



# **QUARTERLY INVESTMENT REPORT**

**June 30, 2022**

**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

July 28, 2022

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

I am pleased to submit to you the City of Houston's Quarterly Investment Report for the quarter ended June 30, 2022. This report presents the composition of investment pools the City Controller's Office manages.

The Report is organized as follows: Investment Portfolio Summary and Composition of all pools; an analysis of the General and Tax-Exempt pools; security listings by maturity for the quarters ended June 30, 2022, and March 31, 2022.

I hope you find this data useful and informative.

Respectfully submitted,

A handwritten signature in black ink, appearing to read "Chris Brown".

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Chris Brown  
City Controller



OFFICE OF THE CITY CONTROLLER  
CITY OF HOUSTON  
TEXAS

**Quarterly Investment Report**

We believe the data presented for the quarter ended June 30, 2022, is accurate in all material respects and presented in a manner that fairly sets forth the investment standing of the City of Houston.

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

Chris Brown  
City Controller

Charisse Mosely  
Deputy City Controller  
Treasury Division

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Treasury Division

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**CITY OF HOUSTON**  
**QUARTERLY INVESTMENT REPORT**  
**Executive Summary**  
**For the Quarter Ended June 30, 2022**

The accompanying Quarterly Investment Report lists in summary form and in detail the investment positions of the City of Houston investment pools as of June 30, 2022. As of that date, the City held total investments with a market value of \$5.3 billion. The majority of these funds, with the exception of about \$16 million that must be segregated per federal mandates, are held in the City's General Investment Pool. The General Investment Pool consists of working capital, construction funds, and debt service funds not subject to yield restriction under IRS arbitrage regulations. All investments are governed by state law and the City's Investment Policy, which dictates the following investment objectives, in order of priority:

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

Approximately 49.2% of the City's holdings are currently invested in United States Treasuries. Other investment sectors include 25.4% allocation to US government-sponsored enterprises such as the Federal Home Loan Bank, Fannie Mae, Freddie Mac, and Farmer Mac, 7.0% to municipal notes and bonds, 13.0% to commercial paper, and 5.4% 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 1.34 years. From an operating standpoint, 21% 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 June 30, 2022, the general pool was yielding 1.075% based on the amortized cost of the portfolio.

**Investment Portfolio Summary  
Activity For Quarter Ended  
June 30, 2022**

**General Pool 9900**

	<u>6/30/2022</u>	<u>3/31/2022</u>	<u>Last Quarter Net Change</u>	<u>6/30/2021</u>	<u>Last Year Net Change</u>
Book Value	\$5,434,712,568	\$5,721,639,460	-286,926,892	\$5,148,688,389	286,024,179
Market Value	\$5,286,140,987	\$5,606,898,252	-320,757,265	\$5,176,274,854	109,866,134
Market/Book Ratio	0.9727	0.9799	-0.0073	1.0054	-0.0327
Accrued Interest	\$10,306,936	\$18,276,047	-7,969,110	\$9,852,114	454,823

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

For the quarter ending June 30, 2022, the 3-month average yield was 0.922%. The weighted average maturity (WAM) as of June 30 was 490 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>6/30/2022</u>	<u>3/31/2022</u>	<u>Last Quarter Net Change</u>	<u>6/30/2021</u>	<u>Last Year Net Change</u>
Book Value	\$8,249,600	\$8,269,130	-19,531	\$8,137,625	111,975
Market Value	\$8,208,600	\$8,222,312	-13,712	\$8,200,250	8,350
Market/Book Ratio	0.9950	0.9943	0.0007	1.0077	-0.0127
Accrued Interest	\$82,114	\$49,911	32,203	\$133,175	-51,061

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

For the quarter ending June 30, 2022, the 3-month average yield was 0.984%. The WAM was 304 days at June 30, 2022.

**Investment Portfolio Summary  
Activity For Quarter Ended  
June 30, 2022**

**Housing Department Section 108 Pool 9902**

	<u>6/30/2022</u>	<u>3/31/2022</u>	<u>Last Quarter Net Change</u>	<u>6/30/2021</u>	<u>Last Year Net Change</u>
Book Value	\$7,992,434	\$7,999,539	-7,104	\$7,999,690	-7,256
Market Value	\$7,989,400	\$7,999,356	-9,956	\$7,998,960	-9,560
Market/Book Ratio	0.9996	1.0000	-0.0004	0.9999	-0.0003
Accrued Interest	\$0	\$0	0	\$0	0

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

For the quarter ending June 30, 2022, the 3-month average yield was 0.862%. The WAM was 35 days at June 30, 2022.

