



QUARTERLY INVESTMENT REPORT

March 31, 2021

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

**Chris Brown
City Controller**

**Charisse Mosely
Deputy City Controller**

**Han Au
Investment Manager**



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

April 22, 2021

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

I am pleased to submit to you the City of Houston's Quarterly Investment Report for the quarter ended March 31, 2021. This report presents the composition of investment pools the City Controller's Office manages.

The Report is organized as follows: Investment Portfolio Summary and Composition of all pools; an analysis of the General and Tax-Exempt pools; security listings by maturity for the quarters ended March 31, 2021 and December 31, 2020.

I hope you find this data useful and informative.

Respectfully submitted,

A handwritten signature in black ink, appearing to read "C.B. Brown", written over a horizontal line.

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, 2021 is accurate in all material respects and presented in a manner that fairly sets forth the investment standing of the City of Houston.

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

Chris Brown
City Controller

Charisse Mosely
Deputy City Controller
Treasury Division

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

The accompanying Quarterly Investment Report lists in summary form and in detail the investment positions of the City of Houston investment pools as of March 31, 2021. As of that date, the City held total investments with a market value of \$5.24 billion. The majority of these funds, with the exception of about \$11 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 32.0% of the City's holdings are currently invested in United States Treasuries. Other investment sectors include 29.9% allocation to US government-sponsored enterprises such as the Federal Home Loan Bank, Fannie Mae, Freddie Mac, and Farmer Mac, 7.5% to municipal notes and bonds, 18.8% to commercial paper, and 11.8% 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 1.56 years. From an operating standpoint, 27% 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 AA+ credit rating and S1 volatility rating to the General Pool. The AA+ 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, 2021, the general pool was yielding 1.055% based on the amortized cost of the portfolio.

**Investment Portfolio Summary
Activity For Quarter Ended
March 31, 2021**

General Pool 9900

	<u>3/31/2021</u>	<u>12/31/2020</u>	<u>Last Quarter Net Change</u>	<u>3/31/2020</u>	<u>Last Year Net Change</u>
Book Value	\$5,201,964,512	\$4,317,006,751	884,957,761	\$5,121,846,466	80,118,046
Market Value	\$5,238,390,862	\$4,376,863,541	861,527,321	\$5,204,461,600	33,929,262
Market/Book Ratio	1.0070	1.0139	-0.0069	1.0161	-0.0091
Accrued Interest	\$17,296,968	\$9,694,413	7,602,555	\$25,353,749	-8,056,781

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, 2021, the 3-month average yield was 1.064%. The weighted average maturity (WAM) as of March 31 was 571 days.



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

Tax Exempt Pool 9901

	<u>3/31/2021</u>	<u>12/31/2020</u>	<u>Last Quarter Net Change</u>	<u>3/31/2020</u>	<u>Last Year Net Change</u>
Book Value	\$8,180,930	\$8,097,252	83,678	\$8,095,292	85,638
Market Value	\$8,259,195	\$8,193,028	66,166	\$8,117,932	141,263
Market/Book Ratio	1.0096	1.0118	-0.0023	1.0028	0.0068
Accrued Interest	\$69,800	\$133,175	-63,375	\$68,883	917

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, 2021, the 3-month average yield was 1.014%. The WAM was 561 days at March 31, 2021.

**Investment Portfolio Summary
Activity For Quarter Ended
March 31, 2021**

Housing Department Section 108 Pool 9902

	<u>3/31/2021</u>	<u>12/31/2020</u>	<u>Last Quarter Net Change</u>	<u>3/31/2020</u>	<u>Last Year Net Change</u>
Book Value	\$2,912,643	\$7,999,820	-5,087,176	\$8,137,566	-5,224,922
Market Value	\$2,912,643	\$7,999,300	-5,086,657	\$8,137,694	-5,225,051
Market/Book Ratio	1.0000	0.9999	0.0001	1.0000	0.0000
Accrued Interest	\$0	\$0	0	\$0	0

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

For the quarter ending March 31, 2021, the 3-month average yield was 0.029%. The WAM was 1 day at March 31, 2021.

Investment Portfolio Composition General Pool 9900 Percentages by Market Sector

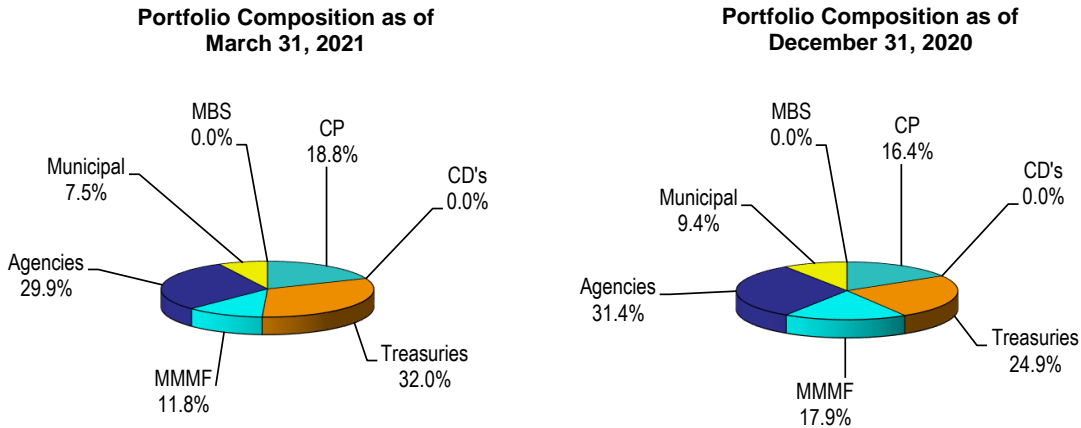


FIGURE 2

Source: City of Houston Controller's Office

Investment Policy Limitations

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

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

Annual Portfolio Composition General Pool 9900 April 2020 through March 2021

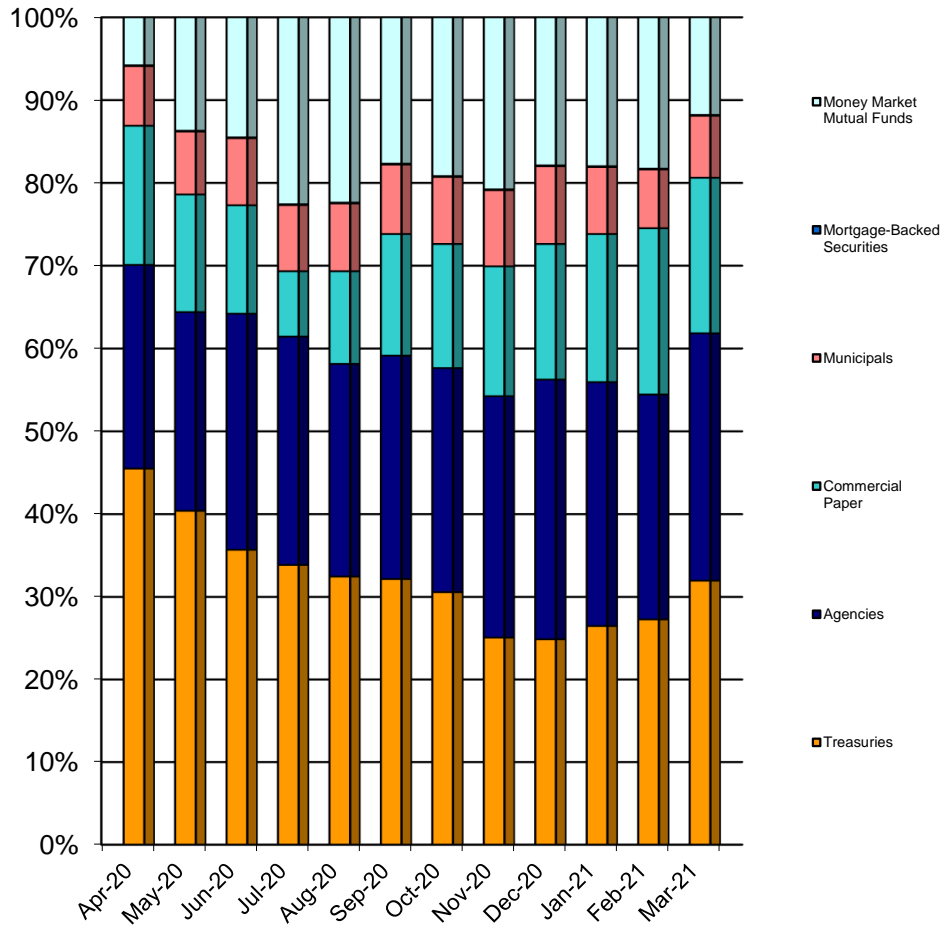
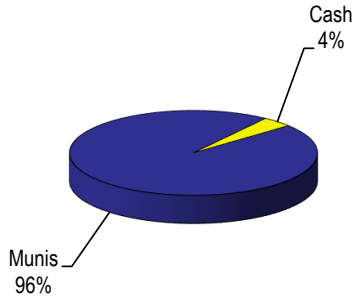


FIGURE 3
Source: City of Houston Controller's Office

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

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



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

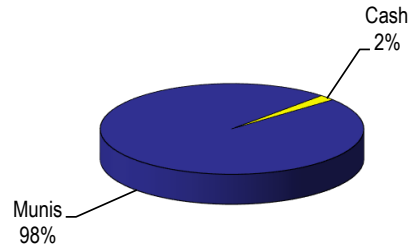


FIGURE 5
Source: City of Houston Controller's Office

Investment Policy Limitations

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

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

Appendix I

Investments by Sector and Maturity as of March 31, 2021

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Treasury Notes												
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	2/9/2017	70,700.97	24,960,725.35	0	1.783	25,065,500.00
T 1.375 4-30-21	912828Q78	1.375%	25,000,000.00	4/30/2021		0.082	2/14/2017	144,337.02	24,990,615.84	0	1.852	25,026,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	6/20/2017	70,700.97	24,965,443.88	0	1.701	25,065,500.00
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		1.237	10/25/2017	109,979.28	24,911,927.65	0	2.047	25,508,750.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.249	12/8/2017	133,546.28	25,007,041.01	0	2.007	25,127,750.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.249	12/12/2017	133,546.27	25,004,937.06	0	2.042	25,127,750.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.249	12/20/2017	133,546.27	25,002,897.84	0	2.076	25,127,750.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.249	12/20/2017	133,546.27	25,001,862.90	0	2.096	25,127,750.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	12/26/2017	70,700.97	24,941,286.67	0	2.107	25,065,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.249	1/4/2018	133,546.27	24,999,511.34	0	2.133	25,127,750.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	2/2/2018	70,700.97	24,921,991.17	0	2.436	25,065,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	2/15/2018	70,700.97	24,920,012.31	0	2.513	25,065,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	2/20/2018	70,700.97	24,918,888.75	0	2.489	25,065,500.00
T 2.0 11-15-21	912828RR3	2.000%	25,000,000.00	11/15/2021		0.617	3/7/2018	189,226.52	24,925,732.01	0	2.499	25,302,750.00
T 2.0 10-31-21	912828F96	2.000%	25,000,000.00	10/31/2021		0.578	3/14/2018	209,944.75	24,927,398.81	0	2.522	25,282,250.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		0.123	3/29/2018	295,666.44	25,020,530.88	0	2.428	25,092,750.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		0.123	5/22/2018	295,666.44	25,011,379.78	0	2.738	25,092,750.00
T 1.125 8-31-21	9128282F6	1.125%	25,000,000.00	8/31/2021		0.419	6/7/2018	24,456.52	24,843,121.57	0	2.700	25,111,250.00
T 1.125 8-31-21	9128282F6	1.125%	25,000,000.00	8/31/2021		0.419	6/7/2018	24,456.52	24,842,868.53	0	2.752	25,111,250.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.249	6/11/2018	70,700.97	24,908,104.16	0	2.671	25,065,500.00
T 2.125 8-15-21	912828RC6	2.125%	25,000,000.00	8/15/2021		0.375	6/12/2018	66,039.36	24,947,522.39	0	2.712	25,193,250.00
T 2.0 8-31-21	912828D72	2.000%	25,000,000.00	8/31/2021		0.419	6/26/2018	43,478.26	24,934,679.59	0	2.654	25,201,250.00
T 2.625 6-15-21	9128284T4	2.625%	25,000,000.00	6/15/2021		0.208	9/20/2018	192,908.65	24,986,627.25	0	2.893	25,131,500.00
T 2.625 6-15-21	9128284T4	2.625%	25,000,000.00	6/15/2021		0.208	9/21/2018	192,908.65	24,986,762.58	0	2.891	25,131,500.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.123	9/25/2018	248,359.81	24,992,059.73	0	2.894	25,077,500.00
T 1.375 5-31-21	912828R77	1.375%	25,000,000.00	5/31/2021		0.167	9/27/2018	115,212.91	24,939,880.93	0	2.881	25,053,750.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.123	11/27/2018	248,359.81	24,993,359.37	0	2.849	25,077,500.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.123	1/16/2019	248,359.81	25,001,861.21	0	2.562	25,077,500.00
T 2.375 4-15-21	9128284G2	2.375%	25,000,000.00	4/15/2021		0.041	1/17/2019	274,038.46	24,998,139.88	0	2.562	25,022,250.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.123	1/18/2019	248,359.81	25,000,829.15	0	2.596	25,077,500.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		1.322	2/12/2019	225,310.77	26,556,494.16	0	2.496	27,453,250.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.123	3/20/2019	248,359.81	25,005,025.52	0	2.456	25,077,500.00
T 8.125 8-15-21	912810EK0	8.125%	25,000,000.00	8/15/2021		0.375	3/26/2019	252,503.45	25,532,704.21	0	2.261	25,755,750.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		2.481	6/17/2019	301,795.58	25,631,516.08	0	1.852	26,675,750.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.123	9/5/2019	248,359.81	25,029,794.64	0	1.640	25,077,500.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		2.101	9/10/2019	230,425.82	25,655,938.15	0	1.500	26,378,000.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		1.107	9/13/2019	160,842.54	20,093,958.31	0	1.695	20,452,400.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		2.524	9/16/2019	208,149.17	20,493,568.15	0	1.770	21,296,800.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.998	9/27/2019	236,533.15	25,682,252.38	0	1.590	26,638,750.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		3.148	12/10/2019	125,690.61	25,242,424.63	0	1.689	26,261,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		3.160	12/13/2019	109,979.28	25,005,583.05	0	1.743	26,060,500.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.997	12/18/2019	236,533.15	25,562,665.56	0	1.748	26,638,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.524	12/19/2019	260,186.46	25,650,381.74	0	1.721	26,621,000.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		3.484	1/14/2021	157,458.56	26,063,311.69	0	0.306	25,845,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		3.163	1/14/2021	109,979.28	26,206,905.22	0	0.258	26,060,500.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		3.484	1/15/2021	157,458.56	26,058,537.34	0	0.311	25,845,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		3.163	1/21/2021	109,979.28	26,222,860.74	0	0.239	26,060,500.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		3.425	1/21/2021	1,024.59	26,063,708.39	0	0.277	25,853,500.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		3.151	1/21/2021	125,690.60	26,426,824.68	0	0.237	26,261,750.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.567	1/29/2021	125,686.82	26,109,642.67	0	0.283	25,840,750.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		4.228	1/29/2021	15,711.33	24,884,425.37	0	0.360	24,484,500.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		3.425	2/1/2021	1,024.59	26,085,538.69	0	0.253	25,853,500.00
T 2.0 4-30-24	912828X70	2.000%	25,000,000.00	4/30/2024		2.985	2/11/2021	209,944.75	26,378,726.57	0	0.205	26,234,500.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		3.353	2/12/2021	27,173.91	25,850,796.92	0	0.249	25,643,500.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.625	2/19/2021	31,421.70	24,812,981.29	0	0.538	24,442,500.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		4.625	2/19/2021	31,421.70	24,811,072.94	0	0.539	24,442,500.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		4.555	2/26/2021	26,243.10	24,459,860.31	0	0.730	24,332,000.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.566	2/26/2021	125,686.81	25,924,498.14	0	0.481	25,840,750.00

