831	24,953,000.00
FHLB 2.125 6-10-22	313379069	2.125%	20,000,000.00	6/10/2022		0.194	7/22/2019	131,041.67	20,009,700.19	0	1.867	20,062,200.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		1.173	7/23/2019	132,222.22	20,062,563.87	0	1.851	20,046,400.00
FAMCA 2.16 6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		0.183	7/30/2019	134,166.67	20,006,429.94	0	1.919	20,043,800.00
FFCB 1.86 10-17-23	3133EKV99	1.860%	10,000,000.00	10/17/2023		1.517	7/31/2019	84,733.33	9,996,864.75	0	1.881	9,977,100.00
FAMCA 1.91 4-3-23	31422BJS0	1.910%	25,000,000.00	4/3/2023		0.991	8/6/2019	236,097.22	25,000,000.00	0	1.910	25,042,500.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		1.458	9/9/2019	7,150.00	15,000,000.00	0	1.560	14,892,750.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		1.419	9/11/2019	37,934.03	25,265,615.54	0	1.610	25,102,500.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		1.419	9/12/2019	22,760.42	15,147,402.76	0	1.667	15,061,500.00
FAMCA 1.79 27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.476	9/30/2019	4,722.22	25,000,000.00	0	1.700	24,839,500.00
FAMCA 1.79 27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.476	9/30/2019	4,722.22	25,000,000.00	0	1.700	24,839,500.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		2.537	11/7/2019	136,000.00	20,000,000.00	0	1.700	19,653,000.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		2.537	11/7/2019	68,000.00	10,000,000.00	0	1.700	9,826,500.00

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF March 31, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		2.602	12/13/2019	123,750.00	15,388,087.19	0	1.747	15,129,150.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		1.293	1/14/2020	83,611.11	25,000,000.00	0	1.720	24,908,000.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		2.885	3/23/2020	9,395.83	11,040,689.70	0	1.100	10,619,730.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		2.941	3/24/2020	5,152.78	25,000,000.00	0	1.060	23,995,250.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		3.048	6/12/2020	41,875.00	15,000,000.00	0	0.670	14,202,450.00
FHLB .5 6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		3.174	6/17/2020	37,500.00	24,985,551.56	0	0.518	23,504,500.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.185	6/19/2020	36,111.11	24,966,691.57	0	0.542	23,459,000.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.185	6/24/2020	28,888.90	19,998,709.17	0	0.502	18,767,200.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.185	6/24/2020	36,111.10	24,994,675.35	0	0.507	23,459,000.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		3.209	6/26/2020	27,444.44	20,000,000.00	0	0.520	18,791,800.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		2.206	6/30/2020	23,800.00	20,020,918.18	0	0.372	19,163,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.380	9/8/2020	9,374.99	24,936,889.61	0	0.450	23,296,000.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		2.954	9/10/2020	118,750.00	25,387,147.40	0	0.429	23,889,750.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		3.435	9/16/2020	1,875.00	10,000,000.00	0	0.450	9,331,800.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.380	9/18/2020	9,375.00	24,965,769.20	0	0.416	23,296,000.00
FNMA .50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.185	9/18/2020	36,111.11	25,067,032.50	0	0.416	23,459,000.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.185	9/22/2020	28,888.89	20,056,629.03	0	0.411	18,767,200.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		3.458	9/25/2020	2,083.33	24,947,523.00	0	0.436	23,234,000.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		3.458	9/29/2020	1,833.33	21,968,172.04	0	0.417	20,445,920.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.652	12/4/2020	21,527.78	24,995,867.98	0	0.260	24,185,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.652	12/4/2020	21,527.78	24,992,728.86	0	0.268	24,185,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.652	12/7/2020	21,527.78	24,993,437.31	0	0.266	24,185,000.00
FHLMC 0.25 12-4-23	3137EAF42	0.250%	25,000,000.00	12/4/2023		1.671	12/10/2020	20,312.50	25,001,266.54	0	0.247	24,213,000.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		1.652	1/8/2021	21,527.78	25,002,445.87	0	0.244	24,233,000.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		2.775	1/22/2021	19,791.67	25,023,822.13	0	0.341	23,582,750.00
FHLMC 0.25 12-4-23	3137EAF42	0.250%	25,000,000.00	12/4/2023		1.671	2/22/2021	20,312.50	25,018,118.20	0	0.207	24,213,000.00
FHLMC 0.25 12-4-23	3137EAF42	0.250%	25,000,000.00	12/4/2023		1.671	2/22/2021	20,312.50	25,020,292.40	0	0.202	24,213,000.00
FHLMC 0.25 12-4-23	3137EAF42	0.250%	25,000,000.00	12/4/2023		1.671	2/19/2021	20,312.50	25,020,925.10	0	0.200	24,213,000.00
FHLB 0.3 2-25-26 1X	3130ALHF4	1.000%	25,000,000.00	2/25/2026	2/25/2026	3.879	2/25/2021	25,000.00	25,000,000.00	1	1.000	23,780,750.00
FHLB 0.3 2-25-26 1X	3130ALHF4	1.000%	25,000,000.00	2/25/2026	2/25/2026	3.879	2/25/2021	25,000.00	25,000,000.00	1	1.000	23,780,750.00
FHLB 0.3 0-9-26 1X	3130ALHY3	1.000%	25,000,000.00	3/9/2026	3/9/2026	3.918	3/9/2021	15,277.78	25,000,000.00	1	1.000	23,771,500.00
FHLB 0.3 0-9-26 1X	3130ALHY3	1.000%	25,000,000.00	3/9/2026	3/9/2026	3.918	3/9/2021	15,277.78	25,000,000.00	1	1.000	23,771,500.00
FHLB 0.375 5-26-26 1	3130AMN65	0.375%	25,000,000.00	5/26/2026	5/26/2022	4.119	5/26/2021	32,552.08	25,000,000.00	0.375	0.375	23,968,000.00
11TH JUBILEE FIX RTE	46514TLH9	0.730%	10,000,000.00	8/1/2023		1.659	8/1/2021	30,200.00	10,000,000.00	0	0.730	9,846,500.00
FHLB 0.35 8-24-26 1X	3130ANSL5	0.350%	25,000,000.00	8/24/2026	8/24/2022	4.366	8/24/2021	8,993.06	25,000,000.00	0.35	0.350	23,760,250.00
FHLB 0.375 9-1-26 1X	3130ANVU1	0.375%	25,000,000.00	9/1/2026	9/1/2022	4.383	9/1/2021	7,812.50	25,000,000.00	0.375	0.375	23,830,600.00
FHLB 0.37 9-28-26 1X	3130AP6L4	0.370%	25,000,000.00	9/28/2026	9/28/2022	4.459	9/28/2021	770.83	25,000,000.00	0.37	0.370	23,795,075.00
FHLB 0.5 11-17-26 1X	3130APWB7	0.500%	25,000,000.00	11/17/2026	11/17/2022	4.572	11/17/2021	46,527.78	25,000,000.00	0.5	0.500	24,252,700.00
<b>Subtotal Agency Notes</b>		<b>1.311%</b>	<b>1,518,000,000.00</b>	<b>1/7/2024</b>		<b>2.076</b>		<b>5,147,854.84</b>	<b>1,520,357,964.57</b>	<b>1.200</b>	<b>1,480,251,525.00</b>	
<b>Municipal Bonds</b>												
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		0.337	12/8/2017	5,250.00	1,002,046.72	0	2.500	1,007,060.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		0.337	5/18/2018	6,254.15	1,665,289.54	0	3.150	1,677,715.40
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		0.493	5/18/2018	63,500.00	3,187,552.24	0	3.150	3,218,561.00
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		0.337	8/1/2018	3,669.17	1,288,844.90	0	3.220	1,298,120.95
LOS 2.44 9-1-22	544351K99	2.440%	5,000,000.00	9/1/2022		0.422	1/16/2019	10,166.67	4,993,841.85	0	2.751	5,023,900.00
CASPWR 2.05 1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		0.085	2/26/2019	8,333.33	999,396.93	0	2.720	1,000,770.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		0.123	4/17/2019	14,399.00	1,499,982.80	0	2.550	1,503,120.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		0.208	10/15/2019	11,777.78	2,001,501.04	0	1.630	2,004,820.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		1.305	10/15/2019	15,600.00	2,408,301.70	0	1.730	2,398,710.60
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		1.319	10/16/2019	13,306.67	4,000,000.00	0	1.996	3,986,560.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		1.313	10/17/2019	5,601.15	1,230,385.13	0	1.716	1,224,136.80
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		0.616	10/30/2019	18,556.44	2,006,461.97	0	1.920	2,011,260.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2023		0.337	10/31/2019	3,452.08	1,250,000.00	0	1.657	1,253,375.00
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		1.320	10/31/2019	3,645.83	1,250,000.00	0	1.750	1,243,750.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		2.289	10/31/2019	3,000.00	1,000,000.00	0	1.800	980,250.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		1.843	10/31/2019	7,897.63	3,075,523.81	0	2.001	3,045,111.00
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		0.579	11/5/2019	7,364.58	1,009,713.02	0	1.800	1,012,555.30
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		1.458	11/6/2019	46,680.00	3,055,947.63	0	1.820	3,036,720.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		0.826	11/14/2019	5,333.33	1,009,248.06	0	2.050	1,011,990.00
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		0.863	11/21/2019	16,968.89	3,376,856.28	0	1.970	3,376,473.20
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		1.815	11/21/2019	7,666.67	1,551,733.69	0	2.069	1,540,530.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		0.745	11/26/2019	5,402.50	1,000,000.00	0	2.161	1,002,870.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		1.718	11/26/2019	5,502.50	1,000,000.00	0	2.201	991,450.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		0.912						