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

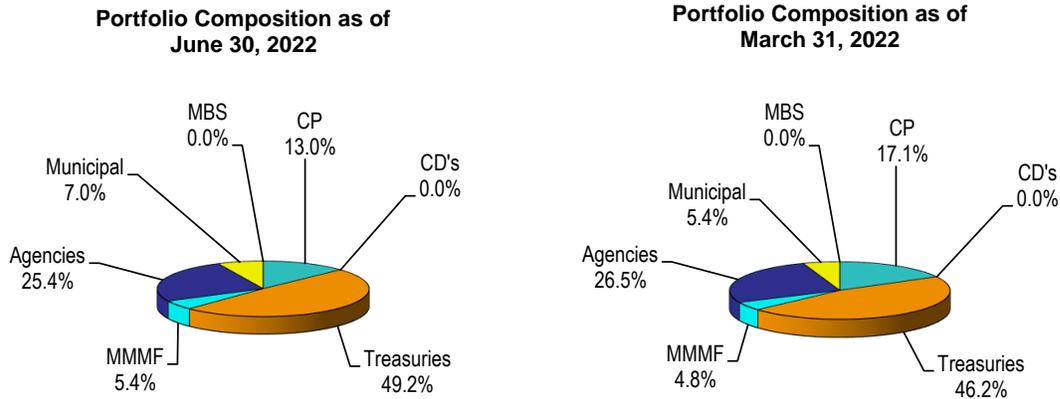


FIGURE 2  
Source: City of Houston Controller's Office

### Investment Policy Limitations

Money Market Mutual Funds (MMMF)	≤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  
July 2021 through June 2022**

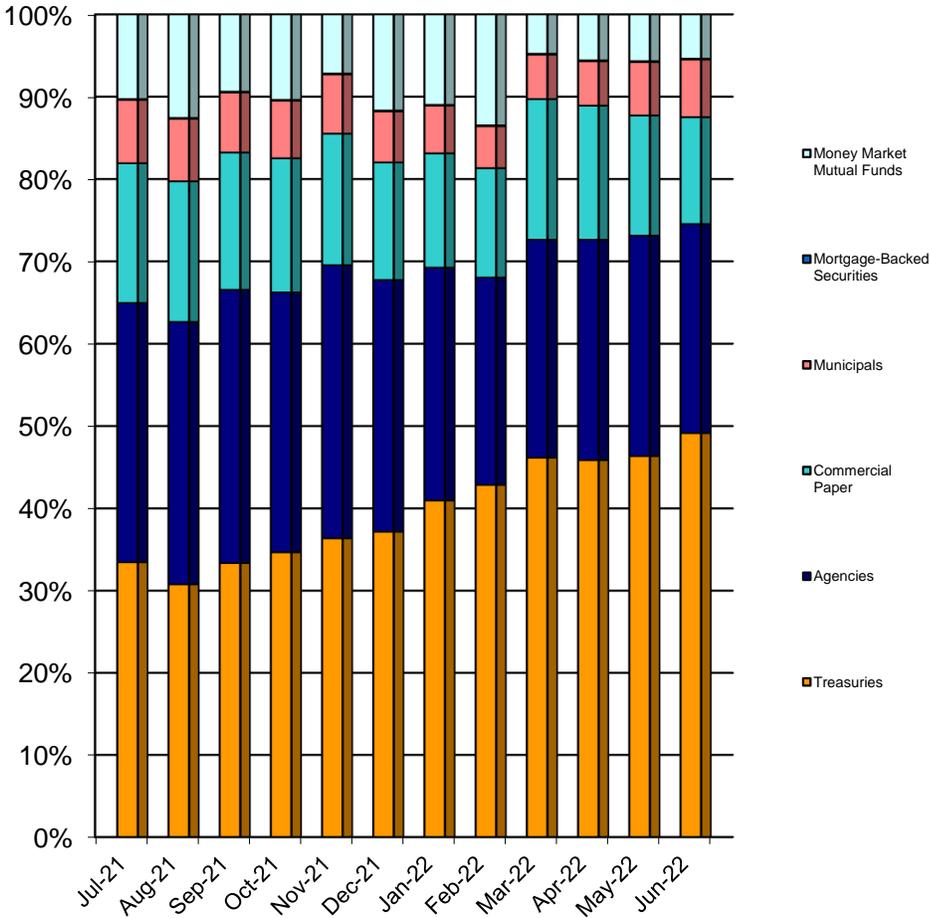
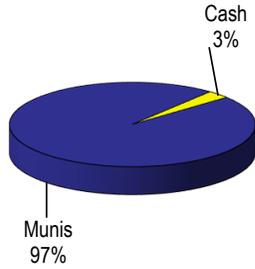


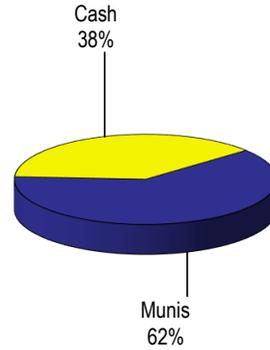
FIGURE 3  
Source: City of Houston Controller's Office