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		3.163	2/26/2021	109,979.28	26,086,018.35	0	0.404	26,060,500.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		3.566	2/26/2021	125,686.81	25,888,280.68	0	0.520	25,840,750.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		3.163	3/12/2021	109,979.28	26,073,634.92	0	0.419	26,060,500.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		4.227	3/18/2021	15,711.33	24,520,617.01	0	0.709	24,484,500.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		3.151	3/18/2021	125,690.61	26,263,505.86	0	0.433	26,261,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.860	3/5/2021	10,869.57	24,665,971.11	0	0.778	24,498,000.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.860	3/8/2021	10,869.56	24,595,032.75	0	0.837	24,498,000.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		4.860	3/9/2021	10,869.57	24,587,091.96	0	0.844	24,498,000.00
Subtotal Treasury Notes		1.938%	1,640,000,000.00	2/11/2023		1.827		8,954,628.36	1,658,990,149.77		1.616	1,669,300,700.00
Commerical Paper												
TOYCC 0.32 5-14-21	89233GSE7	0.320%	50,000,000.00	5/14/2021		0.120	8/24/2020	0.00	49,980,813.95	0	0.321	49,996,500.00
MUFGBK 0.24 6-18-21	62479LTJ4	0.240%	50,000,000.00	6/18/2021		0.216	9/21/2020	0.00	49,973,900.00	0	0.240	49,992,500.00
MUFGBK .20 4-15-21	62479LRF4	0.200%	50,000,000.00	4/15/2021		0.041	9/29/2020	0.00	49,996,091.27	0	0.200	49,999,500.00
TDBANK .20 4-29-21	89119ARV2	0.200%	50,000,000.00	4/29/2021		0.079	9/29/2020	0.00	49,992,185.19	0	0.200	49,999,000.00
MUFGBK 0.22 5-14-21	62479LSE6	0.220%	50,000,000.00	5/14/2021		0.120	12/11/2020	0.00	49,986,762.32	0	0.220	49,996,500.00
TOYCC 0.23 7-1-21	89233GU12	0.230%	50,000,000.00	7/1/2021		0.252	12/17/2020	0.00	49,970,769.95	0	0.230	49,988,500.00
TOYCC 0.24 7-14-21	89233GUE4	0.240%	25,000,000.00	7/14/2021		0.287	12/17/2020	0.00	24,982,577.32	0	0.240	24,993,500.00
BMOCHI 0.24 9-1-21	06366GW13	0.240%	50,000,000.00	9/1/2021		0.422	1/4/2021	0.00	49,948,759.44	0	0.240	49,974,500.00
BMOCHI 0.2 9-15-21	06366GWF2	0.200%	50,000,000.00	9/15/2021		0.460	1/15/2021	0.00	49,953,405.84	0	0.200	49,972,000.00
BMOCHI 0.19 9-1-21	06366GW13	0.190%	50,000,000.00	9/1/2021		0.422	1/15/2021	0.00	49,959,434.54	0	0.190	49,974,500.00
BMOCHI 0.12 5-6-21	06366GS67	0.120%	50,000,000.00	5/6/2021		0.099	2/5/2021	0.00	49,994,078.28	0	0.120	49,997,000.00
BMOCHI 0.13 5-10-21	06366GSA8	0.130%	50,000,000.00	5/10/2021		0.110	2/8/2021	0.00	49,992,857.74	0	0.130	49,997,000.00
BMOCHI 0.14 5-11-21	06366GSB6	0.140%	30,000,000.00	5/11/2021		0.112	2/10/2021	0.00	29,995,267.61	0	0.140	29,997,900.00
TDBANK 0.18 2-10-22	89119BBA3	0.180%	40,000,000.00	2/10/2022		0.865	2/10/2021	0.00	39,936,817.92	0	0.180	39,968,400.00
MUFGBK 0.15 11-8-21	62479LY82	0.150%	50,000,000.00	11/8/2021		0.608	2/11/2021	0.00	49,953,775.63	0	0.150	49,966,000.00
TOYCC 0.19 11-12-21	89233GYC4	0.190%	50,000,000.00	11/12/2021		0.619	2/16/2021	0.00	49,940,393.07	0	0.190	49,965,500.00
MUFGBK 0.14 7-1-21	62479LU11	0.140%	50,000,000.00	7/1/2021		0.252	3/11/2021	0.00	49,982,111.11	0	0.140	49,988,500.00
TDBANK 0.2 11-15-21	89119AYF9	0.200%	50,000,000.00	11/15/2021		0.627	3/12/2021	0.00	49,936,388.89	0	0.200	49,965,000.00
TDBANK .02 12-20-21	89119AZL5	0.200%	50,000,000.00	12/20/2021		0.723	3/19/2021	0.00	49,926,666.66	0	0.200	49,967,000.00
TDBANK 0.22 3-10-22	89119BCA2	0.220%	35,000,000.00	3/10/2022		0.942	3/25/2021	0.00	34,926,422.22	0	0.220	34,969,900.00
TOYCC .21 12-6-21	89233GZ66	0.210%	50,000,000.00	12/6/2021		0.684	3/26/2021	0.00	49,927,083.33	0	0.210	49,926,000.00
Subtotal Commerical Paper		0.198%	980,000,000.00	8/16/2021		0.378		0.00	979,256,562.28		0.198	979,595,200.00
Mortgage-Backed Securities												
FNCI 5.5 04-01-21	31407HVV5	5.500%	241.84	4/1/2021		0.076	4/18/2006	1.11	241.84	0	5.475	241.56
FGG18115 6.0 05-01-2	3128MMDV2	6.000%	1,455.16	5/1/2021		0.082	5/16/2006	7.28	1,455.16	0	5.811	1,457.01
FGG18124 6.0 6-1-21	3128MMD67	6.000%	2,311.80	6/1/2021		0.103	6/19/2006	11.56	2,311.80	0	5.845	2,318.96
FGG18124 6.0 6-1-21	3128MMD67	6.000%	3,097.16	6/1/2021		0.103	7/18/2006	15.49	3,097.16	0	5.963	3,106.80
FGG12369 5.5 10-01-2	3128M1QW2	5.500%	1,641.12	10/1/2021		0.123	10/17/2006	7.52	1,640.55	0	5.472	1,644.68
FNCI 5.5 11-01-21	31410VVE7	5.500%	10,151.60	11/1/2021		0.343	11/16/2006	46.53	10,151.60	0	5.487	10,250.63
FGG18157 5.5 12-01-2	3128MME74	5.500%	14,906.88	12/1/2021		0.314	1/17/2007	68.32	14,901.62	0	5.472	15,061.52
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	16,971.04	2/1/2022		0.351	2/15/2007	77.78	16,971.04	0	5.559	17,173.84
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	13,182.81	2/1/2022		0.314	3/19/2007	60.42	13,182.81	0	5.462	13,313.62
FN938603 5.5 05-01-2	31412YGL0	5.500%	13,701.04	5/1/2022		0.476	5/17/2007	62.80	13,701.04	0	5.434	13,910.06
FGG12692 5.5 06-1-22	3128MBF93	5.500%	27,163.99	6/1/2022		0.493	6/18/2007	124.50	27,163.99	0	5.457	27,623.59
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	22,825.36	7/1/2022		0.527	6/18/2007	104.62	22,825.36	0	5.561	23,015.26
FGG12718 5.5 07-01-2	3128MBG35	5.500%	22,121.21	7/1/2022		0.492	7/17/2007	101.39	22,121.21	0	5.632	22,512.62
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	53,516.97	8/1/2022		0.591	9/18/2007	245.29	53,516.97	0	5.569	54,666.96
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	8,860.42	8/1/2022		0.604	9/18/2007	44.30	8,860.42	0	5.872	8,936.13
FGJ05665 5.5 10-01-2	3128PHJ11	5.500%	22,030.72	10/1/2022		0.423	10/16/2007	100.97	22,030.72	0	5.534	22,464.95
FGG112956 5.0 01-01-1	3128MBQH3	5.000%	23,441.60	1/1/2023		0.636	12/17/2007	97.67	23,434.83	0	4.982	24,593.85
FGCI 4.5 02-01-23	3128PJYV3	4.500%	17,404.80	2/1/2023		0.532	2/19/2008	65.27	17,400.36	0	4.481	18,254.05
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	50,583.90	3/1/2023		0.811	3/18/2008	210.77	50,583.90	0	4.949	53,117.86
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	7,498.72	4/1/2023		0.794	4/17/2008	28.12	7,498.72	0	4.610	7,865.19
FGG13072 5.0 04-01-2	3128MBT56	5.000%	38,720.46	4/1/2023		0.510	3/18/2008	161.34	38,720.46	0	5.077	40,661.54
FNCI 5.0 5-1-23	31412MRU4	5.000%	75,857.60	5/1/2023		0.795	5/19/2008	316.07	75,857.60	0	5.021	79,668.92
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	101,767.76	6/1/2023		0.850	6/17/2008	466.44	101,767.76	0	5.347	106,213.05
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	102,331.00	6/1/2023		0.880	7/17/2008	469.02	102,331.00	0	5.518	106,800.92
FGJ08476 5.5 08-01-2	3128PLM22	5.500%	126,985.92	8/1/2023		0.899	8/18/2008	582.02	126,985.92	0	5.564	131,933.11
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	56,073.03	7/1/2023		0.899	9/16/2008	233.64	56,073.03	0	4.842	58,892.39
FGCI 6.0 9-1-22	3128MB4G9	5.500%	26,019.00	9/1/2022		0.825	11/18/2008	119.25	26,019.00	0	5.352	26,380.10
FGCI 4.5 04-01-23	3128PKRH9	4.500%	32,371.97	4/1/2023		0.982	12/16/2008	121.39	32,385.56	0	4.254	34,048.91