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF March 31, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		1.887	11/26/2019	1,660.83	1,000,000.00	0	1.993	989,370.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		0.085	12/4/2019	10,743.19	1,345,124.83	0	1.809	1,346,277.75
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		1.069	12/4/2019	11,833.33	1,422,223.36	0	1.851	1,421,803.40
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		1.319	12/5/2019	8,337.50	2,500,000.00	0	2.001	2,494,025.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		2.282	12/5/2019	13,131.25	3,750,000.00	0	2.101	3,692,887.50
TXS 4.0 4-1-23	882724CB6	4.000%	1,200,000.00	4/1/2023		0.974	12/11/2019	24,000.00	1,224,687.25	0	1.872	1,226,040.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.003	12/11/2019	20,000.00	1,000,163.23	0	1.804	1,000,000.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		0.498	12/18/2019	9,225.00	1,000,000.00	0	1.845	1,003,050.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		1.475	12/18/2019	13,737.60	1,440,000.00	0	1.908	1,431,561.60
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		1.885	12/19/2019	1,780.00	1,000,000.00	0	2.136	990,730.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		1.758	3/3/2020	14,718.67	3,369,147.29	0	1.250	3,289,555.60
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		0.497	3/18/2020	21,250.00	1,707,492.08	0	1.600	1,710,676.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		2.138	3/19/2020	41,605.00	5,152,173.17	0	1.400	5,012,150.00
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		0.664	3/19/2020	6,224.17	1,925,000.00	0	0.970	1,917,781.25
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		1.585	3/25/2020	19,070.22	2,024,231.32	0	1.750	1,997,500.00
GRAPWR 1.594 1-1-24	387883VZ8	1.594%	8,615,000.00	1/1/2024		1.727	3/25/2020	34,330.78	8,695,216.15	0	1.050	8,476,212.35
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		1.239	3/26/2020	15,457.00	4,087,960.72	0	1.749	4,081,878.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		2.211	3/26/2020	19,675.00	4,975,585.27	0	1.799	4,888,900.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		2.096	4/3/2020	15,300.00	1,584,734.05	0	1.300	1,539,899.10
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		1.310	4/3/2020	8,179.17	1,548,762.77	0	1.280	1,521,566.60
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		1.068	4/6/2020	15,634.79	1,790,324.44	0	1.300	1,778,709.75
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.030	4/6/2020	13,072.57	1,452,932.53	0	1.400	1,417,230.10
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		1.147	4/6/2020	17,713.33	2,029,809.84	0	1.350	2,013,860.00
ENEPWR 2.953 7-1-22	29270CVQ2	2.953%	3,000,000.00	7/1/2022		0.252	4/9/2020	22,147.50	3,009,664.03	0	1.650	3,016,440.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		2.896	4/13/2020	21,240.00	2,033,042.53	0	1.550	1,953,300.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		2.338	4/13/2020	13,833.33	5,187,994.27	0	1.700	5,048,500.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		2.755	4/15/2020	5,417.50	1,529,348.25	0	1.450	1,469,160.00
NYSFAC 2.62 1-15-24	64985HY77	2.620%	2,260,000.00	1/15/2024		1.751	4/15/2020	12,500.31	2,309,948.42	0	1.350	2,263,457.80
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		0.208	4/17/2020	30,365.29	4,239,870.33	0	1.300	4,244,931.90
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		2.138	4/30/2020	19,500.00	5,000,000.00	0	1.170	4,851,200.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		1.159	4/30/2020	18,166.67	5,000,000.00	0	1.090	4,951,350.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.040	4/30/2020	13,016.67	1,775,131.44	0	1.350	1,729,516.80
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		0.337	5/11/2020	2,051.67	1,000,000.00	0	1.231	1,001,260.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		1.323	5/11/2020	2,211.67	1,000,000.00	0	1.327	989,000.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		2.296	5/11/2020	2,553.33	1,000,000.00	0	1.532	972,280.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		0.909	5/14/2020	7,925.00	3,218,408.94	0	1.297	3,205,345.50
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		1.874	5/14/2020	7,925.00	3,264,368.82	0	1.397	3,198,244.70
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		2.811	5/14/2020	6,450.00	2,684,761.22	0	1.548	2,598,318.00
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		1.804	5/14/2020	8,683.33	2,644,626.97	0	1.151	2,577,491.20
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		2.761	5/14/2020	12,516.67	3,832,253.07	0	1.250	3,665,931.40
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		0.337	5/19/2020	1,936.67	1,000,000.00	0	1.162	1,001,170.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		0.170	6/4/2020	6,766.67	1,016,670.46	0	1.020	1,016,645.45
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		1.152	6/4/2020	13,766.67	2,087,028.15	0	1.070	2,059,465.80
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		2.118	6/4/2020	14,033.33	2,144,176.54	0	1.120	2,064,878.70
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		3.099	6/8/2020	11,418.00	2,633,109.40	0	0.846	2,485,179.60
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		3.099	6/8/2020	22,000.01	5,072,919.49	0	0.849	4,788,400.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		1.392	6/16/2020	2,916.67	1,037,200.45	0	0.837	1,014,740.00
FOR 5.0 3-1-23	346766VM6	5.000%	1,000,000.00	3/1/2023		0.905	6/17/2020	4,166.67	1,035,478.42	0	1.073	1,028,570.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		1.804	6/29/2020	3,750.00	1,149,795.20	0	0.780	1,113,716.25
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		2.761	6/29/2020	8,533.33	2,639,510.28	0	0.880	2,502,656.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		2.280	7/7/2020	5,111.11	1,072,578.48	0	0.879	1,032,660.00
DALUTL 0.857 10-1-24	23542JQN8	0.857%	1,000,000.00	10/1/2024		2.471	7/7/2020	4,285.00	1,000,000.00	0	0.857	955,880.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		2.776	7/8/2020	25,000.00	1,122,180.99	0	0.839	1,064,550.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		1.891	7/8/2020	25,000.00	1,083,953.33	0	0.739	1,047,280.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		2.880	7/15/2020	0.00	3,080,896.41	0	1.394	2,942,863.05
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		2.260	7/15/2020	5,782.33	1,163,349.04	0	0.650	1,107,139.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		2.373	7/15/2020	3,806.25	2,570,057.82	0	0.650	2,444,975.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		3.124	7/14/2020	2,766.67	1,000,000.00	0	0.830	938,050.00
YSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		1.374	7/22/2020	0.00	985,752.00	0	1.055	968,460.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		2.263	7/22/2020	2,185.00	1,000,000.00	0	1.035	963,200.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		3.230	7/22/2020	2,396.11	1,000,000.00	0	1.135	946,420.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		1.878	7/30/2020	0.00	978,413.51	0	1.177	953,000.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		2.707	7/30/2020	6,388.89	1,116,764.63	0	0.848	1,062,750.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		1.374	8/19/2020	0.00	988,717.64	0	0.832	967,800.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		1.878	8/20/2020	0.00	1,474,614.22</			