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

**Portfolio Composition as of  
June 30, 2022**



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



**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 June 30, 2022**

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF June 30, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Treasury Notes</b>												
U.S. Treasury	912810EM6	7.250	25,000,000.00	8/15/2022		0.123	2/12/2019	680,939.23	25,139,526.37	0	2.496	25,182,125.00
U.S. Treasury	9128285K2	2.875	25,000,000.00	10/31/2023		1.291	6/17/2019	121,093.75	25,325,792.78	0	1.852	24,975,575.00
U.S. Treasury	9128284S6	2.750	25,000,000.00	5/31/2023		0.895	9/10/2019	58,230.87	25,276,970.11	0	1.500	24,966,450.00
U.S. Treasury	912828WE6	2.750	20,000,000.00	11/15/2023		1.331	9/16/2019	70,244.57	20,258,364.12	0	1.770	19,944,520.00
U.S. Treasury	912828WJ5	2.500	25,000,000.00	5/15/2024		1.808	9/27/2019	79,823.37	25,408,992.69	0	1.590	24,795,875.00
U.S. Treasury	912828XX3	2.000	25,000,000.00	6/30/2024		1.938	12/10/2019	1,358.70	25,149,090.11	0	1.689	24,544,150.00
U.S. Treasury	9128286Z8	1.750	25,000,000.00	6/30/2024		1.942	12/13/2019	1,188.86	25,034,335.49	0	1.678	24,417,950.00
U.S. Treasury	912828WJ5	2.500	25,000,000.00	5/15/2024		1.808	12/18/2019	79,823.37	25,337,303.45	0	1.748	24,795,875.00
U.S. Treasury	912828WE6	2.750	25,000,000.00	11/15/2023		1.331	12/19/2019	87,805.71	25,340,450.10	0	1.721	24,930,650.00
U.S. Treasury	912828YM6	1.500	25,000,000.00	10/31/2024		2.259	1/14/2021	63,179.35	25,692,370.13	0	0.306	24,169,900.00
U.S. Treasury	9128286Z8	1.750	25,000,000.00	6/30/2024		1.942	1/14/2021	1,188.86	25,742,241.66	0	0.258	24,417,950.00
U.S. Treasury	912828YM6	1.500	25,000,000.00	10/31/2024		2.259	1/15/2021	63,179.35	25,689,261.41	0	0.311	24,169,900.00
U.S. Treasury	9128286Z8	1.750	25,000,000.00	6/30/2024		1.942	1/21/2021	1,188.86	25,752,054.17	0	0.239	24,417,950.00
U.S. Treasury	912828YH7	1.500	25,000,000.00	9/30/2024		2.177	1/21/2021	94,262.30	25,683,634.32	0	0.277	24,197,250.00
U.S. Treasury	912828XX3	2.000	25,000,000.00	6/30/2024		1.938	1/21/2021	1,358.70	25,877,491.24	0	0.237	24,544,150.00
U.S. Treasury	912828YV6	1.500	25,000,000.00	11/30/2024		2.342	1/29/2021	31,762.30	25,731,204.83	0	0.283	24,134,325.00
U.S. Treasury	912828ZW3	0.250	25,000,000.00	6/30/2025		2.943	1/29/2021	169.84	24,918,457.12	0	0.360	23,039,050.00
U.S. Treasury	912828YH7	1.500	25,000,000.00	9/30/2024		2.177	2/1/2021	94,262.30	25,697,664.51	0	0.253	24,197,250.00
U.S. Treasury	912828X70	2.000	25,000,000.00	4/30/2024		1.775	2/11/2021	84,239.13	25,819,154.60	0	0.205	24,579,575.00
U.S. Treasury	912828YE4	1.250	25,000,000.00	8/31/2024		2.103	2/12/2021	104,449.73	25,539,496.53	0	0.249	24,101,650.00
U.S. Treasury	91282CAZ4	0.375	25,000,000.00	11/30/2025		3.343	2/19/2021	7,940.57	24,863,108.88	0	0.538	22,859,375.00
U.S. Treasury	91282CAZ4	0.375	25,000,000.00	11/30/2025		3.343	2/19/2021	7,940.57	24,861,712.12	0	0.539	22,859,375.00
U.S. Treasury	91282CAT8	0.250	25,000,000.00	10/31/2025		3.267	2/26/2021	10,529.89	24,607,229.76	0	0.730	22,804,875.00
U.S. Treasury	912828YV6	1.500	25,000,000.00	11/30/2024		2.342	2/26/2021	31,762.30	25,609,202.96	0	0.481	24,134,325.00
U.S. Treasury	9128286Z8	1.750	25,000,000.00	6/30/2024		1.942	2/26/2021	1,188.86	25,667,896.75	0	0.404	24,417,950.00
U.S. Treasury	912828YV6	1.500	25,000,000.00	11/30/2024		2.342	2/26/2021	31,762.30	25,585,337.20	0	0.520	24,134,325.00
U.S. Treasury	9128286Z8	1.750	25,000,000.00	6/30/2024		1.942	3/12/2021	1,188.86	25,660,280.91	0	0.419	24,417,950.00
U.S. Treasury	912828ZW3	0.250	25,000,000.00	6/30/2025		2.943	3/18/2021	169.84	24,661,775.49	0	0.709	23,039,050.00
U.S. Treasury	912828XX3	2.000	25,000,000.00	6/30/2024		1.938	3/18/2021	1,358.70	25,777,050.78	0	0.433	24,544,150.00
U.S. Treasury	91282CBQ3	0.500	25,000,000.00	2/28/2026		3.574	3/5/2021	41,779.89	24,751,013.52	0	0.778	22,812,500.00
U.S. Treasury	91282CBQ3	0.500	25,000,000.00	2/28/2026		3.574	3/8/2021	41,779.89	24,698,135.83	0	0.837	22,812,500.00