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	110,684.64	1/1/2024		1.050	1/20/2009	368.95	110,684.64	0	3.691	117,722.19
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	71,752.40	1/1/2024		1.044	2/20/2009	239.17	71,752.40	0	3.800	76,314.56
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	90,491.76	3/1/2024		1.134	3/17/2009	301.64	90,491.76	0	3.826	96,261.03
FGCI 4.0 05-01-24	3128PMUW0	4.000%	174,769.20	5/1/2024		1.196	4/16/2009	582.56	174,769.20	0	3.744	185,997.32
FGCI 4.0 05-01-24	3128MMKW2	4.000%	104,977.44	5/1/2024		1.193	5/18/2009	349.92	104,977.44	0	3.790	111,697.85
FGCI 4.0 06-01-24	3128MMK28	4.000%	150,506.48	6/1/2024		1.222	6/16/2009	501.69	150,506.48	0	4.051	160,149.86
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	41,016.63	7/1/2024		1.300	7/16/2009	136.72	41,016.63	0	3.842	43,637.37
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	235,171.00	7/1/2025		1.519	12/20/2010	783.90	235,171.00	0	3.619	250,469.60
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	40,362.80	8/1/2025		1.551	6/18/2013	134.54	40,362.80	0	3.025	42,943.27
Subtotal Mortgage-Backed Securities		4.611%	1,912,967.23	4/29/2022		1.081		7,349.97	1,912,963.78		4.465	2,011,321.13
Agency Notes												
FAMCA 2.7 6-15-21	31422BBT6	2.700%	25,000,000.00	6/15/2021		0.208	1/25/2019	198,750.00	25,000,000.00	0	2.700	25,137,250.00
FAMCA 2.7 6-15-21	31422BBV1	2.700%	25,000,000.00	6/15/2021		0.208	1/28/2019	198,750.00	25,000,000.00	0	2.700	25,137,250.00
FAMCA 2.7 5-12-21	31422BBW9	2.700%	25,000,000.00	5/12/2021		0.115	2/1/2019	260,625.00	25,000,000.00	0	2.700	25,076,250.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.645	2/12/2019	233,333.33	25,169,330.26	0	2.576	26,186,750.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		1.481	2/21/2019	244,444.44	24,802,036.87	0	2.550	25,697,000.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		1.148	2/28/2019	214,166.67	25,000,000.00	0	2.570	25,710,250.00
FAMCA 2.57 5-2-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		1.067	2/28/2019	265,923.61	25,000,000.00	0	2.570	25,663,250.00
FNMA 1.375 10-7-21	3135G0Q89	1.375%	25,000,000.00	10/7/2021		0.513	3/11/2019	166,145.83	24,862,598.29	0	2.474	25,167,750.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.645	3/12/2019	233,333.33	25,206,677.64	0	2.484	26,186,750.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.645	3/13/2019	186,666.67	20,170,435.97	0	2.468	20,949,400.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		1.148	3/18/2019	208,333.33	25,000,000.00	0	2.500	25,689,750.00
FHLB 2.875 12-10-21	3130A0EN6	2.875%	20,000,000.00	12/10/2021		0.685	3/19/2019	177,291.67	20,056,200.99	0	2.453	20,384,800.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.645	3/25/2019	186,666.67	20,236,545.78	0	2.266	20,949,400.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		1.482	3/27/2019	244,444.44	24,934,578.13	0	2.181	25,697,000.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		1.634	3/29/2019	185,833.33	25,000,000.00	0	2.230	25,853,500.00
FHLB 2.5 3-11-22	313378WG2	2.500%	15,000,000.00	3/11/2022		0.938	4/9/2019	20,833.33	15,017,605.64	0	2.370	15,339,300.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		2.137	6/11/2019	165,277.78	25,059,904.08	0	2.011	26,051,500.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		2.137	6/11/2019	165,277.78	25,058,629.21	0	2.013	26,051,500.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		1.176	6/12/2019	163,802.08	25,055,994.54	0	1.931	25,594,500.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		2.378	6/17/2019	37,934.03	25,562,193.53	0	1.914	26,600,500.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		2.360	6/19/2019	50,555.56	25,486,986.36	0	1.960	26,541,750.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		2.644	6/20/2019	72,322.22	10,266,920.53	0	1.813	10,654,700.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		2.209	6/26/2019	116,722.22	25,000,000.00	0	1.910	25,936,000.00
FFCB 1.77 6-26-23	3133EKSN7	1.770%	25,000,000.00	6/26/2023		2.193	6/26/2019	116,770.83	24,967,286.40	0	1.831	25,875,250.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		1.176	7/22/2019	131,041.67	20,059,567.37	0	1.867	20,475,600.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		2.137	7/23/2019	132,222.22	20,115,060.00	0	1.851	20,841,200.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		1.165	7/30/2019	134,166.67	20,041,458.70	0	1.919	20,463,800.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		2.476	7/31/2019	84,733.33	9,994,839.35	0	1.881	10,400,200.00
FAMCA 1.91 4-3-23	31422BJS0	1.910%	25,000,000.00	4/3/2023		1.959	8/6/2019	236,097.22	25,000,000.00	0	1.910	25,848,500.00
16TH Libor Flt Rte 2	46514ADL0	0.613%	10,000,000.00	8/1/2021		0.332	8/15/2019	20,304.79	10,000,000.00	0	0.613	9,999,400.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		2.431	9/9/2019	7,150.00	15,000,000.00	0	1.560	15,475,350.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		2.379	9/11/2019	37,934.03	25,449,930.54	0	1.610	26,274,750.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		2.379	9/12/2019	22,760.42	15,249,687.95	0	1.667	15,764,850.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		2.447	9/30/2019	4,722.22	25,000,000.00	0	1.700	25,883,750.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		2.447	9/30/2019	4,722.22	25,000,000.00	0	1.700	25,883,750.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		3.484	11/7/2019	136,000.00	20,000,000.00	0	1.700	20,827,000.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		3.484	11/7/2019	68,000.00	10,000,000.00	0	1.700	10,413,500.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		3.519	12/13/2019	123,750.00	15,531,459.43	0	1.747	16,203,300.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		2.263	1/14/2020	83,611.11	25,000,000.00	0	1.720	25,843,750.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		3.846	3/23/2020	9,395.83	11,054,556.88	0	1.100	11,249,260.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		3.908	3/24/2020	5,152.78	25,000,000.00	0	1.060	25,392,000.00
FHLMC .80 6-9-25 1XC	3134GVL89	0.800%	25,000,000.00	6/9/2025	6/9/2021	0.189	6/9/2020	62,222.22	25,000,000.00	0.8	0.800	25,000,500.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		4.027	6/12/2020	41,875.00	15,000,000.00	0	0.670	14,986,650.00
FHLB .5 6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		4.155	6/17/2020	37,500.00	24,981,044.17	0	0.518	24,743,500.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.167	6/19/2020	36,111.11	24,956,335.92	0	0.542	24,750,500.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		4.167	6/24/2020	28,888.90	19,998,307.85	0	0.502	19,800,400.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.167	6/24/2020	36,111.10	24,993,019.92	0	0.507	24,750,500.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		4.190	6/26/2020	27,444.44	20,000,000.00	0	0.520	19,816,400.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		3.195	6/30/2020	23,800.00	20,030,332.67	0	0.372	19,995,400.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		4.366	9/8/2020	9,374.99	24,918,357.61	0	0.450	24,539,500.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		3.920	9/10/2020	118,750.00	25,515,961.26	0	0.429	25,246,500.00

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		4.418	9/16/2020	1,875.00	10,000,000.00	0	0.450	9,843,800.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		4.367	9/18/2020	9,375.00	24,955,717.53	0	0.416	24,539,500.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.167	9/18/2020	36,111.11	25,087,873.09	0	0.416	24,750,500.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		4.167	9/22/2020	28,888.89	20,074,235.15	0	0.411	19,800,400.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		4.444	9/25/2020	2,083.33	24,932,464.77	0	0.436	24,527,500.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		4.444	9/29/2020	1,833.33	21,959,039.02	0	0.417	21,584,200.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.646	12/4/2020	21,527.78	24,993,379.26	0	0.260	24,916,250.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.646	12/4/2020	21,527.78	24,988,349.34	0	0.268	24,916,250.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.646	12/7/2020	21,527.78	24,989,484.56	0	0.266	24,916,250.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		2.666	12/10/2020	20,312.50	25,002,020.66	0	0.247	24,961,500.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		2.646	1/8/2021	21,875.00	25,003,919.04	0	0.244	24,969,750.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		3.763	1/22/2021	19,791.67	25,032,338.41	0	0.341	24,673,750.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		2.666	2/22/2021	20,312.50	25,028,906.40	0	0.207	24,961,500.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		2.666	2/22/2021	20,312.50	25,032,375.17	0	0.202	24,961,500.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		2.666	2/19/2021	20,312.50	25,033,384.58	0	0.200	24,961,500.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	0.896	2/25/2021	7,500.00	25,000,000.00	0.3	0.300	24,928,500.00
FHLB 0.3 2-25-26 1X	3130ALHF4	0.300%	25,000,000.00	2/25/2026	2/25/2022	0.896	2/25/2021	7,500.00	25,000,000.00	0.3	0.300	24,928,500.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	0.935	3/9/2021	4,583.33	24,996,295.18	0	0.303	24,924,000.00
FHLB 0.3 3-09-26 1X	3130ALHY3	0.300%	25,000,000.00	3/9/2026	3/9/2022	0.935	3/9/2021	4,583.33	24,996,295.18	0	0.303	24,924,000.00
Subtotal Agency Notes		1.430%	1,553,000,000.00	12/15/2023		2.653		6,069,879.75	1,556,909,921.18		1.333	1,577,990,310.00
Municipal Bonds												
PTMTRN 2.737 9-1-21	73474TAG5	2.737%	1,400,000.00	9/1/2021		0.422	11/22/2016	3,193.17	1,403,251.71	0	2.150	1,414,574.00
ORL 2.1 12-1-21	686356PN0	2.100%	6,325,000.00	12/1/2021		0.661	4/6/2017	44,275.00	6,317,398.82	0	2.290	6,405,264.25
NYSENV 2.138 6-15-21	64986DED3	2.138%	10,000,000.00	6/15/2021		0.208	4/13/2017	62,952.22	10,000,000.00	0	2.138	10,035,000.00
ORL 2.0 12-1-21	686356NY8	2.000%	2,020,000.00	12/1/2021		0.662	7/12/2017	13,466.67	2,016,798.45	0	2.250	2,044,320.80
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		1.310	12/8/2017	5,250.00	1,008,136.11	0	2.500	1,037,740.00
NYC 2.85 3-1-22	64966MWH8	2.850%	3,000,000.00	3/1/2022		0.910	5/7/2018	7,125.00	2,994,818.33	0	3.050	3,069,330.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		1.317	5/18/2018	6,254.15	1,651,275.07	0	3.150	1,712,919.00
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		1.445	5/18/2018	63,500.00	3,212,534.69	0	3.150	3,322,097.75
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		1.321	8/1/2018	3,669.17	1,270,532.33	0	3.220	1,319,112.90
BAL 2.097 8-1-21	05914FME7	2.097%	1,000,000.00	8/1/2021		0.337	11/2/2018	3,495.00	996,790.84	0	3.100	1,005,940.00
WAS 2.86 8-1-21	93974D5N4	2.860%	3,000,000.00	8/1/2021		0.337	1/7/2019	14,300.00	3,003,001.02	0	2.550	3,026,460.00
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		1.399	1/16/2019	10,166.67	4,979,153.35	0	2.751	5,148,900.00
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.577	1/24/2019	20,100.00	1,995,647.93	0	2.800	2,026,000.00
HON 2.412 11-1-21	438670P96	2.412%	1,935,000.00	11/1/2021		0.577	2/1/2019	19,446.75	1,931,696.19	0	2.715	1,960,155.00
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.577	2/1/2019	20,100.00	1,996,585.22	0	2.715	2,026,000.00
MSS 2.314 11-1-21	605581AG2	2.314%	1,250,000.00	11/1/2021		0.578	2/25/2019	12,052.08	1,247,279.60	0	2.700	1,265,987.50
CASPWR 2.0 5-1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		1.068	2/26/2019	8,333.33	992,539.33	0	2.720	1,019,580.00
CHE 2.411 5-15-21	165573C46	2.411%	1,000,000.00	5/15/2021		0.123	3/28/2019	9,108.22	1,000,012.41	0	2.400	1,002,180.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		1.103	4/17/2019	14,399.00	1,499,846.57	0	2.550	1,534,485.00
ENEPWR 2.803 7-1-21	29270CYP4	2.803%	1,065,000.00	7/1/2021		0.252	5/6/2019	7,462.98	1,065,733.49	0	2.520	1,071,549.75
CRTHGR 2.781 8-1-21	156792GV9	2.781%	1,000,000.00	8/1/2021		0.337	5/16/2019	4,635.00	1,001,233.87	0	2.400	1,008,140.00
MIS 1.8 5-1-21	594612DT7	1.800%	2,580,000.00	5/1/2021		0.085	6/7/2019	19,350.00	2,579,556.69	0	2.000	2,583,147.60
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		0.830	8/28/2019	2,500.00	998,368.49	0	1.700	1,010,260.00
CINWTR 2.568 12-1-21	172311KB7	2.568%	1,200,000.00	12/1/2021		0.660	9/26/2019	10,272.00	1,206,012.60	0	1.800	1,219,152.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		1.191	10/15/2019	11,777.78	2,008,687.60	0	1.630	2,041,980.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		2.240	10/15/2019	15,600.00	2,459,452.96	0	1.730	2,527,621.20
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		2.284	10/16/2019	13,306.67	4,000,000.00	0	1.996	4,148,200.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		2.267	10/17/2019	5,601.15	1,241,907.09	0	1.716	1,285,105.50
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		0.825	10/24/2019	21,070.83	3,936,925.54	0	1.768	3,986,433.10
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		1.586	10/30/2019	18,556.44	2,016,809.05	0	1.920	2,069,780.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		1.321	10/31/2019	3,452.08	1,250,000.00	0	1.657	1,273,562.50
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		2.290	10/31/2019	3,645.83	1,250,000.00	0	1.750	1,285,100.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		3.241	10/31/2019	3,000.00	1,000,000.00	0	1.800	1,032,470.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		2.799	10/31/2019	7,897.63	3,075,803.31	0	2.001	3,208,301.25
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		1.557	11/5/2019	7,364.58	1,009,223.02	0	1.800	1,035,209.60
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		2.393	11/6/2019	46,680.00	3,093,198.37	0	1.820	3,208,080.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		1.787	11/14/2019	5,333.33	1,020,317.30	0	2.050	1,048,020.00
BARSCD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		0.863	11/21/2019	14,924.44	2,972,052.80	0	1.909	3,016,681.20
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		1.815	11/21/2019	16,968.89	3,441,883.85	0	1.970	3,552,134.40
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		2.734	11/21/2019	7,666.67	1,579,338.45	0	2.069	1,652,445.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		1.718	11/26/2019	5,402.50	1,000,000.00	0	2.161	1,031,230.00