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF March 31, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		2.880	8/20/2020	0.00	1,360,000.90	0	1.018	1,289,120.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		2.707	8/20/2020	15,013.89	2,630,308.21	0	0.768	2,495,465.00
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		1.660	9/8/2020	2,025.00	1,350,000.00	0	0.450	1,304,491.50
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		2.646	9/8/2020	3,666.67	2,000,000.00	0	0.550	1,879,700.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		1.844	9/15/2020	2,461.00	1,025,513.51	0	0.550	988,650.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		0.879	9/17/2020	0.00	1,168,209.97	0	0.664	1,153,109.75
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		1.878	9/17/2020	0.00	1,982,661.52	0	0.869	1,914,310.45
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		2.880	9/17/2020	0.00	972,753.71	0	0.969	918,210.00
ARS 2.0 7-1-24	041042L75	2.000%	1,070,000.00	7/1/2024		2.202	9/30/2020	5,350.00	1,104,538.79	0	0.550	1,051,264.30
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		2.409	10/1/2020	545.00	2,169,572.36	0	0.500	2,054,126.80
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		0.914	10/1/2020	1,308.33	1,578,593.59	0	0.400	1,553,986.00
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		1.744	10/6/2020	5,430.00	5,420,569.42	0	0.500	5,232,076.50
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		3.138	10/23/2020	18,333.34	9,968,778.32	0	0.650	9,316,800.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		2.473	10/29/2020	4,010.00	1,000,000.00	0	0.802	952,710.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		3.444	10/29/2020	4,260.00	1,000,000.00	0	0.852	934,520.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		2.285	11/3/2020	3,333.33	1,027,553.79	0	0.800	981,850.00
HUN 2.0 9-1-25	447025S73	2.000%	2,000,000.00	9/1/2025		3.317	11/3/2020	3,333.33	2,083,784.61	0	0.750	1,951,040.00
HUN 2.0 9-1-24	447025SS65	2.000%	5,000,000.00	9/1/2024		2.369	11/3/2020	8,333.33	5,167,133.24	0	0.600	4,920,250.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		2.431	11/4/2020	12,550.00	1,296,405.74	0	0.500	1,226,362.50
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		2.431	11/4/2020	12,550.00	1,301,591.35	0	0.500	1,231,267.95
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		3.371	11/4/2020	14,100.00	1,475,511.54	0	0.650	1,369,251.00
RCNSCD 3.0 2-15-25	7632614Z4	3.000%	2,000,000.00	2/15/2025		2.768	11/10/2020	7,666.67	2,127,007.30	0	0.751	2,015,000.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		1.988	11/12/2020	13,398.00	4,620,000.00	0	0.580	4,432,751.40
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		3.333	11/17/2020	969.83	1,000,000.00	0	0.759	935,770.00
CLESCD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		1.803	11/17/2020	12,777.78	2,153,802.88	0	0.834	2,082,020.00
CLESCD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		0.860	11/17/2020	6,388.89	1,038,046.46	0	0.614	1,024,370.00
CLESCD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		2.707	11/17/2020	9,583.33	1,672,456.66	0	0.914	1,587,330.00
CLESCD (SER A) 5.0	184541CS7	5.000%	1,250,000.00	2/15/2025		2.707	11/17/2020	7,986.11	1,397,972.38	0	0.804	1,326,312.50
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		3.115	11/20/2020	21,666.67	6,560,700.70	0	0.700	6,147,375.00
KNO 0.55 6-01-24	499513FJ1	0.550%	3,500,000.00	6/1/2024		2.153	11/20/2020	6,416.67	3,500,000.00	0	0.550	3,349,255.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		3.206	12/2/2020	2,873.00	1,360,000.00	0	0.845	1,272,633.60
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		0.749	12/3/2020	1,132.50	1,000,000.00	0	0.453	992,370.00
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		2.717	12/3/2020	12,518.89	3,079,197.91	0	0.600	2,896,666.75
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		2.717	12/3/2020	12,497.78	3,074,053.32	0	0.600	2,891,772.00
ENEWPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		0.252	12/23/2020	11,073.75	1,509,825.59	0	0.350	1,508,220.00
MSS 3.546 11-1-24	605581LK1	3.546%	5,280,000.00	11/1/2024		2.462	12/23/2020	78,012.00	5,699,716.39	0	0.440	5,385,916.80
TXS 4.123 4-1-25	882722VM0	4.123%	3,335,000.00	4/1/2025		2.812	2/5/2021	68,751.03	3,691,543.83	0	0.524	3,468,833.55
MSLSCD 0.00 2-15-23	572682RT1	0.000%	1,000,000.00	2/15/2023		0.879	2/11/2021	0.00	996,383.30	0	0.413	982,210.00
MSLSCD 0.00 2-15-25	572682RV6	0.000%	1,000,000.00	2/15/2025		2.880	2/11/2021	0.00	975,340.85	0	0.873	919,500.00
JERDEV 1.50 5-26-22	476637AM5	1.500%	5,000,000.00	5/26/2022		0.153	5/26/2021	63,541.67	5,009,169.67	0	0.320	5,005,450.00
WCCSCD 0.938 8-1-25	952347AV1	0.938%	3,625,000.00	8/1/2025		3.285	6/17/2021	5,667.08	3,645,183.02	0	0.768	3,400,322.50
SMTSCD 3.22 9-1-24	799017KY3	3.220%	1,000,000.00	9/1/2024		2.342	8/5/2021	2,683.33	1,065,159.08	0	0.499	1,012,510.00
FLSPOL 2.0 1-15-23	343246EL4	2.000%	1,000,000.00	1/15/2023		0.784	9/2/2021	4,222.22	1,014,059.00	0	0.220	1,001,810.00
COLWTR 1.932 2-1-23	198504ZB8	1.932%	1,500,000.00	2/1/2023		0.829	10/8/2021	4,830.00	1,520,362.42	0	0.300	1,501,440.00
HIDUTL 4.0 9-1-23	429335LP5	4.000%	1,000,000.00	9/1/2023		1.393	10/14/2021	3,333.33	1,051,284.38	0	0.366	1,023,510.00
TXS 2.515 10-1-22	882723LT7	2.515%	1,500,000.00	10/1/2022		0.497	10/14/2021	18,862.50	1,517,765.44	0	0.150	1,510,260.00
BRE 1.0 11-10-22	107727WV3	1.000%	3,390,000.00	11/10/2022		0.606	11/10/2021	13,277.50	3,406,536.93	0	0.200	3,383,457.30
METPOL 1.982 4-1-24	59164GEM0	1.982%	5,000,000.00	4/1/2024		1.954	3/14/2022	49,550.00	5,003,077.34	0	1.950	4,932,200.00
<b>Subtotal Municipal Bonds</b>		<b>2.115%</b>	<b>301,200,000.00</b>	<b>2/2/2024</b>		<b>1.812</b>		<b>1,582,332.34</b>	<b>305,842,857.78</b>	<b>1.198</b>		<b>297,436,496.55</b>
<b>Money Market Mutual Funds</b>												
CHASE MONEY MARKET F		0.010%	0.00	4/1/2022		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.089%	271,849,987.47	4/1/2022		0.003	7/31/2019	0.00	271,849,987.47	0	0.089	271,849,987.47
<b>Subtotal Money Market Mutual Funds</b>		<b>0.089%</b>	<b>271,849,987.47</b>	<b>4/1/2022</b>		<b>0.003</b>		<b>0.00</b>	<b>271,849,987.47</b>	<b>0.089</b>		<b>271,849,987.47</b>
<b>TOTAL FUND 9900</b>		<b>1.219%</b>	<b>5,691,872,514.03</b>	<b>9/16/2023</b>		<b>1.421</b>		<b>18,276,046.82</b>	<b>5,721,639,460.22</b>	<b>0.772</b>		<b>5,606,898,252.48</b>

**INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901**  
AS OF March 31, 2022

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Municipal Bonds</b>											
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		0.944	3/18/2020	2,911.11	1,356,913.56	0	1.180

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF March 31, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		0.655	3/18/2020	25,000.00	1,534,560.27	0	1.470	1,535,730.00
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		1.292	8/18/2020	22,000.00	2,364,862.19	0	0.350	2,321,946.00
<b>Subtotal Municipal Bonds</b>		<b>5.439%</b>	<b>5,010,000.00</b>	<b>4/15/2023</b>		<b>1.014</b>		<b>49,911.11</b>	<b>5,256,336.02</b>		<b>0.891</b>	<b>5,209,517.40</b>
<b>TOTAL FUND 9901</b>		<b>5.439%</b>	<b>5,010,000.00</b>	<b>4/15/2023</b>		<b>1.014</b>		<b>49,911.11</b>	<b>5,256,336.02</b>		<b>0.891</b>	<b>5,209,517.40</b>