U.S. Treasury	91282CBQ3	0.500	25,000,000.00	2/28/2026		3.574	3/9/2021	41,779.89	24,692,216.74	0	0.844	22,812,500.00
U.S. Treasury	91282CAW1	0.250	25,000,000.00	11/15/2023		1.350	5/18/2022	7,982.34	24,997,364.37	0	0.258	24,100,600.00
U.S. Treasury	91282CAW1	0.250	25,000,000.00	11/15/2023		1.350	4/29/2021	7,982.34	25,006,422.28	0	0.231	24,100,600.00
U.S. Treasury	912828S35	1.375	25,000,000.00	6/30/2023		0.979	5/13/2021	934.10	25,298,356.13	0	0.176	24,626,175.00
U.S. Treasury	91282CAW1	0.250	25,000,000.00	11/15/2023		1.350	5/13/2021	7,982.34	25,006,965.04	0	0.230	24,100,600.00
U.S. Treasury	912828M80	2.000	25,000,000.00	11/30/2022		0.416	5/14/2021	42,349.73	25,196,772.11	0	0.106	24,959,950.00
U.S. Treasury	9128284U1	2.625	25,000,000.00	6/30/2023		0.976	5/17/2021	1,783.29	25,610,889.85	0	0.170	24,926,750.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	5/20/2021	55,876.36	25,348,188.98	0	0.149	24,753,900.00
U.S. Treasury	91282CBD2	0.125	25,000,000.00	12/31/2022		0.501	5/19/2021	84.92	25,001,209.55	0	0.115	24,705,200.00
U.S. Treasury	912828WE6	2.750	25,000,000.00	11/15/2023		1.331	5/19/2021	87,805.71	25,863,977.48	0	0.225	24,930,650.00
U.S. Treasury	9128284U1	2.625	25,000,000.00	6/30/2023		0.976	5/20/2021	1,783.29	25,611,812.00	0	0.167	24,926,750.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	5/20/2021	55,876.36	25,347,864.00	0	0.150	24,753,900.00
U.S. Treasury	9128282S8	1.625	25,000,000.00	8/31/2022		0.167	5/21/2021	135,784.65	25,064,417.57	0	0.079	24,997,425.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	5/21/2021	55,876.36	25,349,040.87	0	0.145	24,753,900.00
U.S. Treasury	912828WE6	2.750	25,000,000.00	11/15/2023		1.331	5/27/2021	87,805.71	25,869,595.34	0	0.209	24,930,650.00
U.S. Treasury	912828WE6	2.750	25,000,000.00	11/15/2023		1.331	5/27/2021	87,805.71	25,871,163.50	0	0.205	24,930,650.00
U.S. Treasury	91282CAZ4	0.375	25,000,000.00	11/30/2025		3.343	6/1/2021	7,940.57	24,650,929.72	0	0.792	22,859,375.00
U.S. Treasury	912828G38	2.250	25,000,000.00	11/15/2024		2.282	6/17/2021	71,841.03	26,026,432.27	0	0.503	24,593,750.00
U.S. Treasury	91282CAZ4	0.375	25,000,000.00	11/30/2025		3.343	6/17/2021	7,940.57	24,653,176.81	0	0.789	22,859,375.00
U.S. Treasury	91282CAP6	0.125	25,000,000.00	10/15/2023		1.269	6/17/2021	6,574.45	24,933,904.39	0	0.331	24,121,250.00
U.S. Treasury	91282CAW1	0.250	25,000,000.00	11/15/2023		1.350	6/18/2021	7,982.34	24,969,917.51	0	0.338	24,100,600.00
U.S. Treasury	912828N30	2.125	25,000,000.00	12/31/2022		0.501	6/18/2021	1,443.61	25,243,111.30	0	0.177	24,950,250.00
U.S. Treasury	9128284U1	2.625	25,000,000.00	6/30/2023		0.976	6/24/2021	1,783.29	25,599,314.59	0	0.215	24,926,750.00
U.S. Treasury	91282CCK5	0.125	10,000,000.00	6/30/2023		0.982	6/18/2021	33.97	9,992,558.79	0	0.200	9,728,280.00
U.S. Treasury	9128286Z8	1.750	25,000,000.00	6/30/2024		1.942	7/23/2021	1,188.86	25,592,756.69	0	0.554	24,417,950.00
U.S. Treasury	91282CAW1	0.250	25,000,000.00	11/15/2023		1.350	10/13/2021	7,982.34	24,945,243.21	0	0.410	24,100,600.00
U.S. Treasury	91282CDB4	0.625	25,000,000.00	10/15/2024		2.240	10/15/2021	32,872.27	24,961,860.44	0	0.692	23,703,125.00
U.S. Treasury	91282CCC3	0.250	25,000,000.00	5/15/2024		1.841	10/18/2021	7,982.34	24,810,171.28	0	0.659	23,776,200.00
U.S. Treasury	91282CCC3	0.250	25,000,000.00	5/15/2024		1.841	10/22/2021	7,982.34	24,794,360.54	0	0.693	23,776,200.00
U.S. Treasury	91282CCC3	0.250	25,000,000.00	5/15/2024		1.841	10/29/2021	7,982.34	24,801,139.08	0	0.679	23,776,200.00
U.S. Treasury	91282CCC3	0.250	25,000,000.00	5/15/2024		1.841	11/10/2021	7,982.34	24,800,410.65	0	0.680	23,776,200.00
U.S. Treasury	91282CCC3	0.250	25,000,000.00	5/15/2024		1.841	11/10/2021	7,982.34	24,791,214.14	0	0.700	23,776,200.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	11/12/2021	51,885.19	25,123,558.14	0	0.304	24,932,600.00
U.S. Treasury	912828ZP8	0.125	25,000,000.00	5/15/2023		0.859	12/10/2021	3,991.17	24,918,935.94	0	0.498	24,408,200.00