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		2.670	11/26/2019	5,502.50	1,000,000.00	0	2.201	1,044,980.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		0.912	11/26/2019	1,500.83	1,000,000.00	0	1.801	1,014,720.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		1.889	11/26/2019	1,577.50	1,000,000.00	0	1.893	1,030,490.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		2.844	11/26/2019	1,660.83	1,000,000.00	0	1.993	1,043,560.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		1.069	12/4/2019	10,743.19	1,346,544.33	0	1.809	1,369,842.15
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		2.034	12/4/2019	11,833.33	1,424,271.85	0	1.851	1,468,322.60
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		2.284	12/5/2019	8,337.50	2,500,000.00	0	2.001	2,582,325.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		3.226	12/5/2019	13,131.25	3,750,000.00	0	2.101	3,901,162.50
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		1.909	12/11/2019	24,000.00	1,249,323.74	0	1.872	1,290,504.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.974	12/11/2019	20,000.00	1,021,446.58	0	1.804	1,038,160.00
RISWTR 1.784 10-1-21	76221UFZ4	1.784%	2,500,000.00	10/1/2021		0.498	12/18/2019	22,300.00	2,500,000.00	0	1.784	2,516,475.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		1.476	12/18/2019	9,225.00	1,000,000.00	0	1.845	1,020,200.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		2.433	12/18/2019	13,737.60	1,440,000.00	0	1.908	1,483,848.00
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		2.839	12/19/2019	1,780.00	1,000,000.00	0	2.136	1,044,430.00
MIS 1.8 5-1-21	594612DT7	1.800%	6,750,000.00	5/1/2021		0.085	1/24/2020	50,625.00	6,750,866.39	0	1.651	6,758,235.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		2.713	3/3/2020	14,718.67	3,396,592.17	0	1.250	3,457,580.80
CINWTR 2.568 12-1-21	172311KB7	2.568%	7,280,000.00	12/1/2021		0.660	3/5/2020	62,316.80	7,352,407.01	0	1.061	7,396,188.80
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,800,000.00	9/1/2021		0.422	3/5/2020	2,673.00	1,805,453.95	0	1.050	1,811,484.00
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		1.466	3/18/2020	21,250.00	1,722,403.42	0	1.600	1,757,273.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		3.067	3/19/2020	41,605.00	5,221,111.42	0	1.400	5,324,700.00
CIN 0.87 12-1-21	172217J36	0.870%	1,255,000.00	12/1/2021		0.665	3/19/2020	3,639.50	1,255,000.00	0	0.870	1,260,898.50
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		1.652	3/19/2020	6,224.17	1,925,000.00	0	0.970	1,945,693.75
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,000,000.00	9/1/2021		0.422	3/25/2020	1,485.00	997,877.39	0	2.300	1,006,380.00
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		2.532	3/25/2020	19,070.22	2,039,150.99	0	1.750	2,108,220.00
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		2.692	3/25/2020	34,330.78	8,741,004.76	0	1.050	8,874,828.40
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		2.213	3/26/2020	15,457.00	4,078,344.52	0	1.749	4,215,374.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		3.169	3/26/2020	19,675.00	4,964,743.06	0	1.799	5,178,100.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		3.020	4/3/2020	15,300.00	1,609,974.60	0	1.300	1,653,945.30
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		2.257	4/3/2020	8,179.17	1,577,792.28	0	1.280	1,593,442.60
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		2.032	4/6/2020	15,634.79	1,804,443.64	0	1.300	1,835,083.75
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.973	4/6/2020	13,072.57	1,463,930.44	0	1.400	1,496,080.30
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		2.103	4/6/2020	17,713.33	2,055,317.39	0	1.350	2,091,780.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		1.229	4/9/2020	22,147.50	3,047,849.78	0	1.650	3,096,360.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		3.821	4/13/2020	21,240.00	2,044,050.20	0	1.550	2,109,540.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		3.255	4/13/2020	13,833.33	5,265,726.76	0	1.700	5,447,050.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		3.689	4/15/2020	5,417.50	1,539,699.92	0	1.450	1,577,595.00
NYSFAC 2.62 1-15-24	64985HY77	2.620%	2,260,000.00	1/15/2024		2.696	4/15/2020	12,500.31	2,337,840.68	0	1.350	2,375,734.60
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		1.188	4/17/2020	30,365.29	4,287,126.81	0	1.300	4,331,646.90
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		3.106	4/30/2020	19,500.00	5,000,000.00	0	1.170	5,097,900.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		2.140	4/30/2020	18,166.67	5,000,000.00	0	1.090	5,083,350.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.993	4/30/2020	13,016.67	1,782,388.15	0	1.350	1,831,526.40
SDOWTR 1.131 8-1-21	79730CJE5	1.131%	1,000,000.00	8/1/2021		0.337	5/11/2020	1,885.00	1,000,000.00	0	1.131	1,003,190.00
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		1.324	5/11/2020	2,051.67	1,000,000.00	0	1.231	1,013,500.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		2.301	5/11/2020	2,211.67	1,000,000.00	0	1.327	1,022,770.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		3.255	5/11/2020	2,553.33	1,000,000.00	0	1.532	1,029,030.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		1.874	5/14/2020	7,925.00	3,271,098.17	0	1.297	3,332,050.40
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		2.811	5/14/2020	7,925.00	3,313,557.04	0	1.397	3,401,980.60
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		3.722	5/14/2020	6,450.00	2,720,657.44	0	1.548	2,808,949.20
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		2.761	5/14/2020	8,683.33	2,666,219.68	0	1.151	2,714,878.90
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		3.700	5/14/2020	12,516.67	3,859,501.73	0	1.250	3,924,237.85
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		1.325	5/19/2020	1,936.67	1,000,000.00	0	1.162	1,012,460.00
SMTSCD 1.062 8-1-21	799055QQ4	1.062%	1,000,000.00	8/1/2021		0.337	5/19/2020	1,770.00	1,000,000.00	0	1.062	1,002,960.00
JERDEV 3.0 5-27-21	476637AC7	3.000%	5,000,000.00	5/27/2021		0.156	5/27/2020	126,666.67	5,013,711.25	0	1.250	5,019,850.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		1.152	6/4/2020	6,766.67	1,026,482.23	0	1.020	1,032,559.50
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		2.119	6/4/2020	13,766.67	2,105,877.11	0	1.070	2,127,115.20
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		3.067	6/4/2020	14,033.33	2,162,242.77	0	1.120	2,186,674.00
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		4.052	6/8/2020	11,418.00	2,645,137.23	0	0.846	2,644,824.00
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		4.052	6/8/2020	22,000.01	5,095,933.84	0	0.849	5,096,000.00
SCOSCD 0.00 8-15-21	833715HA6	0.000%	1,000,000.00	8/15/2021		0.375	6/11/2020	0.00	995,246.43	0	1.280	998,940.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		2.335	6/16/2020	2,916.67	1,063,423.71	0	0.837	1,074,970.00
JER 2.0 4-1-21	476576PW7	2.000%	6,565,000.00	4/1/2021		0.003	6/17/2020	103,581.11	6,565,673.01	0	0.651	6,565,000.00
FOR 5.0 3-1-23	346766WM6	5.000%	1,000,000.00	3/1/2023		1.848	6/17/2020	4,166.67	1,074,093.82	0	1.073	1,090,100.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		2.762	6/29/2020	3,750.00	1,163,306.04	0	0.780	1,168,582.50

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		3.701	6/29/2020	8,533.33	2,667,555.08	0	0.880	2,673,408.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		3.185	7/7/2020	5,111.11	1,103,150.25	0	0.879	1,115,500.00
DALUTL 0.857 10-1-24	23542JQN8	0.857%	1,000,000.00	10/1/2024		3.444	7/7/2020	4,285.00	1,000,000.00	0	0.857	1,008,060.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		3.669	7/8/2020	25,000.00	1,162,883.90	0	0.839	1,168,930.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		2.809	7/8/2020	25,000.00	1,125,891.25	0	0.739	1,135,840.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		3.880	7/15/2020	0.00	3,037,837.61	0	1.394	3,057,666.15
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		3.182	7/15/2020	5,782.33	1,190,477.51	0	0.650	1,194,270.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		3.325	7/15/2020	3,806.25	2,599,025.58	0	0.650	2,604,075.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		4.097	7/14/2020	2,766.67	1,000,000.00	0	0.830	998,010.00
YSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		2.374	7/22/2020	0.00	975,392.39	0	1.055	979,740.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		3.236	7/22/2020	2,185.00	1,000,000.00	0	1.035	1,010,650.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		4.189	7/22/2020	2,396.11	1,000,000.00	0	1.135	1,005,800.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		2.877	7/30/2020	0.00	966,927.99	0	1.177	979,020.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		3.575	7/30/2020	6,388.89	1,157,392.49	0	0.848	1,159,260.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		2.374	8/19/2020	0.00	980,514.35	0	0.832	982,510.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		2.877	8/20/2020	0.00	1,461,107.21	0	0.918	1,462,680.00
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		3.880	8/20/2020	0.00	1,346,122.89	0	1.018	1,337,700.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		3.576	8/20/2020	15,013.89	2,727,840.52	0	0.768	2,732,063.00
TOP 1.5 10-1-21	8905684B1	1.500%	10,000,000.00	10/1/2021		0.996	8/18/2020	10,055,907.49	10,055,907.49	0	0.380	10,061,900.00
FXVHGR 0.45 12-1-23	351594JW4	0.450%	1,350,000.00	12/1/2023		2.650	9/8/2020	3,425.63	1,350,000.00	0	0.450	1,348,717.50
FXVHGR 0.55 12-1-24	351594JX2	0.550%	2,000,000.00	12/1/2024		3.628	9/8/2020	6,202.78	2,000,000.00	0	0.550	1,986,280.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	1/26/2024		2.803	9/15/2020	2,461.00	1,039,127.36	0	0.550	1,038,350.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		1.878	9/17/2020	0.00	1,160,489.26	0	0.664	1,162,780.00
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		2.877	9/17/2020	0.00	1,965,455.18	0	0.869	1,968,231.85
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		3.880	9/17/2020	0.00	963,300.39	0	0.969	958,810.00
CMC 1.0 9-21-21	139501RB8	1.000%	10,000,000.00	9/21/2021		0.476	9/21/2020	52,777.78	10,035,063.97	0	0.260	10,039,100.00
ARS 2.0 7-1-24	041042L75	2.000%	1,070,000.00	7/1/2024		3.164	9/30/2020	5,350.00	1,119,876.94	0	0.550	1,120,279.30
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		3.402	10/1/2020	545.00	2,165,260.70	0	0.500	2,152,859.00
YORSCD 1.0 3-1-23	986525D8	1.000%	1,570,000.00	3/1/2023		1.902	10/1/2020	1,308.33	1,587,947.02	0	0.400	1,580,173.60
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		2.735	10/6/2020	5,430.00	5,415,186.29	0	0.500	5,413,167.00
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		4.117	10/23/2020	24,291.67	9,958,924.32	0	0.650	9,894,500.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		3.947	10/29/2020	3,386.22	1,000,000.00	0	0.802	1,009,630.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		4.909	10/29/2020	3,597.33	1,000,000.00	0	0.852	1,000,080.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		3.248	11/3/2020	3,333.33	1,039,353.36	0	0.800	1,040,360.00
HUN 2.0 9-1-25	447025S73	2.000%	2,000,000.00	9/1/2025		4.261	11/3/2020	3,333.33	2,108,294.32	0	0.750	2,092,580.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		3.327	11/3/2020	8,333.33	5,236,240.04	0	0.600	5,232,100.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		3.377	11/4/2020	10,208.33	1,314,954.65	0	0.500	1,313,737.50
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		3.377	11/4/2020	10,249.17	1,320,214.46	0	0.500	1,318,992.45
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		4.302	11/4/2020	11,515.00	1,494,219.72	0	0.650	1,484,433.90
RCNSCD 3.0 2-15-25	7632614Z4	3.000%	2,000,000.00	2/15/2025		3.681	11/10/2020	7,666.67	2,171,199.08	0	0.751	2,158,040.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		2.973	11/12/2020	10,346.23	4,620,000.00	0	0.580	4,619,769.00
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		4.312	11/17/2020	969.83	1,000,000.00	0	0.759	990,500.00
CLESCD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		2.707	11/17/2020	12,777.78	2,235,871.10	0	0.834	2,243,020.00
CLESCD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		1.804	11/17/2020	6,388.89	1,081,560.88	0	0.614	1,083,390.00
CLESCD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		3.575	11/17/2020	9,583.33	1,732,462.38	0	0.914	1,729,605.00
CLESCD (SER A) 5.0 2	184541CS7	5.000%	1,250,000.00	2/15/2025		3.575	11/17/2020	7,986.11	1,449,458.88	0	0.804	1,447,012.50
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		4.097	11/20/2020	23,652.78	6,579,858.65	0	0.700	6,545,370.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		3.146	11/20/2020	7,004.86	3,500,000.00	0	0.550	3,504,025.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		4.189	12/2/2020	2,873.00	1,360,000.00	0	0.845	1,358,381.60
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		1.743	12/3/2020	1,132.50	1,000,000.00	0	0.453	1,001,830.00
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		3.657	12/3/2020	19,437.22	3,120,119.17	0	0.600	3,100,826.65
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		3.657	12/3/2020	19,404.44	3,114,857.58	0	0.600	3,095,597.60
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		1.229	12/23/2020	11,073.75	1,548,649.70	0	0.350	1,548,180.00
MSS 3.546 11-1-24	605581LK1	3.546%	5,280,000.00	11/1/2024		3.364	12/23/2020	78,012.00	5,862,074.23	0	0.440	5,859,216.00
TXS 4.123 4-1-25	882722VM0	4.123%	3,335,000.00	4/1/2025		3.686	2/5/2021	68,751.03	3,810,321.50	0	0.524	3,775,086.60
MSLSCD 0.00 2-15-22	572682RS3	0.000%	1,000,000.00	2/15/2022		0.879	2/11/2021	0.00	997,251.05	0	0.313	997,750.00
MSLSCD 0.00 2-15-23	572682RT1	0.000%	1,000,000.00	2/15/2023		1.878	2/11/2021	0.00	992,270.82	0	0.413	992,540.00
MSLSCD 0.00 2-15-25	572682RV6	0.000%	1,000,000.00	2/15/2025		3.880	2/11/2021	0.00	966,785.13	0	0.873	958,070.00
Subtotal Municipal Bonds		2.138%	383,920,000.00	6/21/2023		2.196		2,265,110.07	390,738,320.82		1.319	395,336,736.00
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	4/1/2021		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.022%	614,156,594.39	4/1/2021		0.003	7/31/2019	0.00	614,156,594.39	0	0.022	614,156,594.39