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

AS OF March 31, 2022

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
<b>Treasury Bills</b>												
B 0.054 4-14-22	912796P29	0.05%	4,000,000.00	4/14/2022		0.038	12/29/2021	0	3,999,921.24	0	0.054	3,999,760.00
B 0.126 4-28-22	912796P37	0.13%	4,000,000.00	4/28/2022		0.077	1/12/2022	0	3,999,617.61	0	0.126	3,999,596.00
<b>Subtotal Treasury Bills</b>		<b>0.090%</b>	<b>8,000,000.00</b>	<b>4/20/2022</b>		<b>0.057</b>		<b>0.00</b>	<b>7,999,538.85</b>	<b>0.090</b>	<b>7,999,356.00</b>	
<b>TOTAL FUND 9902</b>		<b>0.090%</b>	<b>8,000,000.00</b>	<b>4/20/2022</b>		<b>0.057</b>		<b>0.00</b>	<b>7,999,538.85</b>	<b>0.090</b>	<b>7,999,356.00</b>	
<b>GRAND TOTALS</b>		<b>1.221%</b>	<b>5,704,882,514.03</b>	<b>9/15/2023</b>		<b>1.418</b>		<b>18,325,957.93</b>	<b>5,734,895,335.09</b>	<b>0.771</b>	<b>5,620,107,125.88</b>	

## **Appendix II**

**Investments by Sector and Maturity as of December 31, 2021**

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Treasury Notes</b>												
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		0.496	10/25/2017	1,208.56	24,965,041.46	0	2.047	25,189,500.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		0.605	2/12/2019	684,612.77	25,703,833.01	0	2.496	26,074,250.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		1.792	6/17/2019	123,100.83	25,447,546.86	0	1.852	25,988,250.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		1.397	9/10/2019	60,439.56	25,427,893.92	0	1.500	25,772,500.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		0.370	9/13/2019	55,179.56	20,030,937.49	0	1.695	20,144,600.00
T 2.75 11-15-23	912828W6E	2.750%	20,000,000.00	11/15/2023		1.832	9/16/2019	71,408.84	20,352,033.99	0	1.770	20,757,800.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.312	9/27/2019	81,146.41	25,517,818.20	0	1.590	25,975,500.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.451	12/10/2019	1,381.22	25,186,260.55	0	1.689	25,703,250.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.457	12/13/2019	1,208.56	25,004,289.59	0	1.743	25,549,750.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.312	12/18/2019	81,146.41	25,427,053.79	0	1.748	25,975,500.00
T 2.75 11-15-23	912828W6E	2.750%	25,000,000.00	11/15/2023		1.832	12/19/2019	89,261.05	25,463,880.21	0	1.721	25,947,250.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.779	1/14/2021	64,226.52	25,840,097.39	0	0.306	25,397,500.00
T 1.75 6-30-24	912828EZ8	1.750%	25,000,000.00	6/30/2024		2.458	1/14/2021	1,208.56	25,927,293.65	0	0.258	25,549,750.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.779	1/15/2021	64,226.52	25,836,325.30	0	0.311	25,397,500.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	1/21/2021	1,208.56	25,939,552.63	0	0.239	25,549,750.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.696	1/21/2021	95,810.44	25,834,998.60	0	0.277	25,400,500.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.452	1/21/2021	1,381.22	26,096,262.96	0	0.237	25,703,250.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.863	1/29/2021	32,967.03	25,881,917.47	0	0.283	25,399,500.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.487	1/29/2021	172.65	24,904,904.12	0	0.360	24,297,000.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.696	2/1/2021	95,810.44	25,852,135.12	0	0.253	25,400,500.00
T 2.0 4-30-24	912828XZ70	2.000%	25,000,000.00	4/30/2024		2.286	2/11/2021	85,635.36	26,042,003.81	0	0.205	25,682,750.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		2.621	2/12/2021	106,180.94	25,663,471.74	0	0.249	25,235,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	2/19/2021	8,241.76	24,843,145.59	0	0.538	24,255,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	2/19/2021	8,241.76	24,841,545.06	0	0.539	24,255,750.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		3.816	2/26/2021	10,704.42	24,548,539.97	0	0.730	24,172,750.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.862	2/26/2021	32,967.03	25,734,769.06	0	0.481	25,399,500.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	2/26/2021	1,208.56	25,834,413.41	0	0.404	25,549,750.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.862	2/26/2021	32,967.03	25,705,984.26	0	0.520	25,399,500.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	3/12/2021	1,208.56	25,824,898.95	0	0.419	25,549,750.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.487	3/18/2021	172.65	24,605,559.21	0	0.709	24,297,000.00
T 2.0 6-30-24	912828XZ3	2.000%	25,000,000.00	6/30/2024		2.452	3/18/2021	1,381.22	25,970,781.25	0	0.433	25,703,250.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.122	3/5/2021	42,472.38	24,717,145.45	0	0.778	24,301,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.122	3/9/2021	42,472.38	24,650,350.84	0	0.844	24,301,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	4/29/2021	8,114.64	24,996,408.77	0	0.258	24,797,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	5/13/2021	8,114.64	25,008,750.68	0	0.231	24,797,000.00
T 1.375 6-30-23	91282BS35	1.375%	25,000,000.00	6/30/2023		1.490	5/13/2021	949.59	25,447,534.26	0	0.176	25,297,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	5/14/2021	8,114.64	25,009,490.28	0	0.230	24,797,000.00
T 2.0 11-30-22	912828MB0	2.000%	25,000,000.00	11/30/2022		0.912	5/17/2021	43,956.04	25,432,380.87	0	0.106	25,362,250.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/15/2023		1.359	5/19/2021	56,802.49	25,547,466.85	0	0.149	25,413,000.00
T .125 12-31-22	91282CBD2	0.125%	25,000,000.00	12/31/2022		1.000	5/19/2021	86.33	25,002,412.47	0	0.115	24,922,750.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.481	5/20/2021	1,812.85	25,916,334.80	0	0.170	25,757,750.00
T 2.75 11-15-13	912828WE6	2.750%	25,000,000.00	11/15/2023		1.833	5/20/2021	89,261.05	26,177,212.23	0	0.225	25,947,250.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.481	5/20/2021	1,812.85	25,917,717.96	0	0.167	25,757,750.00
T 1.75 5-15-23	91282BVB3	1.750%	25,000,000.00	5/15/2023		1.359	5/21/2021	56,802.49	25,546,955.91	0	0.150	25,413,000.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.663	5/21/2021	138,035.22	25,256,614.28	0	0.079	25,225,500.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/23/2023		1.382	5/27/2021	56,802.49	25,551,443.06	0	0.162	25,413,000.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.833	5/27/2021	89,261.05	26,184,866.96	0	0.209	25,947,250.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.833	6/1/2021	89,261.05	26,187,003.56	0	0.205	25,947,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	6/17/2021	8,241.76	24,600,023.53	0	0.792	24,255,750.00
T 2.25 11-15-24	912828G38	2.250%	25,000,000.00	11/15/2024		2.792	6/17/2021	73,031.77	26,241,651.85	0	0.503	25,924,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.890	6/17/2021	8,241.76	24,602,598.48	0	0.789	24,255,750.00
T 0.125 10-15-23	91282CAP6	0.125%	25,000,000.00	10/15/2023		1.787	6/18/2021	6,696.43	24,908,364.19	0	0.331	24,753,000.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	6/18/2021	8,114.64	24,959,011.02	0	0.338	24,797,000.00
T 2.125 12-31-22	912828N30	2.125%	25,000,000.00	12/31/2022		0.995	6/24/2021	1,467.54	25,484,894.08	0	0.177	25,415,000.00
T 2.625 6-30-23	912828AU1	2.625%	25,000,000.00	6/30/2023		1.481	6/18/2021	1,812.85	25,898,971.83	0	0.215	25,757,750.00
T .125 6-30-23	91282CCK5	0.125%	10,000,000.00	6/30/2023		1.499	7/23/2021	34.53	9,988,838.19	0	0.200	9,932,800.00
T 0.125 6-30-22	912828XZ1	0.125%	20,000,000.00	6/30/2022		0.496	9/16/2021	69.06	20,005,912.46	0	0.065	19,992,200.00
T 1.75 6-30-24	912828E6Z	1.750%	25,000,000.00	6/30/2024		2.458	10/13/2021	1,208.56	25,740,539.86	0	0.554	25,549,750.00
T 0.25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	10/15/2021	8,114.64	24,925,391.15	0	0.410	24,797,000.00
T 0.625 10-15-24	91282DB4	0.625%	25,000,000.00	10/15/2024		2.766	10/18/2021	33,482.14	24,953,567.27	0	0.692	24,802,750.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	10/22/2021	8,114.64	24,759,661.30	0	0.659	24,664,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	11/10/2021	8,114.64	24,748,225.79	0	0.679	24,664,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	11/10/2021	8,114.64	24,747,303.55	0	0	