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF June 30, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
U.S. Treasury	91282CCK5	0.125	25,000,000.00	6/30/2023		0.982	12/10/2021	84.92	24,909,863.28	0	0.487	24,320,700.00
U.S. Treasury	91282CCC3	0.250	25,000,000.00	5/15/2024		1.841	12/17/2021	7,982.34	24,763,174.72	0	0.761	23,776,200.00
U.S. Treasury	91282CDH1	0.750	25,000,000.00	11/15/2024		2.318	12/17/2021	23,947.01	24,875,913.44	0	0.962	23,719,400.00
U.S. Treasury	91282CAW1	0.250	25,000,000.00	11/15/2023		1.350	12/29/2021	7,982.34	24,845,640.49	0	0.703	24,100,600.00
U.S. Treasury	91282CCK5	0.125	25,000,000.00	6/30/2023		0.982	12/29/2021	84.92	24,888,225.55	0	0.575	24,320,700.00
U.S. Treasury	91282CDD0	0.375	25,000,000.00	10/31/2023		1.309	12/30/2021	15,794.84	24,894,235.38	0	0.695	24,173,925.00
U.S. Treasury	91282CCU3	0.125	25,000,000.00	8/31/2023		1.147	12/30/2021	10,444.97	24,849,032.11	0	0.647	24,194,325.00
U.S. Treasury	91282CDH1	0.750	25,000,000.00	11/15/2024		2.318	12/30/2021	23,947.01	24,789,709.79	0	1.111	23,719,400.00
U.S. Treasury	912828WE6	2.750	25,000,000.00	11/15/2023		1.331	1/6/2022	87,805.71	25,659,430.31	0	0.812	24,930,650.00
U.S. Treasury	912828WE6	2.750	25,000,000.00	11/15/2023		1.331	1/6/2022	87,805.71	25,657,261.12	0	0.818	24,930,650.00
U.S. Treasury	91282CDD0	0.375	25,000,000.00	10/31/2023		1.309	1/6/2022	15,794.84	24,850,796.57	0	0.827	24,173,925.00
U.S. Treasury	91282CDN8	1.000	25,000,000.00	12/15/2024		2.394	1/6/2022	10,928.96	24,912,304.68	0	1.145	23,826,150.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	1/10/2022	55,876.36	25,239,273.82	0	0.647	24,753,900.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	1/12/2022	51,885.19	25,111,999.31	0	0.426	24,932,600.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	1/12/2022	55,876.36	25,239,273.82	0	0.647	24,753,900.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	1/12/2022	51,885.19	25,110,540.47	0	0.441	24,932,600.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	1/14/2022	51,885.19	25,109,663.17	0	0.451	24,932,600.00
U.S. Treasury	912828L24	1.875	25,000,000.00	8/31/2022		0.167	1/14/2022	156,674.59	25,061,173.10	0	0.400	25,004,875.00
U.S. Treasury	9128283C2	2.000	25,000,000.00	10/31/2022		0.334	1/20/2022	84,239.13	25,127,950.31	0	0.460	24,984,375.00
U.S. Treasury	9128282S8	1.625	25,000,000.00	8/31/2022		0.167	1/20/2022	135,784.65	25,054,390.29	0	0.314	24,997,425.00
U.S. Treasury	9128282S8	1.625	25,000,000.00	8/31/2022		0.167	1/13/2022	135,784.65	25,054,131.28	0	0.321	24,997,425.00
U.S. Treasury	9128282S8	1.625	25,000,000.00	8/31/2022		0.167	1/13/2022	135,784.65	25,045,319.05	0	0.530	24,997,425.00
U.S. Treasury	912828M80	2.000	25,000,000.00	11/30/2022		0.416	2/3/2022	42,349.73	25,135,572.92	0	0.691	24,959,950.00
U.S. Treasury	912828M80	2.000	25,000,000.00	11/30/2022		0.416	2/3/2022	42,349.73	25,102,686.22	0	1.006	24,959,950.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	2/11/2022	51,885.19	25,060,857.12	0	0.970	24,932,600.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	2/11/2022	51,885.19	25,065,632.37	0	0.919	24,932,600.00
U.S. Treasury	912828TY6	1.625	25,000,000.00	11/15/2022		0.375	2/23/2022	51,885.19	25,065,632.37	0	0.919	24,932,600.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	2/23/2022	55,876.36	25,101,417.33	0	1.279	24,753,900.00
U.S. Treasury	912828P4	1.875	25,000,000.00	7/31/2022		0.082	2/25/2022	163,156.07	25,026,292.07	0	0.602	25,001,950.00
U.S. Treasury	9128282S8	1.625	25,000,000.00	8/31/2022		0.167	2/25/2022	135,784.65	25,038,632.24	0	0.691	24,997,425.00
U.S. Treasury	912828VB3	1.750	25,000,000.00	5/15/2023		0.855	2/10/2022	55,876.36	25,117,723.66	0	1.204	24,753,900.00
U.S. Treasury	912828N30	2.125	25,000,000.00	12/31/2022		0.501	2/10/2022	1,443.61	25,135,613.44	0	1.033	24,950,250.00