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Subtotal Money Market Mutual Funds		0.022%	614,156,594.39	4/1/2021		0.003		0.00	614,156,594.39		0.022	614,156,594.39
TOTAL FUND 9900		1.241%	5,172,989,561.62	11/23/2022		1.619		17,296,968.15	5,201,964,512.22		1.055	5,238,390,861.52

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Municipal Bonds												
WIL 5.0 2-15-22	969887P36	5.000%	1,000,000.00	2/15/2022		0.860	3/20/2019	6,388.89	1,028,545.40	0	1.640	1,041,630.00
TXS 6.0 8-1-21	882723RW1	6.000%	1,350,000.00	8/1/2021		0.337	8/19/2019	13,500.00	1,372,133.88	0	1.050	1,375,110.00
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		1.886	3/18/2020	2,911.11	1,405,902.57	0	1.180	1,433,048.30
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		1.597	3/18/2020	25,000.00	1,586,225.74	0	1.470	1,620,510.00
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		2.202	8/18/2020	22,000.00	2,488,327.72	0	0.350	2,489,102.00
Subtotal Municipal Bonds		5.482%	7,360,000.00	11/3/2022		1.524		69,800.00	7,881,135.31		1.014	7,959,400.30
TOTAL FUND 9901		5.482%	7,360,000.00	11/3/2022		1.524		69,800.00	7,881,135.31		1.014	7,959,400.30
GRAND TOTALS		1.247%	5,180,349,561.62	10/22/2022		1.536		17,366,768.15	5,209,845,647.53		1.054	5,246,350,261.82