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	11/12/2021	8,114.64	24,735,660.01	0	0.700	24,664,000.00
T 1.625 11-15-22	91282TY6	1.625%	25,000,000.00	11/15/2022		0.868	12/10/2021	52,745.17	25,287,701.06	0	0.304	25,267,500.00
T .125 5-15-23	91282ZP8	0.125%	25,000,000.00	5/15/2023		1.371	12/10/2021	4,057.32	24,872,540.79	0	0.498	24,857,500.00
T 0.125 6-30-23	91282CK5	0.125%	25,000,000.00	6/30/2023		1.499	12/17/2021	86.33	24,864,794.93	0	0.487	24,832,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.366	12/17/2021	8,114.64	24,700,159.80	0	0.761	24,664,000.00
T .750 11-15-24	91282CDH1	0.750%	25,000,000.00	11/15/2024		2.844	12/29/2021	24,343.93	24,849,895.29	0	0.962	24,865,250.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.868	12/29/2021	8,114.65	24,789,677.48	0	0.703	24,797,000.00
T .125 6-30-23	91282CCK5	0.125%	25,000,000.00	6/30/2023		1.499	12/30/2021	86.33	24,832,338.32	0	0.575	24,832,000.00
T .375 10-31-23	91282CDD0	0.375%	25,000,000.00	10/31/2023		1.828	12/30/2021	16,056.63	24,854,709.37	0	0.695	24,855,500.00
T .125 8-31-23	91282CCU3	0.125%	25,000,000.00	8/31/2023		1.665	12/30/2021	10,618.09	24,784,534.07	0	0.647	24,782,250.00
<b>Subtotal Treasury Notes</b>		<b>1.332%</b>	<b>1,845,000,000.00</b>	<b>3/18/2024</b>		<b>2.189</b>		<b>2,987,931.53</b>	<b>1,867,338,962.20</b>	<b>0.621</b>		<b>1,857,681,650.00</b>
<b>Commercial Paper</b>												
TDBANK 0.18 2-10-22	89119BBA3	0.180%	40,000,000.00	2/10/2022		0.112	2/10/2021	0.00	39,991,976.88	0	0.180	39,996,400.00
TDBANK 0.22 3-10-22	89119BCA2	0.220%	35,000,000.00	3/10/2022		0.189	3/25/2021	0.00	34,985,413.15	0	0.220	34,993,700.00
BMOCHI 0.19 1-31-22	06366HAX5	0.190%	25,000,000.00	1/31/2022		0.085	5/6/2021	0.00	24,996,025.44	0	0.190	24,998,750.00
BMOCHI 0.14 2-18-22	06366HBJ5	0.140%	50,000,000.00	2/18/2022		0.134	8/19/2021	0.00	49,990,611.77	0	0.140	49,994,500.00
BMOCHI 0.15 3-1-22	06366HC13	0.150%	50,000,000.00	3/1/2022		0.164	11/5/2021	0.00	49,987,571.75	0	0.150	49,993,000.00
MUFGBK 0.16 3-1-22	62479MC19	0.160%	50,000,000.00	3/1/2022		0.164	11/8/2021	0.00	49,986,743.21	0	0.160	49,993,000.00
MUFGBK 0.17 3-1-22	62479MC19	0.170%	50,000,000.00	3/1/2022		0.164	11/12/2021	0.00	49,985,914.66	0	0.170	49,993,000.00
MUFGBK 0.18 3-1-22	62479MC19	0.180%	50,000,000.00	3/1/2022		0.164	11/19/2021	0.00	49,985,086.11	0	0.180	49,993,000.00
TDBANK 0.25 5-26-22	89119BES1	0.250%	50,000,000.00	5/26/2022		0.400	11/19/2021	0.00	49,949,366.71	0	0.250	49,978,000.00
TDBANK 0.31 6-30-22	89119BFW1	0.310%	50,000,000.00	6/30/2022		0.496	12/2/2021	0.00	49,922,069.44	0	0.311	49,968,000.00
BMOCHI 0.3 5-16-22	06366HE8	0.300%	50,000,000.00	5/16/2022		0.372	12/3/2021	0.00	49,943,333.34	0	0.300	49,979,500.00
BMOCHI 0.33 7-1-22	06366HG19	0.330%	50,000,000.00	7/1/2022		0.498	12/7/2021	0.00	49,916,585.33	0	0.331	49,967,500.00
MUFGBK 0.31 6-30-22	62479MFW8	0.310%	40,000,000.00	6/30/2022		0.496	12/16/2021	0.00	39,937,655.56	0	0.311	39,974,400.00
MUFGBK 0.33 6-30-22	62479MFW8	0.330%	50,000,000.00	6/30/2022		0.496	12/29/2021	0.00	49,917,041.67	0	0.331	49,968,000.00
TD BANK 0.47 11-15-2	89119BLF1	0.470%	50,000,000.00	11/15/2022		0.873	12/29/2021	0.00	49,791,763.89	0	0.472	49,851,000.00
BMOCHI 0.32 7-1-22	06366HG19	0.320%	25,000,000.00	7/1/2022		0.498	12/30/2021	0.00	24,959,555.55	0	0.321	24,983,750.00
<b>Subtotal Commercial Paper</b>		<b>0.251%</b>	<b>715,000,000.00</b>	<b>5/3/2022</b>		<b>0.338</b>		<b>0.00</b>	<b>714,246,712.46</b>	<b>0.251</b>		<b>714,625,500.00</b>
<b>Mortgage-Backed Securities</b>												
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	1,068.08	2/1/2022		0.081	2/15/2007	4.90	1,068.08	0	5.559	1,069.32
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	73.89	2/1/2022		0.081	3/19/2007	0.34	73.89	0	5.462	73.80
FN938603 5.5 05-01-2	31412YGL0	5.500%	2,183.92	5/1/2022		0.233	5/17/2007	10.01	2,183.92	0	5.434	2,187.89
FGG12692 5.5 06-1-22	3128MBF93	5.500%	5,565.23	6/1/2022		0.246	6/18/2007	25.51	5,565.23	0	5.457	5,586.61
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	8,022.32	7/1/2022		0.288	6/18/2007	36.77	8,022.32	0	5.561	8,054.52
FGG12718 5.5 07-01-2	3128MBG35	5.500%	4,154.84	7/1/2022		0.288	7/17/2007	19.04	4,154.84	0	5.632	4,178.73
FGJ05317 5.5 08-01-2	3128PG448	5.500%	17,963.77	8/1/2022		0.329	9/18/2007	82.33	17,963.77	0	5.569	18,117.85
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	3,914.18	8/1/2022		0.329	9/18/2007	19.57	3,914.18	0	5.872	3,934.69
FGJ05665 5.5 10-01-2	3128PHJJ1	5.500%	9,130.56	10/1/2022		0.411	10/16/2007	41.85	9,130.56	0	5.534	9,178.72
FGCI12956 5.0 01-01-	3128MBQH3	5.000%	6,317.12	1/1/2023		0.534	12/17/2007	26.32	6,315.79	0	4.982	6,507.95
FGCI 4.5 02-01-23	3128PJYV3	4.500%	6,146.56	2/1/2023		0.576	2/19/2008	23.05	6,145.27	0	4.481	6,377.46
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	22,319.80	3/1/2023		0.616	3/18/2008	93.00	22,319.80	0	4.949	23,007.13
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	2,038.72	4/1/2023		0.658	4/17/2008	7.65	2,038.72	0	4.610	2,115.31
FGG13072 5.0 04-01-2	3128MBT56	5.000%	18,552.78	4/1/2023		0.657	3/18/2008	77.30	18,552.78	0	5.077	19,126.92
FNCI 5.0 5-1-23	31412MRU4	5.000%	40,107.68	5/1/2023		0.726	5/19/2008	167.12	40,107.68	0	5.021	41,333.18
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	61,125.44	6/1/2023		0.738	6/17/2008	280.16	61,125.44	0	5.347	62,608.16
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	61,463.73	6/1/2023		0.738	7/17/2008	281.71	61,463.73	0	5.518	62,954.69
FGJ08476 5.5 08-01-2	3128PLM22	5.500%	81,050.40	8/1/2023		0.819	8/18/2008	371.48	81,050.40	0	5.564	83,076.85
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	31,480.83	7/1/2023		0.779	9/16/2008	131.17	31,480.83	0	4.842	32,458.44
FGCI 6.0 9-1-22	3128MB4G9	5.500%	3,573.60	9/1/2022		0.370	11/18/2008	16.38	3,573.60	0	5.352	3,584.71
FGCI 4.5 04-01-23	3128PKRH9	4.500%	18,018.83	4/1/2023		0.658	12/16/2008	67.57	18,018.83	0	4.254	18,710.25
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	72,020.64	1/1/2024		1.025	1/20/2009	240.07	72,020.64	0	3.691	75,568.30
FGJ09194 4.0 1-1-24	3128PMGBO	4.000%	31,284.40	1/1/2024		1.025	2/20/2009	104.28	31,284.40	0	3.800	32,825.44
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	52,202.48	3/1/2024		1.106	3/17/2009	174.01	52,202.48	0	3.826	54,780.92
FGCI 4.0 05-01-24	3128PMUV0	4.000%	104,971.84	5/1/2024		1.187	4/16/2009	349.91	104,971.84	0	3.744	110,145.57
FGCI 4.0 05-01-24	3128MMKW2	4.000%	63,996.48	5/1/2024		1.187	5/18/2009	213.32	63,996.48	0	3.790	67,177.35
FGCI 4.0 06-01-24	3128MMK28	4.000%	94,329.44	6/1/2024		1.227	6/16/2009	314.43	94,329.44	0	4.051	99,026.04
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	31,462.13	7/1/2024		1.267	7/16/2009	104.87	31,462.13	0	3.842	33,012.68
FGJ12604 4.0 07-01-2	3128PRM39	4.000%	162,122.48	7/1/2025		1.747	12/20/2010	540.41	162,122.48	0	3.619	170,346.92
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	27,377.70	8/1/2025		1.787	6/18/2013	91.26	27,377.70	0	3.025	28,739.07
<b>Subtotal Mortgage-Backed Securities</b>		<b>4.507%</b>	<b>1,044,039.87</b>	<b>12/17/2022</b>		<b>1.083</b>		<b>3,915.79</b>	<b>1,044,037.25</b>	<b>4.331</b>		<b>1,085,865.47</b>
<b>Agency Notes</b>												
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.932	2/12/2019	45,833.33	25,093,981.03	0	2.576	25,612,500.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		0.756	2/21/2019	119,444.44	24,900,481.46	0	2.550	25,317,750.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		0.416	2/28/2019	53,541.67	25,000,000.00	0	2.570	25,241,250.00