U.S. Treasury	912828WJ5	2.500	25,000,000.00	5/15/2024		1.808	2/23/2022	79,823.37	25,071,751.12	0	2.341	24,795,875.00
U.S. Treasury	9128284S6	2.750	25,000,000.00	5/31/2023		0.895	3/25/2022	58,230.87	25,120,804.40	0	2.213	24,966,450.00
U.S. Treasury	91282CCU3	0.125	25,000,000.00	8/31/2023		1.147	5/18/2022	3,736.41	24,352,962.93	0	2.394	24,194,325.00
U.S. Treasury	91282CEK3	2.500	25,000,000.00	4/30/2024		1.768	5/18/2022	74,728.26	24,915,700.60	0	2.690	24,801,425.00
U.S. Treasury	91282CEK3	2.500	25,000,000.00	4/30/2024		1.768	6/3/2022	47,554.34	24,940,010.76	0	2.635	24,801,425.00
U.S. Treasury	91282CEK3	2.500	25,000,000.00	4/30/2024		1.768	6/9/2022	37,364.13	24,868,579.56	0	2.797	24,801,425.00
U.S. Treasury	91282CER8	2.500	25,000,000.00	5/31/2024		1.851	6/9/2022	37,568.31	24,854,191.92	0	2.815	24,794,550.00
U.S. Treasury	912828D56	2.375	25,000,000.00	8/15/2024		2.035	6/10/2022	34,444.06	24,672,914.05	0	3.015	24,687,500.00
U.S. Treasury	912828ZU7	0.250	25,000,000.00	6/15/2023		0.941	6/15/2022	2,732.24	24,351,040.77	0	3.027	24,375,425.00
U.S. Treasury	912828S35	1.375	25,000,000.00	6/30/2023		0.979	6/15/2022	934.10	24,593,081.82	0	3.045	24,626,175.00
<b>Subtotal Treasury Notes</b>		<b>1.472%</b>	<b>2,655,000,000.00</b>	<b>12/25/2023</b>		<b>1.450</b>		<b>5,057,902.98</b>	<b>2,671,542,250.97</b>		<b>0.813</b>	<b>2,590,745,250.00</b>
<b>Commerical Paper</b>												
Bank of Montreal Chicago	06366HG19	0.3300	50,000,000.00	7/1/2022		0.000	12/7/2021	0.00	50,000,000.00	0	0.339	50,000,000.00
Toronto Dominion Bank	89119BLF1	0.4700	50,000,000.00	11/15/2022		0.371	12/29/2021	0.00	49,910,569.45	0	0.485	49,528,000.00
Bank of Montreal Chicago	06366HG19	0.3200	25,000,000.00	7/1/2022		0.000	12/30/2021	0.00	25,000,000.00	0	0.329	25,000,000.00
Toyota Capital Corp	89233HJ13	0.6800	50,000,000.00	9/1/2022		0.168	2/3/2022	0.00	49,941,444.44	0	0.697	49,826,000.00
Toyota Capital Corp	89233HJC9	0.7800	50,000,000.00	9/12/2022		0.199	2/9/2022	0.00	49,920,916.67	0	0.801	49,795,000.00
Toronto Dominion Bank	89119BG67	0.8500	50,000,000.00	7/6/2022		0.013	3/3/2022	0.00	49,994,097.22	0	0.864	49,989,000.00
MUFG Bank LTD	62479MJ12	1.5500	50,000,000.00	9/1/2022		0.168	5/20/2022	0.00	49,866,527.78	0	1.579	49,826,000.00
Toronto Dominion Bank	89119BSF4	2.7500	50,000,000.00	5/15/2023		0.858	5/20/2022	0.00	48,785,416.67	0	2.887	48,670,500.00
Toyota Capital Corp	89233HJ88	1.6100	50,000,000.00	9/8/2022		0.188	5/23/2022	0.00	49,845,708.33	0	1.640	49,806,500.00
Bank of Montreal Chicago	06366HM20	2.1800	50,000,000.00	12/2/2022		0.416	6/3/2022	0.00	49,533,722.22	0	2.235	49,427,000.00
MUFG Bank LTD	62479MMG5	2.3200	50,000,000.00	12/16/2022		0.454	6/9/2022	0.00	49,458,666.67	0	2.420	49,374,500.00
MUFG Bank LTD	62479MK77	2.3100	50,000,000.00	10/7/2022		0.266	6/24/2022	0.00	49,685,583.33	0	2.358	49,692,500.00
Bank of Montreal Chicago	06366HJP3	2.2800	50,000,000.00	9/23/2022		0.229	6/24/2022	0.00	49,734,000.00	0	2.325	49,744,150.00
MUFG Bank LTD	62479MJV6	2.2700	35,000,000.00	9/29/2022		0.245	6/29/2022	0.00	34,801,375.00	0	2.315	34,803,125.00
MUFG Bank LTD	62479ML84	2.5300	50,000,000.00	11/8/2022		0.356	6/30/2022	0.00	49,543,194.45	0	2.589	49,991,000.00
<b>Subtotal Commerical Paper</b>		<b>1.549%</b>	<b>710,000,000.00</b>	<b>10/8/2022</b>		<b>0.270</b>		<b>0.00</b>	<b>706,021,222.23</b>		<b>1.887</b>	<b>705,473,275.00</b>
<b>Mortgage-Backed Securities</b>												
Freddie Gold 15s*	3128PG4A8	5.500	2,107.35	8/1/2022		0.000	9/18/2007	9.66	2,093.52	0	6.275	2,108.61
Freddie Gold 15s*	3128PHBH3	6.000	485.74	8/1/2022		0.000	9/18/2007	2.43	488.59	0	4.774	486.12
Freddie Gold 15s*	3128PHJJ1	5.500	2,991.04	10/1/2022		0.201	10/16/2007	13.71	2,977.95	0	5.884	3,000.81
Freddie Gold 15s**	3128MBQH3	5.000	1,320.56	1/1/2023		0.321	12/17/2007	5.50	1,319.53	0	4.910	1,325.47