Appendix II

Investments by Sector and Maturity as of December 31, 2020

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Treasury Notes												
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	2/9/2017	776.93	24,921,882.30	0	1.783	25,125,000.00
T 1.375 4-30-21	912828Q78	1.375%	25,000,000.00	4/30/2021		0.329	2/14/2017	58,874.31	24,962,463.38	0	1.852	25,101,500.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	6/20/2017	776.93	24,931,267.51	0	1.701	25,125,000.00
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		1.487	10/25/2017	1,208.56	24,894,544.94	0	2.047	25,608,500.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.496	12/8/2017	1,467.55	25,014,004.65	0	2.007	25,248,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.496	12/12/2017	1,467.54	25,009,819.87	0	2.042	25,248,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.496	12/20/2017	1,467.54	25,005,763.83	0	2.076	25,248,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.496	12/20/2017	1,467.54	25,003,705.33	0	2.096	25,248,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	12/26/2017	776.93	24,883,218.53	0	2.107	25,125,000.00
T 2.125 6-30-21	912828WR7	2.125%	25,000,000.00	6/30/2021		0.496	1/4/2018	1,467.54	24,999,028.06	0	2.133	25,248,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	2/2/2018	776.93	24,844,839.59	0	2.436	25,125,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	2/15/2018	776.93	24,840,903.60	0	2.513	25,125,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	2/20/2018	776.93	24,838,668.83	0	2.489	25,125,000.00
T 2.0 11-15-21	912828RR3	2.000%	25,000,000.00	11/15/2021		0.867	3/7/2018	64,917.13	24,896,543.72	0	2.499	25,408,250.00
T 2.0 10-31-21	912828F96	2.000%	25,000,000.00	10/31/2021		0.828	3/14/2018	85,635.36	24,896,865.60	0	2.522	25,387,750.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		0.370	3/29/2018	101,433.01	25,061,592.64	0	2.428	25,273,500.00
T 3.125 5-15-21	912828QN3	3.125%	25,000,000.00	5/15/2021		0.370	5/22/2018	101,433.01	25,034,139.34	0	2.738	25,273,500.00
T 1.125 8-31-21	9128282F6	1.125%	25,000,000.00	8/31/2021		0.664	6/7/2018	95,562.85	24,750,840.15	0	2.700	25,170,000.00
T 1.125 8-31-21	9128282F6	1.125%	25,000,000.00	8/31/2021		0.664	6/7/2018	95,562.85	24,750,438.26	0	2.752	25,170,000.00
T 1.125 6-30-21	912828S27	1.125%	25,000,000.00	6/30/2021		0.496	6/11/2018	776.93	24,817,218.15	0	2.671	25,125,000.00
T 2.125 8-15-21	912828RC6	2.125%	25,000,000.00	8/15/2021		0.617	6/12/2018	200,662.36	24,913,048.05	0	2.712	25,310,500.00
T 2.0 8-31-21	912828D72	2.000%	25,000,000.00	8/31/2021		0.662	6/26/2018	169,889.50	24,896,255.81	0	2.654	25,312,500.00
T 2.625 6-15-21	9128284T4	2.625%	25,000,000.00	6/15/2021		0.454	9/20/2018	30,649.04	24,970,791.10	0	2.893	25,279,250.00
T 2.625 6-15-21	9128284T4	2.625%	25,000,000.00	6/15/2021		0.454	9/21/2018	30,649.04	24,971,086.70	0	2.891	25,279,250.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.370	9/25/2018	85,203.73	24,976,179.18	0	2.894	25,228,500.00
T 1.375 5-31-21	912828R77	1.375%	25,000,000.00	5/31/2021		0.413	9/27/2018	30,219.78	24,851,180.66	0	2.881	25,129,000.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.370	11/27/2018	85,203.73	24,980,078.12	0	2.849	25,228,500.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.370	1/16/2019	85,203.73	25,005,583.62	0	2.562	25,228,500.00
T 2.375 4-15-21	9128284G2	2.375%	25,000,000.00	4/15/2021		0.287	1/17/2019	127,232.14	24,986,979.17	0	2.562	25,160,250.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.370	1/18/2019	85,203.73	25,002,487.46	0	2.596	25,228,500.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		1.525	2/12/2019	684,612.77	26,835,546.89	0	2.496	27,887,500.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.370	3/20/2019	85,203.73	25,015,076.55	0	2.456	25,228,500.00
T 8.125 8-15-21	912810EK0	8.125%	25,000,000.00	8/15/2021		0.603	3/26/2019	767,238.45	25,882,655.88	0	2.261	26,234,500.00
T 2.875 10-31-23	9128285K2	2.875%	25,000,000.00	10/31/2023		2.731	6/17/2019	123,100.83	25,691,724.19	0	1.852	26,913,000.00
T 2.625 5-15-21	9128284P2	2.625%	25,000,000.00	5/15/2021		0.370	9/5/2019	85,203.73	25,089,383.91	0	1.640	25,228,500.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		2.351	9/10/2019	60,439.56	25,730,570.81	0	1.500	26,566,500.00
T 2.125 5-15-22	9128286U9	2.125%	20,000,000.00	5/15/2022		1.357	9/13/2019	55,179.56	20,114,583.31	0	1.695	20,546,800.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		2.774	9/16/2019	71,408.84	20,539,888.42	0	1.770	21,484,400.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		3.248	9/27/2019	81,146.41	25,736,067.21	0	1.590	26,939,500.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		3.398	12/10/2019	1,381.22	25,260,805.60	0	1.689	26,563,500.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		3.410	12/13/2019	1,208.56	25,006,006.37	0	1.743	26,347,750.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		3.247	12/18/2019	81,146.41	25,607,047.60	0	1.748	26,939,500.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		2.774	12/19/2019	89,261.05	25,711,418.61	0	1.721	26,855,500.00
Subtotal Treasury Notes		2.333%	1,065,000,000.00	1/22/2022		1.037		3,734,051.20	1,070,132,193.50		2.264	1,090,628,450.00
Commerical Paper												
TDBANK 2.44 3-1-21	89119AQ19	2.440%	50,000,000.00	3/1/2021		0.164	3/20/2020	0.00	49,799,456.92	0	2.499	49,990,000.00
TOYCC 0.30 3-1-21	89233GQ17	0.300%	50,000,000.00	3/1/2021		0.164	8/24/2020	0.00	49,975,280.85	0	0.300	49,990,000.00
TOYCC 0.32 5-14-21	89233GSE7	0.320%	50,000,000.00	5/14/2021		0.367	8/24/2020	0.00	49,940,657.08	0	0.321	49,965,500.00
TOYCC 0.29 3-1-21	89233GQ17	0.290%	50,000,000.00	3/1/2021		0.164	8/31/2020	0.00	49,976,078.73	0	0.290	49,990,000.00
TDBANK 0.2 3-1-21	89119AQ19	0.200%	50,000,000.00	3/1/2021		0.164	9/21/2020	0.00	49,983,502.58	0	0.200	49,990,000.00
MUFGBK 0.24 6-18-21	62479LJT4	0.240%	50,000,000.00	6/18/2021		0.463	9/21/2020	0.00	49,943,784.62	0	0.240	49,959,000.00
TD BANK .19 3-15-21	89119AQF8	0.190%	50,000,000.00	3/15/2021		0.203	9/28/2020	0.00	49,980,619.36	0	0.190	49,985,500.00
MUFGBK .20 4-15-21	62479LRF4	0.200%	50,000,000.00	4/15/2021		0.287	9/29/2020	0.00	49,970,963.72	0	0.200	49,976,000.00
TDBANK .20 4-29-21	89119ARV2	0.200%	50,000,000.00	4/29/2021		0.326	9/29/2020	0.00	49,967,066.14	0	0.200	49,973,000.00
TDBANK 0.22 2-23-21	89119APP7	0.220%	35,000,000.00	3/23/2021		0.225	11/25/2020	0.00	34,986,668.04	0	0.168	34,993,700.00
MUFGBK 0.22 5-14-21	62479LSE6	0.220%	50,000,000.00	5/14/2021		0.367	12/11/2020	0.00	49,959,055.55	0	0.220	49,965,500.00
MUFGBK .20 3-11-21	62479LQB4	0.200%	50,000,000.00	3/11/2021		0.192	12/11/2020	0.00	49,980,555.56	0	0.200	49,986,500.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TOYCC 0.23 7-1-21	89233GU12	0.230%	50,000,000.00	7/1/2021		0.498	12/17/2020	0.00	49,941,861.11	0	0.230	49,955,500.00
TOYCC 0.24 7-14-21	89233GUE4	0.240%	25,000,000.00	7/14/2021		0.534	12/17/2020	0.00	24,967,500.00	0	0.240	24,974,750.00
MUFGBK 0.20 3-17-21	62479LQH1	0.200%	25,000,000.00	3/17/2021		0.208	12/17/2020	0.00	24,989,444.44	0	0.200	24,992,500.00
PRU 0.20 3-1-21	74433GQ17	0.200%	25,000,000.00	3/1/2021		0.164	12/18/2020	0.00	24,991,666.67	0	0.200	24,995,000.00
Subtotal Commerical Paper		0.388%	710,000,000.00	4/12/2021		0.280		0.00	709,354,161.37		0.389	709,682,450.00
Mortgage-Backed Securities												
FGG18101 5.5 02-01-2	3128MMD7	5.500%	1,314.50	2/1/2021		0.081	2/16/2006	6.02	1,314.50	0	5.369	1,316.29
FGG18096 5.5 1-1-21	3128MMDA8	5.500%	359.04	1/1/2021		0.039	2/16/2006	1.65	359.04	0	5.373	358.73
FN865183 5.5 02-01-2	31409AFY0	5.500%	1,437.82	2/1/2021		0.109	3/16/2006	6.59	1,437.82	0	5.403	1,436.25
FGG18106 5.5 03-01-2	3128MMDL4	5.500%	2,865.04	3/1/2021		0.122	3/16/2006	13.13	2,863.90	0	5.470	2,873.21
FNCI 5.5 04-01-21	31407HVV5	5.500%	9,811.20	4/1/2021		0.192	4/18/2006	44.97	9,811.20	0	5.475	9,835.74
FGG18115 6.0 05-01-2	3128MMDV2	6.000%	5,028.73	5/1/2021		0.205	5/16/2006	25.14	5,028.73	0	5.811	5,060.57
FGG18124 6.0 6-1-21	3128MMD67	6.000%	6,276.30	6/1/2021		0.246	6/19/2006	31.38	6,276.30	0	5.845	6,324.31
FGG18124 6.0 6-1-21	3128MMD67	6.000%	8,408.56	6/1/2021		0.246	7/18/2006	42.04	8,408.56	0	5.963	8,472.92
FGG12369 5.5 10-01-2	3128M1QW2	5.500%	6,946.87	10/1/2021		0.411	10/17/2006	31.84	6,944.41	0	5.472	6,976.52
FNCI 5.5 11-01-21	31410VVE7	5.500%	15,836.80	11/1/2021		0.480	11/16/2006	72.59	15,836.80	0	5.487	16,057.77
FGG18157 5.5 12-01-2	3128MME74	5.500%	22,892.80	12/1/2021		0.493	1/17/2007	104.93	22,884.55	0	5.472	23,247.97
FGG18169 5.5 02-01-2	3128MMFK4	5.500%	25,535.28	2/1/2022		0.575	2/15/2007	117.04	25,535.28	0	5.559	25,969.44
FGG12514 5.5 02-01-2	3128MBAP2	5.500%	21,078.91	2/1/2022		0.575	3/19/2007	96.61	21,078.91	0	5.462	21,409.29
FN938603 5.5 05-01-2	31412YGL0	5.500%	17,038.32	5/1/2022		0.725	5/17/2007	78.09	17,038.32	0	5.434	17,367.36
FGG12692 5.5 06-1-22	3128MBF93	5.500%	37,781.41	6/1/2022		0.738	6/18/2007	173.16	37,781.41	0	5.457	38,568.78
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	28,558.32	7/1/2022		0.778	6/18/2007	130.89	28,558.32	0	5.561	29,038.65
FGG12718 5.5 07-01-2	3128MBG35	5.500%	29,113.22	7/1/2022		0.778	7/17/2007	133.44	29,113.22	0	5.632	29,744.69
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	68,666.71	8/1/2022		0.819	9/18/2007	314.72	68,666.71	0	5.569	70,369.41
FGJ05440 6.0 08-01-2	3128PHBH3	6.000%	10,458.40	8/1/2022		0.818	9/18/2007	52.29	10,458.40	0	5.872	10,554.96
FGJ05665 5.5 10-01-2	3128PHJJ1	5.500%	26,202.00	10/1/2022		0.899	10/16/2007	120.09	26,202.00	0	5.534	26,836.45
FGG112956 5.0 01-01-2	3128MBQH3	5.000%	30,724.96	1/1/2023		1.022	12/17/2007	128.02	30,715.30	0	4.982	32,221.79
FGCI 4.5 02-01-23	3128PJYV3	4.500%	19,920.16	2/1/2023		1.064	2/19/2008	74.70	19,914.78	0	4.481	20,936.49
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	61,444.90	3/1/2023		1.102	3/18/2008	256.02	61,444.90	0	4.949	64,497.95
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	9,276.08	4/1/2023		1.144	4/17/2008	34.79	9,276.08	0	4.610	9,749.35
FGG13072 5.0 04-01-2	3128MBT56	5.000%	46,401.24	4/1/2023		1.142	3/18/2008	193.34	46,401.24	0	5.077	48,675.35
FNCI 5.0 5-1-23	31412MRU4	5.000%	89,260.24	5/1/2023		1.211	5/19/2008	371.92	89,260.24	0	5.021	93,695.18
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	116,466.00	6/1/2023		1.220	6/17/2008	533.80	116,466.00	0	5.347	122,146.69
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	117,110.59	6/1/2023		1.220	7/17/2008	536.76	117,110.59	0	5.518	122,822.75
FGJ08476 5.5 08-01-2	3128PLMZ2	5.500%	154,694.72	8/1/2023		1.299	8/18/2008	709.02	154,694.72	0	5.564	161,396.11
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	65,155.90	7/1/2023		1.262	9/16/2008	271.48	65,155.90	0	4.842	68,330.13
FGCI 6.0 9-1-22	3128MB4G9	5.500%	37,756.82	9/1/2022		0.859	11/18/2008	173.05	37,756.82	0	5.352	38,403.16
FGCI 4.5 04-01-23	3128PKRH9	4.500%	37,026.02	4/1/2023		1.145	12/16/2008	138.85	37,061.60	0	4.254	39,161.33
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	136,798.48	1/1/2024		1.508	1/20/2009	455.99	136,798.48	0	3.691	145,079.85
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	99,122.96	1/1/2024		1.508	2/20/2009	330.41	99,122.96	0	3.800	105,113.83
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	106,619.52	3/1/2024		1.588	3/17/2009	355.40	106,619.52	0	3.826	113,073.82
FGCI 4.0 05-01-24	3128PMUJ0	4.000%	192,956.56	5/1/2024		1.668	4/16/2009	643.19	192,956.56	0	3.744	204,772.24
FGCI 4.0 05-01-24	3128MMKW2	4.000%	121,809.20	5/1/2024		1.668	5/18/2009	406.03	121,809.20	0	3.790	129,223.11
FGCI 4.0 06-01-24	3128MMK28	4.000%	173,157.92	6/1/2024		1.707	6/16/2009	577.19	173,157.92	0	4.051	183,708.43
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	52,927.22	7/1/2024		1.747	7/16/2009	176.42	52,927.22	0	3.842	56,143.09
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	267,383.95	7/1/2025		2.220	12/20/2010	891.28	267,383.95	0	3.619	283,905.04
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	44,385.10	8/1/2025		2.259	6/18/2013	147.95	44,385.10	0	3.025	47,087.61
Subtotal Mortgage-Backed Securities		4.664%	2,326,088.77	2/27/2022		1.146		9,002.22	2,326,017.46		4.504	2,441,962.61
Agency Notes												
FFCB 1.75 2-16-21	3133EG7F6	1.750%	25,000,000.00	2/16/2021		0.129	2/16/2017	164,062.50	24,999,876.26	0	1.754	25,051,750.00
FAMCA 2.7 6-15-21	31422BBT6	2.700%	25,000,000.00	6/15/2021		0.454	1/25/2019	30,000.00	25,000,000.00	0	2.700	25,301,750.00
FAMCA 2.7 6-15-21	31422BBV1	2.700%	25,000,000.00	6/15/2021		0.454	1/28/2019	30,000.00	25,000,000.00	0	2.700	25,301,750.00
FAMCA 2.7 5-12-21	31422BBW9	2.700%	25,000,000.00	5/12/2021		0.361	2/1/2019	91,875.00	25,000,000.00	0	2.700	25,240,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.895	2/12/2019	45,833.33	25,193,990.00	0	2.576	26,399,000.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		1.731	2/21/2019	119,444.44	24,769,818.64	0	2.550	25,815,750.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		1.398	2/28/2019	53,541.67	25,000,000.00	0	2.570	25,858,500.00
FAMCA 2.57 5-2-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		1.317	2/28/2019	105,298.61	25,000,000.00	0	2.570	25,809,750.00
FNMA 1.375 10-7-21	3135G0Q89	1.375%	25,000,000.00	10/7/2021		0.763	3/11/2019	80,208.33	24,797,513.28	0	2.474	25,238,500.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		1.895	3/12/2019	45,833.33	25,236,776.33	0	2.484	26,399,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.895	3/13/2019	36,666.67	20,195,256.75	0	2.468	21,119,200.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		1.398	3/18/2019	52,083.33	25,000,000.00	0	2.500	25,833,750.00
FHLB 2.875 12-10-21	3130A0EN6	2.875%	20,000,000.00	12/10/2021		0.935	3/19/2019	33,541.67	20,076,114.74	0	2.453	20,513,800.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		1.895	3/25/2019	36,666.67	20,270,994.19	0	2.266	21,119,200.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		1.732	3/27/2019	119,444.44	24,923,930.81	0	2.181	25,815,750.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		1.884	3/29/2019	46,458.33	25,000,000.00	0	2.230	25,983,750.00
FHLB 2.5 3-11-22	313378WG2	2.500%	15,000,000.00	3/11/2022		1.176	4/9/2019	114,583.33	15,022,198.42	0	2.370	15,424,500.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		2.387	6/11/2019	32,465.28	25,066,643.28	0	2.011	26,183,000.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		2.387	6/11/2019	32,465.28	25,065,224.99	0	2.013	26,183,000.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		1.426	6/12/2019	30,989.58	25,067,553.04	0	1.931	25,721,500.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		2.595	6/17/2019	217,621.53	25,618,726.96	0	1.914	26,787,500.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		2.578	6/19/2019	225,555.56	25,536,343.09	0	1.960	26,709,750.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		2.894	6/20/2019	1,572.22	10,290,871.53	0	1.813	10,768,900.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		2.435	6/26/2019	236,097.22	25,000,000.00	0	1.910	26,058,250.00
FFCB 1.77 6-26-23	3133EKS7N	1.770%	25,000,000.00	6/26/2023		2.443	6/26/2019	6,145.83	24,963,682.70	0	1.831	25,961,750.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		1.426	7/22/2019	24,791.67	20,071,863.39	0	1.867	20,577,200.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		2.387	7/23/2019	25,972.22	20,128,004.25	0	1.851	20,946,400.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		1.415	7/30/2019	29,166.67	20,050,095.94	0	1.919	20,559,600.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		2.726	7/31/2019	38,233.33	9,994,339.94	0	1.881	10,450,700.00
FAMCA 1.91 4-3-23	31422BJS0	1.910%	25,000,000.00	4/3/2023		2.209	8/6/2019	116,722.22	25,000,000.00	0	1.910	25,965,500.00
16TH Libor Flt Rte 2	46514ADL0	0.613%	10,000,000.00	8/1/2021		0.579	8/15/2019	5,202.05	10,000,000.00	0	0.613	9,998,900.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		2.662	9/9/2019	65,650.00	15,000,000.00	0	1.560	15,540,150.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		2.601	9/11/2019	186,371.53	25,495,378.07	0	1.610	26,461,250.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		2.601	9/12/2019	111,822.92	15,274,908.95	0	1.667	15,876,750.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		2.676	9/30/2019	110,972.22	25,000,000.00	0	1.700	26,002,750.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		2.676	9/30/2019	110,972.22	25,000,000.00	0	1.700	26,002,750.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		3.734	11/7/2019	51,000.00	20,000,000.00	0	1.700	21,021,600.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		3.734	11/7/2019	25,500.00	10,000,000.00	0	1.700	10,510,800.00
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		3.769	12/13/2019	20,625.00	15,566,811.49	0	1.747	16,428,750.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		2.492	1/14/2020	191,111.11	25,000,000.00	0	1.720	25,957,750.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		4.072	3/23/2020	43,220.83	11,057,976.18	0	1.100	11,374,110.00
FAMCA 1.06 3-24-25	31422BWZ9	1.060%	25,000,000.00	3/24/2025		4.137	3/24/2020	71,402.78	25,000,000.00	0	1.060	25,674,750.00
FHLMC .80 9-9-25 1XC	3134GVL89	0.800%	25,000,000.00	6/9/2025	6/9/2021	4.368	6/9/2020	12,222.22	25,000,000.00	0	0.800	25,019,750.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		4.277	6/12/2020	16,750.00	15,000,000.00	0	0.670	15,154,350.00
FHLB .5 6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		4.405	6/17/2020	6,250.00	24,979,932.76	0	0.518	25,151,750.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.417	6/19/2020	4,861.11	24,953,782.47	0	0.542	25,132,750.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		4.417	6/24/2020	3,888.90	19,998,208.90	0	0.502	20,106,200.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.417	6/24/2020	4,861.10	24,992,611.73	0	0.507	25,132,750.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		4.440	6/26/2020	1,444.44	20,000,000.00	0	0.520	20,060,400.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		3.445	6/30/2020	2,800.00	20,032,654.06	0	0.372	20,079,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		4.609	9/8/2020	32,291.66	24,913,788.08	0	0.450	24,994,500.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		4.167	9/10/2020	59,375.00	25,547,723.57	0	0.429	25,605,250.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		4.658	9/16/2020	13,125.00	10,000,000.00	0	0.450	9,984,100.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		4.609	9/18/2020	32,291.67	24,953,239.04	0	0.416	24,994,500.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		4.417	9/18/2020	4,861.11	25,093,011.86	0	0.416	25,132,750.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		4.417	9/22/2020	3,888.89	20,078,576.39	0	0.411	20,106,200.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		4.686	9/25/2020	25,000.00	24,928,751.78	0	0.436	24,958,500.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		4.686	9/29/2020	22,000.00	21,956,787.04	0	0.417	21,963,480.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.896	12/4/2020	5,902.78	24,992,765.60	0	0.260	25,023,500.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.896	12/4/2020	5,902.78	24,987,269.46	0	0.268	25,023,500.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		2.896	12/7/2020	5,902.78	24,988,509.91	0	0.266	25,023,500.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		2.916	12/10/2020	4,687.50	25,002,206.61	0	0.247	25,026,750.00
Subtotal Agency Notes		1.626%	1,353,000,000.00	8/22/2023		2.670		3,485,497.86	1,357,134,712.48		1.518	1,389,622,540.00
Municipal Bonds												
PTMTRN 2.737 9-1-21	73474TAG5	2.737%	1,400,000.00	9/1/2021		0.660	11/22/2016	12,772.67	1,405,185.74	0	2.150	1,423,002.00
ORL 2.1 12-1-21	686356PNO	2.100%	6,325,000.00	12/1/2021		0.911	4/6/2017	11,068.75	6,314,562.72	0	2.290	6,380,723.25
NYSENV 2.138 6-15-21	64986DED3	2.138%	10,000,000.00	6/15/2021		0.454	4/13/2017	9,502.22	10,000,000.00	0	2.138	10,075,000.00
ORL 2.0 12-1-21	686356NY8	2.000%	2,020,000.00	12/1/2021		0.912	7/12/2017	3,366.67	2,015,603.92	0	2.250	2,035,069.20