FAMCA 2.57 5-2-22	31422BCD1	2.570%	25,000,000.00	5/2/2022		0.334	2/28/2019	105,298.61	25,000,000.00	0	2.570	25,194,500.00
FHLB 3.0 12-9-22	3130A邢E78	3.000%	25,000,000.00	12/9/2022		0.932	3/12/2019	45,833.33	25,114,709.43	0	2.484	25,612,500.00
FHLB 3.0 12-9-22	3130A邢E78	3.000%	20,000,000.00	12/9/2022		0.932	3/13/2019	36,666.67	20,094,594.71	0	2.468	20,490,000.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		0.416	3/18/2019	52,083.33	25,000,000.00	0	2.500	25,234,000.00
FHLB 3.0 12-9-22	3130A邢E78	3.000%	20,000,000.00	12/9/2022		0.932	3/25/2019	36,666.67	20,131,286.74	0	2.266	20,490,000.00
FNMA 2.0 10-5-22	3135G0778	2.000%	25,000,000.00	10/5/2022		0.756	3/27/2019	119,444.44	24,967,111.62	0	2.181	25,317,750.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		0.911	3/29/2019	46,458.33	25,000,000.00	0	2.230	25,425,750.00
FHLB 2.53 11-1-22	31337BWVG2	2.500%	15,000,000.00	3/11/2022		0.192	4/9/2019	114,583.33	15,003,572.16	0	2.370	15,068,100.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.423	6/11/2019	32,465.28	25,039,312.08	0	2.011	25,546,500.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.423	6/11/2019	32,465.28	25,038,475.41	0	2.013	25,546,500.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		0.441	6/12/2019	30,989.58	25,020,676.88	0	1.931	25,206,500.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		1.656	6/17/2019	217,621.53	25,389,452.50	0	1.914	25,924,500.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		1.637	6/19/2019	225,555.56	25,336,174.15	0	1.960	25,997,750.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		1.953	6/20/2019	1,572.22	10,193,736.93	0	1.813	10,458,000.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		1.477	6/26/2019	236,097.22	25,000,000.00	0	1.910	25,496,250.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		1.473	6/26/2019	6,145.83	24,978,297.71	0	1.831	25,528,250.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		0.441	7/22/2019	24,791.67	20,021,996.21	0	1.867	20,165,200.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		1.423	7/23/2019	25,972.22	20,075,508.12	0	1.851	20,437,200.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		0.430	7/30/2019	29,166.67	20,015,067.16	0	1.919	20,159,600.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		1.767	7/31/2019	38,233.33	9,996,365.33	0	1.881	10,252,400.00
FAMCA 1.91 4-3-23	31422BJ50	1.910%	25,000,000.00	4/3/2023		1.241	8/6/2019	116,722.22	25,000,000.00	0	1.910	25,441,250.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		1.696	9/9/2019	65,650.00	15,000,000.00	0	1.560	15,232,950.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		1.651	9/11/2019	186,371.53	25,311,063.07	0	1.610	25,733,500.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		1.651	9/12/2019	111,822.92	15,172,623.77	0	1.667	15,440,100.00
FAMCA 1.79 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.714	9/30/2019	110,972.22	25,000,000.00	0	1.700	25,449,500.00
FAMCA 1.79 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.714	9/30/2019	110,972.22	25,000,000.00	0	1.700	25,449,500.00
FAMCA 1.7 11-7-24	31422BPAP2	1.700%	20,000,000.00	11/7/2024		2.787	11/7/2019	51,000.00	20,000,000.00	0	1.700	20,390,800.00
FAMCA 1.7 11-7-24	31422BPAP2	1.700%	10,000,000.00	11/7/2024		2.787	11/7/2019	25,500.00	10,000,000.00	0	1.700	10,195,400.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		2.852	12/13/2019	20,625.00	15,423,439.25	0	1.747	15,775,650.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		1.530	1/14/2020	191,111.11	25,000,000.00	0	1.720	25,433,750.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		3.117	3/23/2020	43,220.83	11,044,109.00	0	1.100	11,055,440.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		3.176	3/24/2020	71,402.78	25,000,000.00	0	1.060	24,990,500.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		3.298	6/12/2020	16,750.00	15,000,000.00	0	0.670	14,796,750.00
FHLB .5 6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		3.424	6/17/2020	6,250.00	24,984,440.15	0	0.518	24,531,250.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.435	6/19/2020	4,861.11	24,964,138.12	0	0.542	24,506,750.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.435	6/24/2020	3,888.90	19,998,610.21	0	0.502	19,605,400.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.435	6/24/2020	4,861.10	24,994,267.16	0	0.507	24,506,750.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		3.459	6/26/2020	1,444.44	20,000,000.00	0	0.520	19,602,600.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		2.456	6/30/2020	2,800.00	20,023,239.56	0	0.372	19,775,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.624	9/8/2020	32,812.49	24,932,320.08	0	0.450	24,322,250.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		3.201	9/10/2020	59,375.00	25,418,909.72	0	0.429	25,019,000.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		3.677	9/16/2020	13,125.00	10,000,000.00	0	0.450	9,754,200.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.624	9/18/2020	32,812.50	24,963,290.71	0	0.416	24,322,250.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.435	9/18/2020	4,861.11	25,072,171.27	0	0.416	24,506,750.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.435	9/22/2020	3,888.89	20,060,970.26	0	0.411	19,605,400.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		3.702	9/25/2020	25,520.83	24,943,810.01	0	0.436	24,328,750.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		3.702	9/29/2020	22,458.33	21,965,920.06	0	0.417	21,409,300.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.902	12/4/2020	5,902.78	24,995,254.32	0	0.260	24,892,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.902	12/4/2020	5,902.78	24,991,648.98	0	0.268	24,892,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.902	12/7/2020	5,902.78	24,992,462.66	0	0.266	24,892,000.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	12/10/2020	4,687.50	25,001,452.49	0	0.247	24,766,500.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		1.902	1/8/2021	5,902.78	25,002,809.12	0	0.244	24,783,500.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		3.019	1/22/2021	43,229.17	25,025,922.03	0	0.341	24,645,000.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	2/22/2021	4,687.50	25,020,778.30	0	0.207	24,766,500.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	2/22/2021	4,687.50	25,023,271.72	0	0.202	24,766,500.00
FHLMC 0.25 12-4-23	3137EAFA2	0.250%	25,000,000.00	12/4/2023		1.921	2/19/2021	4,687.50	25,023,997.30	0	0.200	24,766,500.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	4.123	2/25/2021	26,250.00	25,000,000.00	0.3	0.300	24,880,500.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	4.123	2/25/2021	26,250.00	25,000,000.00	0.3	0.300	24,880,500.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	4.162	3/9/2021	23,333.33	24,999,265.52	0.316	0.303	24,867,250.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	4.162	3/9/2021	23,333.33	24,999,265.52	0.316	0.303	24,867,250.00
FHLB 0.375 5-26-21	3130AMN65	0.375%	25,000,000.00	5/26/2026	5/26/2022	4.369	5/26/2021	9,114.58	25,000,000.00	0.375	0.375	24,924,750.00
11TH JUBILEE FIX RTE	46514TLH9	0.730%	10,000,000.00	8/1/2023		1.575	8/1/2021	12,200.00	10,000,000.00</td			