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF June 30, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Freddie Gold 15s***	3128PJYV3	4.500	1,757.92	2/1/2023		0.362	2/19/2008	6.59	1,757.10	0	4.393	1,766.44
Freddie Gold 15s	3128MMHR7	5.000	10,319.90	3/1/2023		0.402	3/18/2008	43.00	10,334.41	0	4.677	10,384.00
Freddie Gold 15s	3128MBT56	5.000	8,572.98	4/1/2023		0.441	3/18/2008	35.72	8,512.70	0	5.605	8,626.24
Freddie Gold 15s****	3141ZMRU4	5.000	20,314.24	5/1/2023		0.505	5/19/2008	84.64	20,219.02	0	5.191	20,436.11
Freddie Gold 15s	3128MMJD6	5.500	36,256.34	6/1/2023		0.520	6/17/2008	166.17	36,542.42	0	4.564	36,600.63
Freddie Gold 15s	3128MMJD6	5.500	36,456.94	6/1/2023		0.520	7/17/2008	167.09	36,337.32	0	5.679	36,803.14
Freddie Gold 15s*	3128PLM22	5.500	57,305.28	8/1/2023		0.599	8/18/2008	262.65	56,947.12	0	5.951	57,945.95
Freddie Gold 15s	3128MBZL4	5.000	16,235.72	7/1/2023		0.560	9/16/2008	67.65	16,372.71	0	4.058	16,344.94
Freddie Gold 15s***	3128MB4G9	5.500	35.02	9/1/2022		0.159	11/18/2008	0.16	35.26	0	4.217	35.04
Freddie Gold 15s***	3128PKRH9	4.500	8,332.93	4/1/2023		0.442	12/16/2008	31.25	8,451.41	0	2.849	8,376.02
Freddie Gold 15s	3128MMKN2	4.000	45,404.56	1/1/2024		0.798	1/20/2009	151.35	46,298.46	0	2.376	45,926.17
Freddie Gold 15s*	3128PMGB0	4.000	12,876.24	1/1/2024		0.798	2/20/2009	42.92	13,031.16	0	2.966	13,024.16
Freddie Gold 15s***	3128MMKQ5	4.000	33,369.52	3/1/2024		0.875	3/17/2009	111.23	33,713.65	0	3.150	33,752.87
Freddie Gold 15s***	3128PMUV0	4.000	75,598.56	5/1/2024		0.951	4/16/2009	252.00	76,815.23	0	2.791	76,467.04
Freddie Gold 15s***	3128MMKW2	4.000	41,813.52	5/1/2024		0.951	5/18/2009	139.38	42,349.26	0	3.019	42,293.87
Freddie Gold 15s***	3128MMK28	4.000	64,363.36	6/1/2024		0.989	6/16/2009	214.54	64,041.54	0	4.275	65,102.77
Freddie Gold 15s*	3128PPH48	4.000	24,933.41	7/1/2024		1.027	7/16/2009	83.11	25,163.26	0	3.306	25,219.85
Freddie Gold 15s*	3128PR3M9	4.000	119,863.04	7/1/2025		1.474	12/20/2010	399.54	122,747.24	0	2.692	121,257.53
Freddie Gold 15s	3128MDQ63	4.000	21,783.90	8/1/2025		1.511	6/18/2013	72.61	22,988.82	0	1.178	22,040.97
<b>Subtotal Mortgage-Backed Securities</b>		<b>4.739%</b>	<b>642,498.07</b>	<b>3/23/2023</b>		<b>0.729</b>		<b>2,362.90</b>	<b>649,537.68</b>		<b>4.121</b>	<b>649,324.75</b>