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
NYSFAC 2.119 1-15-21	64985HYV3	2.119%	1,250,000.00	1/15/2021		0.041	11/9/2017	12,213.68	1,250,000.00	0	2.119	1,250,650.00
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		1.538	12/8/2017	13,125.00	1,009,658.10	0	2.500	1,042,850.00
NYC 2.85 3-1-22	64966MWH8	2.850%	3,000,000.00	3/1/2022		1.146	5/7/2018	28,500.00	2,993,410.09	0	3.050	3,083,700.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		1.550	5/18/2018	15,635.38	1,647,772.27	0	3.150	1,723,022.50
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		1.692	5/18/2018	31,750.00	3,218,777.73	0	3.150	3,345,275.25
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		1.558	8/1/2018	9,172.92	1,265,955.26	0	3.220	1,320,887.05
BAL 2.097 8-1-21	05914FME7	2.097%	1,000,000.00	8/1/2021		0.578	11/2/2018	8,737.50	994,411.36	0	3.100	1,010,650.00
WAS 2.86 8-1-21	93974D5N4	2.860%	3,000,000.00	8/1/2021		0.576	1/7/2019	35,750.00	3,005,226.15	0	2.550	3,045,900.00
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		1.631	1/16/2019	40,666.67	4,975,482.51	0	2.751	5,172,850.00
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.827	1/24/2019	8,040.00	1,993,793.70	0	2.800	2,035,400.00
HON 2.412 11-1-21	438670P96	2.412%	1,935,000.00	11/1/2021		0.827	2/1/2019	7,778.70	1,930,288.58	0	2.715	1,969,249.50
HON 2.412 11-1-21	438670Q61	2.412%	2,000,000.00	11/1/2021		0.827	2/1/2019	8,040.00	1,995,130.33	0	2.715	2,035,400.00
MSS 2.314 11-1-21	605581AG2	2.314%	1,250,000.00	11/1/2021		0.828	2/25/2019	4,820.83	1,246,120.55	0	2.700	1,271,962.50
CASPWR 2.0 5-1-22	13066YTZ2	2.000%	1,000,000.00	5/1/2022		1.318	2/26/2019	3,333.33	990,822.64	0	2.720	1,023,090.00
CHE 2.411 5-15-21	165573C46	2.411%	1,000,000.00	5/15/2021		0.370	3/28/2019	3,080.72	1,000,036.81	0	2.400	1,006,870.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		1.353	4/17/2019	4,870.25	1,499,812.48	0	2.550	1,541,250.00
MDS 2.0 3-15-21	574193NB0	2.000%	5,000,000.00	3/15/2021		0.203	5/2/2019	29,444.44	4,996,169.27	0	2.380	5,018,100.00
ENEPWR 2.803 7-1-21	29270CYP4	2.803%	1,065,000.00	7/1/2021		0.496	5/6/2019	14,925.97	1,066,455.16	0	2.520	1,078,067.55
CRTHGR 2.781 8-1-21	156792GV9	2.781%	1,000,000.00	8/1/2021		0.576	5/16/2019	11,587.50	1,002,148.76	0	2.400	1,012,650.00
MIS 1.8 5-1-21	594612DT7	1.800%	2,580,000.00	5/1/2021		0.331	6/7/2019	7,740.00	2,578,307.38	0	2.000	2,592,590.40
HIS 2.75 1-1-21	419792XB7	2.750%	1,015,000.00	1/1/2021		0.003	6/10/2019	13,956.25	1,015,016.47	0	2.139	1,015,000.00
SUF 1.5 2-1-22	864813S43	1.500%	1,000,000.00	2/1/2022		1.072	8/28/2019	6,250.00	997,880.94	0	1.700	1,013,330.00
CINWTR 2.568 12-1-21	172311KB7	2.568%	1,200,000.00	12/1/2021		0.910	9/26/2019	2,568.00	1,208,255.98	0	1.800	1,218,900.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		1.441	10/15/2019	1,777.78	2,010,484.52	0	1.630	2,046,000.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		2.445	10/15/2019	39,000.00	2,472,235.25	0	1.730	2,551,161.60
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		2.510	10/16/2019	33,266.67	4,000,000.00	0	1.996	4,170,920.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		2.485	10/17/2019	14,002.88	1,244,786.34	0	1.716	1,291,180.50
GAS 3.25 2-1-22	373384L20	3.250%	3,890,000.00	2/1/2022		1.060	10/24/2019	52,677.08	3,950,948.29	0	1.768	4,015,530.30
AUSPWR 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		1.836	10/30/2019	6,276.44	2,019,394.64	0	1.920	2,081,240.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		1.559	10/31/2019	8,630.21	1,250,000.00	0	1.657	1,273,550.00
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		2.519	10/31/2019	9,114.58	1,250,000.00	0	1.750	1,289,350.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		3.461	10/31/2019	7,500.00	1,000,000.00	0	1.800	1,040,240.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		3.019	10/31/2019	23,349.50	3,075,873.16	0	2.001	3,192,434.25
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		1.807	11/5/2019	2,945.83	1,009,100.58	0	1.800	1,038,906.20
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		2.640	11/6/2019	23,340.00	3,102,507.22	0	1.820	3,236,430.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		2.007	11/14/2019	13,333.33	1,023,083.30	0	2.050	1,054,520.00
BARSCD 4.0 2-15-22	067167YM2	4.000%	2,920,000.00	2/15/2022		1.093	11/21/2019	44,124.44	2,986,917.11	0	1.909	3,033,237.60
BARSCD 4.0 2-15-23	067167YN0	4.000%	3,320,000.00	2/15/2023		2.029	11/21/2019	50,168.89	3,458,133.05	0	1.970	3,555,587.20
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		2.930	11/21/2019	22,666.67	1,586,237.08	0	2.069	1,652,295.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		1.950	11/26/2019	10,805.00	1,000,000.00	0	2.161	1,034,680.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		2.891	11/26/2019	11,005.00	1,000,000.00	0	2.201	1,049,560.00
RALGEN 1.801 3-1-22	751100MD7	1.801%	1,000,000.00	3/1/2022		1.153	11/26/2019	6,003.33	1,000,000.00	0	1.801	1,017,110.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		2.120	11/26/2019	6,310.00	1,000,000.00	0	1.893	1,032,180.00
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		3.065	11/26/2019	6,643.33	1,000,000.00	0	1.993	1,047,720.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		1.319	12/4/2019	4,297.28	1,346,899.68	0	1.809	1,374,764.85
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		2.284	12/4/2019	4,733.33	1,424,783.74	0	1.851	1,474,911.40
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		2.510	12/5/2019	20,843.75	2,500,000.00	0	2.001	2,594,700.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		3.441	12/5/2019	32,828.13	3,750,000.00	0	2.101	3,939,337.50
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		2.157	12/11/2019	12,000.00	1,255,479.99	0	1.872	1,301,112.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		1.221	12/11/2019	10,000.00	1,026,791.18	0	1.804	1,047,010.00
RISWTR 1.784 10-1-21	76221UFZ4	1.784%	2,500,000.00	10/1/2021		0.746	12/18/2019	11,150.00	2,500,000.00	0	1.784	2,523,800.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		1.723	12/18/2019	4,612.50	1,000,000.00	0	1.845	1,023,170.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		2.680	12/18/2019	6,868.80	1,440,000.00	0	1.908	1,491,321.60
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		3.058	12/19/2019	7,120.00	1,000,000.00	0	2.136	1,043,530.00
FLSPOL 1.85 1-15-21	343246EJ9	1.850%	10,000,000.00	1/15/2021		0.041	1/16/2020	85,305.56	10,000,160.29	0	1.810	10,004,600.00
HIS 2.75 1-1-21	419792XB7	2.750%	2,000,000.00	1/1/2021		0.003	1/24/2020	27,500.00	2,000,058.87	0	1.650	2,000,000.00
MIS 1.8 5-1-21	594612DT7	1.800%	6,750,000.00	5/1/2021		0.331	1/24/2020	20,250.00	6,753,308.04	0	1.651	6,782,940.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		2.934	3/3/2020	32,148.67	3,403,450.78	0	1.250	3,486,597.60
CINWTR 2.568 12-1-21	172311KB7	2.568%	7,280,000.00	12/1/2021		0.910	3/5/2020	15,579.20	7,379,423.07	0	1.061	7,394,660.00
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,800,000.00	9/1/2021		0.662	3/5/2020	10,692.00	1,808,697.80	0	1.050	1,817,856.00