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Subtotal Agency Notes</b>		1.277%	<b>1,533,000,000.00</b>	<b>10/2/2023</b>		<b>2.315</b>		<b>3,325,374.27</b>	<b>1,535,760,249.99</b>		<b>1.166</b>	<b>1,537,873,490.00</b>
<b>Municipal Bonds</b>												
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		0.576	12/8/2017	13,125.00	1,003,564.30	0	2.500	1,015,540.00
NYC 2.85 3-1-22	64966MWH8	2.850%	3,000,000.00	3/1/2022		0.164	5/7/2018	28,500.00	2,999,050.22	0	3.050	3,011,760.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		0.578	5/18/2018	15,635.38	1,661,796.91	0	3.150	1,687,818.90
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		0.740	5/18/2018	31,750.00	3,193,784.26	0	3.150	3,258,089.75
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		0.579	8/1/2018	9,172.92	1,284,281.11	0	3.220	1,304,505.30
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		0.661	1/16/2019	40,666.67	4,990,179.16	0	2.751	5,065,050.00
CASPWR 2.0 5-1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		0.331	2/26/2019	3,333.33	997,697.36	0	2.720	1,005,020.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		0.370	4/17/2019	4,870.25	1,499,948.98	0	2.550	1,511,955.00
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		0.088	8/28/2019	6,250.00	999,833.51	0	1.700	1,001,760.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		0.454	10/15/2019	1,777.78	2,003,289.24	0	1.630	2,014,360.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		1.527	10/15/2019	39,000.00	2,421,078.64	0	1.730	2,459,480.40
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		1.554	10/16/2019	33,266.67	4,000,000.00	0	1.996	4,080,200.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		1.543	10/17/2019	14,002.88	1,233,263.17	0	1.716	1,253,722.05
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		0.088	10/24/2019	52,677.08	3,894,788.60	0	1.768	3,897,896.70
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		0.866	10/30/2019	6,276.44	2,009,044.15	0	1.920	2,035,060.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		0.579	10/31/2019	8,630.21	1,250,000.00	0	1.657	1,259,237.50
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		1.557	10/31/2019	9,114.58	1,250,000.00	0	1.750	1,269,300.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		2.517	10/31/2019	7,500.00	1,000,000.00	0	1.800	1,017,340.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		2.073	10/31/2019	23,349.50	3,075,593.64	0	2.001	3,136,192.50
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		0.829	11/5/2019	2,945.83	1,009,590.74	0	1.800	1,021,120.10
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		1.705	11/6/2019	23,340.00	3,065,253.26	0	1.820	3,118,500.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		1.060	11/14/2019	13,333.33	1,012,011.65	0	2.050	1,025,950.00
BARSCD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		0.126	11/21/2019	44,124.44	2,927,384.18	0	1.909	2,931,855.20
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		1.093	11/21/2019	50,168.89	3,393,092.29	0	1.970	3,450,243.60
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		2.029	11/21/2019	22,666.67	1,558,630.67	0	2.069	1,597,200.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		0.987	11/26/2019	10,805.00	1,000,000.00	0	2.161	1,015,560.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		1.949	11/26/2019	11,005.00	1,000,000.00	0	2.201	1,023,590.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		0.164	11/26/2019	6,003.33	1,000,000.00	0	1.801	1,002,390.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		1.153	11/26/2019	6,310.00	1,000,000.00	0	1.893	1,015,000.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		2.118	11/26/2019	6,643.33	1,000,000.00	0	1.993	1,020,740.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		0.331	12/4/2019	4,297.28	1,345,476.64	0	1.809	1,352,343.70
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		1.319	12/4/2019	4,733.33	1,422,734.94	0	1.851	1,446,170.60
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		1.554	12/5/2019	20,843.75	2,500,000.00	0	2.001	2,542,450.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		2.506	12/5/2019	32,828.13	3,750,000.00	0	2.101	3,826,275.00
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		1.221	12/11/2019	12,000.00	1,230,839.44	0	1.872	1,250,244.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.249	12/11/2019	10,000.00	1,005,386.46	0	1.804	1,008,990.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		0.745	12/18/2019	4,612.50	1,000,000.00	0	1.845	1,010,110.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		1.722	12/18/2019	6,686.80	1,440,000.00	0	1.908	1,465,603.20
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		2.114	12/19/2019	7,120.00	1,000,000.00	0	2.136	1,022,050.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		1.988	3/3/2020	32,148.67	3,376,004.14	0	1.250	3,396,858.00
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		0.744	3/18/2020	10,625.00	1,711,211.81	0	1.600	1,725,211.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		2.388	3/19/2020	6,280.00	5,169,398.80	0	1.400	5,188,550.00
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		0.914	3/19/2020	1,556.04	1,925,000.00	0	0.970	1,933,566.25
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		1.835	3/25/2020	6,450.22	2,027,958.62	0	1.750	2,062,400.00
GRAPWR 1.594 1-1-24	387883VZ8	1.594%	8,615,000.00	1/1/2024		1.964	3/25/2020	68,661.55	8,706,655.84	0	1.050	8,714,072.50
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		1.480	3/26/2020	30,914.00	4,085,558.84	0	1.749	4,148,913.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		2.445	3/26/2020	39,350.00	4,972,876.10	0	1.799	5,061,400.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		2.346	4/3/2020	3,825.00	1,591,040.86	0	1.300	1,603,485.90
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		1.537	4/3/2020	20,447.92	1,556,013.98	0	1.280	1,556,070.10
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		1.318	4/6/2020	6,253.92	1,793,850.56	0	1.300	1,808,938.00
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.280	4/6/2020	5,229.02	1,455,680.50	0	1.400	1,466,450.70
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		1.397	4/6/2020	4,428.33	2,036,180.55	0	1.350	2,053,280.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		0.496	4/9/2020	44,295.00	3,019,172.20	0	1.650	3,037,500.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		3.143	4/13/2020	10,620.00	2,035,793.40	0	1.550	2,052,500.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		2.550	4/13/2020	55,333.33	5,207,418.19	0	1.700	5,267,250.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		2.974	4/15/2020	13,543.75	1,531,935.12	0	1.450	1,537,125.00
NYSFAC 2.622 1-15-24	64986HY7	2.620%	2,260,000.00	1/15/2024		1.976	4/15/2020	27,303.31	2,316,917.04	0	1.350	2,327,054.20
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		0.454	4/17/2020	4,583.44	4,251,628.96	0	1.300	4,266,039.60
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		2.388	4/30/2020	4,875.00	5,000,000.00	0	1.170	5,016,500.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		1.409	4/30/2020	4,541.67	5,000,000.00	0	1.090	5,031,250.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.290	4/30/2020	5,206.67	1,776,944.62	0	1.350	1,789,656.00
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		0.580	5/11/2020	5,129.17	1,000,000.00	0	1.231	1,005,090.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		1.564	5/11/2020					

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		1.145	5/14/2020	31,700.00	3,231,565.13	0	1.297	3,257,682.20
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		2.095	5/14/2020	31,700.00	3,276,658.55	0	1.397	3,306,214.90
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		3.020	5/14/2020	25,800.00	2,693,731.75	0	1.548	2,720,197.20
ROA 2.0 2-1-24	77007BBC6	2.000%	2,605,000.00	2/1/2024		2.035	5/14/2020	21,708.33	2,650,021.79	0	1.151	2,658,272.25
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		2.983	5/14/2020	31,291.67	3,839,062.48	0	1.250	3,838,285.90
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		0.580	5/19/2020	4,841.67	1,000,000.00	0	1.162	1,004,360.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		0.416	6/4/2020	1,691.67	1,019,109.88	0	1.020	1,020,663.70
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		1.402	6/4/2020	3,441.67	2,091,735.83	0	1.070	2,094,199.10
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		2.368	6/4/2020	3,508.33	2,148,690.72	0	1.120	2,139,185.20
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		3.349	6/8/2020	2,854.50	2,636,115.27	0	0.846	2,599,826.70
MTR 1.32 6-1-25	59163PLC6	1.320%	5,000,000.00	6/1/2025		3.349	6/8/2020	5,500.01	5,078,670.99	0	0.849	5,009,300.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		1.617	6/16/2020	11,666.67	1,043,751.01	0	0.837	1,044,240.00
FOR 5.0 3-1-23	346766VM6	5.000%	1,000,000.00	3/1/2023		1.131	6/17/2020	16,666.67	1,045,120.45	0	1.073	1,049,960.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		2.035	6/29/2020	9,375.00	1,153,170.81	0	0.780	1,144,518.75
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		2.983	6/29/2020	21,333.33	2,646,518.64	0	0.880	2,610,560.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		2.486	7/7/2020	15,111.11	1,080,217.73	0	0.879	1,075,240.00
DALUTL 0.857 10-1-24	23542JCN8	0.857%	1,000,000.00	10/1/2024		2.718	7/7/2020	2,142.50	1,000,000.00	0	0.857	992,920.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		3.023	7/8/2020	12,500.00	1,132,352.83	0	0.839	1,118,040.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		2.138	7/8/2020	12,500.00	1,094,431.82	0	0.739	1,088,060.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		3.127	7/15/2020	0.00	3,070,279.18	0	1.394	3,055,326.50
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		2.474	7/15/2020	14,455.83	1,170,127.83	0	0.650	1,156,661.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		2.601	7/15/2020	15,225.00	2,577,296.33	0	0.650	2,539,925.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		3.374	7/14/2020	691.67	1,000,000.00	0	0.830	982,320.00
YSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		1.621	7/22/2020	0.00	983,197.57	0	1.055	987,340.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		2.501	7/22/2020	4,772.50	1,000,000.00	0	1.035	997,100.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		3.461	7/22/2020	5,233.61	1,000,000.00	0	1.135	991,720.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		2.125	7/30/2020	0.00	975,581.47	0	1.177	979,540.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		2.895	7/30/2020	18,888.89	1,126,917.54	0	0.848	1,112,350.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		1.621	8/19/2020	0.00	986,694.91	0	0.832	986,550.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		2.125	8/20/2020	0.00	1,471,283.73	0	0.918	1,469,235.00
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		3.127	8/20/2020	0.00	1,356,578.93	0	1.018	1,336,678.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		2.895	8/20/2020	44,388.89	2,654,681.56	0	0.768	2,614,022.50
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		1.910	9/8/2020	506.25	1,350,000.00	0	0.450	1,335,973.50
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		2.896	9/8/2020	916.67	2,000,000.00	0	0.550	1,958,780.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		2.076	9/15/2020	7,276.00	1,028,914.89	0	0.550	1,017,940.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		1.125	9/17/2020	0.00	1,166,306.23	0	0.664	1,166,739.75
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		2.125	9/17/2020	0.00	1,978,418.86	0	0.869	1,969,642.35
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		3.127	9/17/2020	0.00	970,422.75	0	0.969	951,830.00
ARS 2.0 7-1-24	041042LT5	2.000%	1,070,000.00	7/1/2024		2.431	9/30/2020	10,700.00	1,108,371.38	0	0.550	1,091,892.20
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		2.655	10/1/2020	2,180.00	2,168,494.96	0	0.500	2,127,156.80
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		1.159	10/1/2020	5,233.33	1,580,929.09	0	0.400	1,570,486.70
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		1.993	10/6/2020	10,860.00	5,419,224.51	0	0.500	5,361,256.20
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		3.388	10/23/2020	4,583.34	9,966,315.71	0	0.650	9,730,500.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		2.720	10/29/2020	2,005.00	1,000,000.00	0	0.802	989,310.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		3.691	10/29/2020	2,130.00	1,000,000.00	0	0.852	979,260.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		2.512	11/3/2020	8,333.33	1,030,502.23	0	0.800	1,020,860.00
HUN 2.0 9-1-25	447025SS7	2.000%	2,000,000.00	9/1/2025		3.535	11/3/2020	13,333.33	2,089,909.99	0	0.750	2,046,880.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		2.595	11/3/2020	33,333.33	5,184,401.75	0	0.600	5,114,200.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		2.679	11/4/2020	6,250.00	1,301,040.84	0	0.500	1,278,475.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		2.679	11/4/2020	6,275.00	1,306,245.00	0	0.500	1,283,588.90
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		3.618	11/4/2020	7,050.00	1,480,187.05	0	0.650	1,443,543.90
RCNSCD 3.0 2-15-25	763261AZ4	3.000%	2,000,000.00	2/15/2025		2.978	11/10/2020	22,666.67	2,138,050.83	0	0.751	2,102,140.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		2.236	11/12/2020	6,699.00	4,620,000.00	0	0.580	4,563,913.20
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		3.570	11/17/2020	2,867.33	1,000,000.00	0	0.759	979,100.00
CLES CD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		2.010	11/17/2020	37,777.78	2,174,307.43	0	0.834	2,168,600.00
CLES CD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		1.087	11/17/2020	18,888.89	1,048,911.09	0	0.614	1,049,100.00
CLES CD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		2.895	11/17/2020	28,333.33	1,687,452.10	0	0.914	1,660,785.00
CLES CD (SER A) 5.0 2	184541CS7	5.000%	1,250,000.00	2/15/2025		2.895	11/17/2020	23,611.11	1,410,838.86	0	0.804	1,390,437.50
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		3.365	11/20/2020	5,416.67	6,565,488.45	0	0.700	6,428,110.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		2.403	11/20/2020	1,604.17	3,500,000.00	0	0.550	3,452,855.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		3.444	12/2/2020	5,746.00	1,360,000.00	0	0.845	1,338,580.00
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		0.999	12/3/2020	2,265.00	1,000,000.00	0	0.453	998,350.00
LANS CD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		2.940	12/3/2020	27,343.89	3,089,424.01	0	0.600	3,022,639.60
LANS CD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		2.940	12/3/2020	27,297.78	3,084,214.18	0	0.600	3,017,542.40
ENEWPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		0.496	12/23/2020	22,147.50	1,519,492.70	0	0.350	1,518,750.

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

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

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

Description	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value	
<b>Municipal Bonds</b>												
WIL 5.0 2-15-22	969887P36	5.000%	1,000,000.00	2/15/2022		0.126	3/20/2019	18,888.89	1,004,049.44	0	1.640	1,005,160.00
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		1.170	3/18/2020	19,286.11	1,369,146.41	0	1.180	1,384,146.00
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		0.905	3/18/2020	6,250.00	1,547,455.19	0	1.470	1,565,175.00
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		1.503	8/18/2020	55,000.00	2,395,702.32	0	0.350	2,390,872.00
<b>Subtotal Municipal Bonds</b>		<b>5.361%</b>	<b>6,010,000.00</b>	<b>2/7/2023</b>		<b>1.065</b>		<b>99,425.00</b>	<b>6,316,353.36</b>	<b>1.009</b>		<b>6,345,353.00</b>
<b>TOTAL FUND 9901</b>		<b>5.361%</b>	<b>6,010,000.00</b>	<b>2/7/2023</b>		<b>1.065</b>		<b>99,425.00</b>	<b>6,316,353.36</b>	<b>1.009</b>		<b>6,345,353.00</b>

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

AS OF December 31, 2021

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