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Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		1.714	3/18/2020	10,625.00	1,726,129.72	0	1.600	1,763,767.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		3.317	3/19/2020	6,280.00	5,238,340.15	0	1.400	5,368,500.00
CIN 0.87 12-1-21	172217J36	0.870%	1,255,000.00	12/1/2021		0.915	3/19/2020	909.88	1,255,000.00	0	0.870	1,259,317.20
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		1.902	3/19/2020	1,556.04	1,925,000.00	0	0.970	1,943,711.00
PTMTRN 1.782 9-1-21	73474TAL4	1.782%	1,000,000.00			0.662	3/25/2020	5,940.00	996,614.93	0	2.300	1,009,920.00
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		2.782	3/25/2020	6,450.22	2,042,879.41	0	1.750	2,123,640.00
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		2.932	3/25/2020	68,661.55	8,752,447.53	0	1.050	8,915,749.65
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		2.413	3/26/2020	51,008.10	4,075,941.52	0	1.749	4,221,360.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		3.331	3/26/2020	64,927.50	4,962,033.41	0	1.799	5,201,100.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		3.270	4/3/2020	3,825.00	1,616,282.57	0	1.300	1,672,840.80
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		2.470	4/3/2020	20,447.92	1,585,046.54	0	1.280	1,604,526.00
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		2.282	4/6/2020	6,253.92	1,807,971.81	0	1.300	1,843,266.50
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		3.223	4/6/2020	5,229.02	1,466,678.95	0	1.400	1,508,778.70
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		2.353	4/6/2020	4,428.33	2,061,691.41	0	1.350	2,081,960.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		1.460	4/9/2020	44,295.00	3,057,395.98	0	1.650	3,113,940.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00			4.068	4/13/2020	10,620.00	2,046,801.34	0	1.550	2,125,580.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		3.453	4/13/2020	55,333.33	5,285,153.67	0	1.700	5,520,550.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		3.899	4/15/2020	13,543.75	1,542,287.09	0	1.450	1,579,275.00
NYSFAC 2.62 1-15-24	64985HYY7	2.620%	2,260,000.00	1/15/2024		2.909	4/15/2020	27,303.31	2,344,811.11	0	1.350	2,410,131.80
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		1.438	4/17/2020	4,583.44	4,298,942.77	0	1.300	4,350,851.10
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		3.356	4/30/2020	4,875.00	5,000,000.00	0	1.170	5,146,350.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		2.390	4/30/2020	4,541.67	5,000,000.00	0	1.090	5,101,900.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		3.243	4/30/2020	5,206.67	1,784,201.68	0	1.350	1,840,432.00
SDOWTR 1.131 8-1-21	79730CJE5	1.131%	1,000,000.00	8/1/2021		0.581	5/11/2020	4,712.50	1,000,000.00	0	1.131	1,005,130.00
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		1.565	5/11/2020	5,129.17	1,000,000.00	0	1.231	1,014,230.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		2.534	5/11/2020	5,529.17	1,000,000.00	0	1.327	1,021,980.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		3.479	5/11/2020	6,383.33	1,000,000.00	0	1.532	1,034,030.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		2.034	5/14/2020	79,250.00	3,284,264.27	0	1.297	3,335,315.50
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		2.899	5/14/2020	79,250.00	3,325,849.58	0	1.397	3,397,384.10
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		3.725	5/14/2020	64,500.00	2,729,628.96	0	1.548	2,816,869.80
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		2.999	5/14/2020	21,708.33	2,671,615.84	0	1.151	2,733,556.75
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		3.934	5/14/2020	31,291.67	3,866,311.92	0	1.250	3,979,586.55
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		1.566	5/19/2020	4,841.67	1,000,000.00	0	1.162	1,014,250.00
SMTSCD 1.062 8-1-21	799055QQ4	1.062%	1,000,000.00	8/1/2021		0.581	5/19/2020	4,425.00	1,000,000.00	0	1.062	1,004,850.00
JERDEV 3.0 5-27-21	476637AC7	3.000%	5,000,000.00	5/27/2021		0.402	5/27/2020	89,166.67	5,035,113.12	0	1.250	5,053,050.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		1.402	6/4/2020	1,691.67	1,028,936.11	0	1.020	1,035,706.00
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		2.369	6/4/2020	3,441.67	2,110,587.22	0	1.070	2,135,953.40
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		3.317	6/4/2020	3,508.33	2,166,757.78	0	1.120	2,205,261.15
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		4.302	6/8/2020	2,854.50	2,648,143.39	0	0.846	2,692,338.45
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		4.302	6/8/2020	5,500.01	5,101,685.89	0	0.849	5,187,550.00
SCOSCD 0.00 8-15-21	833715HA6	0.000%	1,000,000.00	8/15/2021		0.621	6/11/2020	0.00	992,123.64	0	1.280	997,840.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		2.546	6/16/2020	18,958.33	1,069,976.76	0	0.837	1,082,630.00
JER 2.0 4-1-21	476576PW7	2.000%	6,565,000.00	4/1/2021		0.249	6/17/2020	70,756.11	6,587,209.31	0	0.651	6,591,785.20
FOR 5.0 3-1-23	346766WM6	5.000%	1,000,000.00	3/1/2023		2.079	6/17/2020	16,666.67	1,083,743.12	0	1.073	1,101,310.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		3.007	6/29/2020	9,375.00	1,166,682.48	0	0.780	1,173,476.25
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		3.944	6/29/2020	21,333.33	2,674,564.26	0	0.880	2,696,115.20
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		3.376	7/7/2020	15,111.11	1,110,790.72	0	0.879	1,127,710.00
DALUTL 0.857 10-1-24	23542JQN8	0.857%	1,000,000.00	10/1/2024		3.691	7/7/2020	2,142.50	1,000,000.00	0	0.857	1,017,230.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		3.917	7/8/2020	12,500.00	1,173,056.80	0	0.839	1,191,720.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		3.056	7/8/2020	12,500.00	1,136,371.98	0	0.739	1,151,250.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		4.126	7/15/2020	0.00	3,027,220.37	0	1.394	3,085,293.25
SMCHGR 3.154 8-1-24	802385QY3	3.154%	1,100,000.00	8/1/2024		3.384	7/15/2020	14,455.83	1,197,257.41	0	0.650	1,206,997.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		3.546	7/15/2020	15,225.00	2,606,265.20	0	0.650	2,628,825.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		4.347	7/14/2020	691.67	1,000,000.00	0	0.830	1,016,610.00
YLSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		2.620	7/22/2020	0.00	972,837.96	0	1.055	979,160.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		3.468	7/22/2020	4,571.25	1,000,000.00	0	1.035	1,010,430.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		4.415	7/22/2020	5,012.92	1,000,000.00	0	1.135	1,012,500.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		3.124	7/30/2020	0.00	964,095.95	0	1.177	977,120.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		3.818	7/30/2020	20,972.22	1,167,546.55	0	0.848	1,172,700.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		2.620	8/19/2020	0.00	978,491.62	0	0.832	982,220.00

INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900
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Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		3.124	8/20/2020	0.00	1,457,776.72	0	0.918	1,464,780.00
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		4.126	8/20/2020	0.00	1,342,700.92	0	1.018	1,349,908.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		3.748	8/20/2020	42,756.94	2,752,216.61	0	0.768	2,762,119.50
TOP 1.5 10-1-21	8905684B1	1.500%	10,000,000.00	10/1/2021		0.746	8/18/2020	55,416.67	10,083,664.83	0	0.380	10,089,200.00
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		2.900	9/8/2020	1,906.88	1,350,000.00	0	0.450	1,352,619.00
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		3.878	9/8/2020	3,452.78	2,000,000.00	0	0.550	2,005,600.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		3.026	9/15/2020	7,276.00	1,042,529.56	0	0.550	1,037,180.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		2.125	9/17/2020	0.00	1,158,585.52	0	0.664	1,161,170.25
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		3.124	9/17/2020	0.00	1,961,212.52	0	0.869	1,967,687.80
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		4.126	9/17/2020	0.00	960,969.44	0	0.969	965,010.00
CMC 1.0 9-21-21	139501RB8	1.000%	10,000,000.00	9/21/2021		0.720	9/21/2020	27,777.78	10,053,487.76	0	0.260	10,056,100.00
ARS 2.0 7-1-24	041042L75	2.000%	1,070,000.00	7/1/2024		3.387	9/30/2020	5,409.44	1,123,710.19	0	0.550	1,131,107.70
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		3.647	10/1/2020	1,635.00	2,164,183.14	0	0.500	2,167,726.60
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		2.146	10/1/2020	4,012.22	1,590,284.27	0	0.400	1,581,665.10
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		2.982	10/6/2020	5,128.33	5,413,841.03	0	0.500	5,427,176.40
FLSEDU 0.55 6-1-25	34153QUD6	0.550%	10,000,000.00	6/1/2025		4.367	10/23/2020	10,541.67	9,956,461.49	0	0.650	10,039,700.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		3.697	10/29/2020	1,381.22	1,000,000.00	0	0.802	1,013,320.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		4.659	10/29/2020	1,467.33	1,000,000.00	0	0.852	1,011,830.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		3.468	11/3/2020	3,222.22	1,042,302.28	0	0.800	1,049,460.00
HUN 2.0 9-1-25	447025S73	2.000%	2,000,000.00	9/1/2025		4.471	11/3/2020	6,444.44	2,114,420.20	0	0.750	2,135,180.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		3.546	11/3/2020	16,111.11	5,253,511.21	0	0.600	5,289,000.00
CHA 2.0 10-1-24	159808PP3	2.000%	1,250,000.00	10/1/2024		3.625	11/4/2020	3,958.33	1,319,590.42	0	0.500	1,329,312.50
CHA 2.0 10-1-24	159808PP3	2.000%	1,255,000.00	10/1/2024		3.625	11/4/2020	3,974.17	1,324,868.78	0	0.500	1,334,629.75
CHA 2.0 10-1-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		4.549	11/4/2020	4,465.00	1,498,895.60	0	0.650	1,516,596.00
RCNSCD 3.0 2-15-25	7632614Z4	3.000%	2,000,000.00	2/15/2025		3.880	11/10/2020	8,500.00	2,182,243.85	0	0.751	2,193,080.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		3.220	11/12/2020	3,647.23	4,620,000.00	0	0.580	4,640,281.80
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		4.547	11/17/2020	927.67	1,000,000.00	0	0.759	1,007,540.00
CLESCD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		2.895	11/17/2020	12,222.22	2,256,380.56	0	0.834	2,271,800.00
CLESCD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		2.010	11/17/2020	6,111.11	1,092,434.34	0	0.614	1,094,570.00
CLESCD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		3.747	11/17/2020	9,166.67	1,747,459.51	0	0.914	1,763,715.00
CLESCD (SER A) 5.0 2	184541CS7	5.000%	1,250,000.00	2/15/2025		3.748	11/17/2020	7,638.89	1,462,326.82	0	0.804	1,475,900.00
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		4.347	11/20/2020	7,402.78	6,584,646.85	0	0.700	6,647,485.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		3.396	11/20/2020	2,192.36	3,500,000.00	0	0.550	3,524,220.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		4.425	12/2/2020	925.74	1,360,000.00	0	0.845	1,377,870.40
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		1.992	12/3/2020	352.33	1,000,000.00	0	0.453	1,001,870.00
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		3.871	12/3/2020	4,612.22	3,130,346.49	0	0.600	3,143,374.40
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		3.871	12/3/2020	4,604.44	3,125,067.66	0	0.600	3,138,073.60
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		1.461	12/23/2020	22,147.50	1,558,355.47	0	0.350	1,556,970.00
MSS 3.546 11-1-24	605581LK1	3.546%	5,280,000.00	11/1/2024		3.614	12/23/2020	31,204.80	5,902,651.23	0	0.440	5,911,593.60
Subtotal Municipal Bonds		2.116%	396,850,000.00	5/2/2023		2.294		2,465,861.40	403,880,943.95		1.363	410,309,415.55
Money Market Mutual Funds												
CHASE MONEY MARKET F		0.010%	0.00	1/1/2021		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.068%	774,178,722.73	1/1/2021		0.003	7/31/2019	0.00	774,178,722.73	0	0.068	774,178,722.73
Subtotal Money Market Mutual Funds		0.068%	774,178,722.73	1/1/2021		0.003		0.00	774,178,722.73		0.068	774,178,722.73
TOTAL FUND 9900		1.361%	4,301,354,731.50	5/20/2022		1.368		9,694,412.68	4,317,006,751.49		1.244	4,376,863,540.89

INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901
AS OF December 31, 2020

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Municipal Bonds												
WIL 5.0 2-15-22	969887P36	5.000%	1,000,000.00	2/15/2022		1.087	3/20/2019	18,888.89	1,036,696.90	0	1.640	1,053,940.00
TXS 6.0 8-1-21	882723RW1	6.000%	1,350,000.00	8/1/2021		0.569	8/19/2019	33,750.00	1,388,545.35	0	1.050	1,394,442.00
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		2.093	3/18/2020	19,286.11	1,418,144.09	0	1.180	1,449,082.70
MON 5.0 12-1-22 TE P	6133405U8	5.000%	1,500,000.00	12/1/2022		1.847	3/18/2020	6,250.00	1,599,136.12	0	1.470	1,638,375.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TXS 6.0 8-1-23	882723RY7	6.000%	2,200,000.00	8/1/2023		2.392	8/18/2020	55,000.00	2,519,180.79	0	0.350	2,521,640.00
Subtotal Municipal Bonds		5.482%	7,360,000.00	11/3/2022		1.741		133,175.00	7,961,703.25		1.013	8,057,479.70
TOTAL FUND 9901		5.482%	7,360,000.00	11/3/2022		1.741		133,175.00	7,961,703.25		1.013	8,057,479.70

INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902
AS OF December 31, 2020

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Treasury Bills												
B .070 1-21-21	9127963V9	0.070%	3,500,000.00	1/21/2021		0.057	12/17/2020	0.00	3,499,857.09	0	0.070	3,499,300.00
B .06 1-5-21	912796A58	0.060%	4,500,000.00	1/5/2021		0.014	12/17/2020	0.00	4,499,962.50	0	0.060	4,500,000.00
Subtotal Treasury Bills		0.064%	8,000,000.00	1/11/2021		0.033		0.00	7,999,819.59		0.064	7,999,300.00
TOTAL FUND 9902		0.0644%	8,000,000.00	1/11/2021		0.033		0.00	7,999,819.59		0.064	7,999,300.00
GRAND TOTALS		1.365%	4,316,714,731.50	5/21/2022		1.365		9,827,587.68	4,332,968,274.33		1.241	4,392,920,320.59