**Agency Notes**

Federal Home Loan Bank	3130AFE78	3.000	25,000,000.00	12/9/2022		0.441	2/12/2019	45,833.33	25,043,888.89	0	2.576	25,064,300.00
Federal National Mtg Assn	3135G0T78	2.000	25,000,000.00	10/5/2022		0.263	2/21/2019	119,444.44	24,965,885.35	0	2.550	25,007,675.00
Federal Home Loan Bank	3130AFE78	3.000	25,000,000.00	12/9/2022		0.441	3/12/2019	45,833.33	25,053,663.70	0	2.484	25,064,300.00
Federal Home Loan Bank	3130AFE78	3.000	20,000,000.00	12/9/2022		0.441	3/13/2019	36,666.67	20,044,254.09	0	2.468	20,051,440.00
Federal Home Loan Bank	3130AFE78	3.000	20,000,000.00	12/9/2022		0.441	3/25/2019	36,666.67	20,061,428.13	0	2.266	20,051,440.00
Federal National Mtg Assn	3135G0T78	2.000	25,000,000.00	10/5/2022		0.263	3/27/2019	119,444.44	24,988,704.06	0	2.181	25,007,675.00
Federal Agricultural Mtg Corp	31422BED8	2.230	25,000,000.00	12/1/2022		0.419	3/29/2019	46,458.33	25,000,000.00	0	2.230	24,985,825.00
Federal Home Loan Bank	3133834G3	2.125	25,000,000.00	6/9/2023		0.919	6/11/2019	32,465.28	25,025,679.07	0	2.011	24,768,100.00
Federal Home Loan Bank	3133834G3	2.125	25,000,000.00	6/9/2023		0.919	6/11/2019	32,465.28	25,025,132.58	0	2.013	24,768,100.00
Federal National Mtg Assn	3135G0U43	2.875	25,000,000.00	9/12/2023		1.159	6/17/2019	217,621.53	25,274,815.49	0	1.914	24,992,900.00
Federal Farm Credit Bank	3133EJYL7	2.800	25,000,000.00	9/5/2023		1.140	6/19/2019	225,555.56	25,236,052.77	0	1.960	24,966,425.00
Federal Farm Credit Bank	3133EJHV4	2.830	10,000,000.00	12/29/2023		1.452	6/20/2019	1,572.22	10,145,283.12	0	1.813	9,983,600.00
Federal Agricultural Mtg Corp	31422BHE3	1.910	25,000,000.00	7/3/2023		0.977	6/26/2019	236,097.22	25,000,000.00	0	1.910	24,739,450.00
Federal Farm Credit Bank	3133EKSNT	1.770	25,000,000.00	6/26/2023		0.966	6/26/2019	6,145.83	24,985,578.13	0	1.831	24,699,525.00
Federal Home Loan Bank	3133834G3	2.125	20,000,000.00	6/9/2023		0.919	7/23/2019	25,972.22	20,049,344.13	0	1.851	19,814,480.00
Federal Farm Credit Bank	3133EKVB9	1.860	10,000,000.00	10/17/2023		1.262	7/31/2019	38,233.33	9,997,374.91	0	1.881	9,865,860.00
Federal Agricultural Mtg Corp	31422BJS0	1.910	25,000,000.00	4/3/2023		0.739	8/6/2019	116,722.22	25,000,000.00	0	1.910	24,808,225.00
Federal Agricultural Mtg Corp	31422BLK4	1.560	15,000,000.00	9/20/2023		1.190	9/9/2019	65,650.00	15,000,000.00	0	1.560	14,754,870.00
Federal Home Loan Bank	3130A3DL5	2.375	25,000,000.00	9/8/2023		1.151	9/11/2019	186,371.53	25,218,774.36	0	1.610	24,852,150.00
Federal Home Loan Bank	3130A3DL5	2.375	15,000,000.00	9/8/2023		1.151	9/12/2019	111,822.92	15,121,409.54	0	1.667	14,911,290.00
Federal Agricultural Mtg Corp	31422BMJ6	1.700	25,000,000.00	9/27/2023		1.208	9/30/2019	110,972.22	25,000,000.00	0	1.700	24,607,375.00
Federal Agricultural Mtg Corp	31422BMJ6	1.700	25,000,000.00	9/27/2023		1.208	9/30/2019	110,972.22	25,000,000.00	0	1.700	24,607,375.00
Federal Agricultural Mtg Corp	31422BPA2	1.700	20,000,000.00	11/7/2024		2.272	11/7/2019	51,000.00	20,000,000.00	0	1.700	19,375,800.00
Federal Agricultural Mtg Corp	31422BPA2	1.700	10,000,000.00	11/7/2024		2.272	11/7/2019	25,500.00	10,000,000.00	0	1.700	9,687,900.00
Federal Home Loan Bank	3130A3GE8	2.750	15,000,000.00	12/13/2024		2.346	12/13/2019	20,625.00	15,351,647.01	0	1.747	14,890,665.00
Federal Agricultural Mtg Corp	31422BSP6	1.720	25,000,000.00	7/21/2023		1.027	1/14/2020	191,111.11	25,000,000.00	0	1.720	24,681,000.00
Federal Agricultural Mtg Corp	31422BVK3	1.230	11,000,000.00	3/6/2025		2.593	3/23/2020	43,220.83	11,037,197.15	0	1.100	10,479,535.00
Federal Agricultural Mtg Corp	31422BWZ9	1.060	25,000,000.00	3/24/2025		2.648	3/24/2020	71,402.78	25,000,000.00	0	1.060	23,687,050.00
Federal Agricultural Mtg Corp	31422BD31	0.670	15,000,000.00	5/1/2025		2.765	6/12/2020	16,750.00	15,000,000.00	0	0.670	14,028,705.00
Federal Home Loan Bank	3130AJKW8	0.500	25,000,000.00	6/13/2025		2.886	6/17/2020	6,250.00	24,986,695.43	0	0.518	23,209,325.00
Federal National Mtg Assn	3135G04Z3	0.500	25,000,000.00	6/17/2025		2.896	6/19/2020	4,861.11	24,969,318.41	0	0.542	23,192,375.00
Federal National Mtg Assn	3135G04Z3	0.500	20,000,000.00	6/17/2025		2.896	6/24/2020	3,888.89	19,998,810.93	0	0.502	18,553,900.00
Federal National Mtg Assn	3135G04Z3	0.500	25,000,000.00	6/17/2025		2.896	6/24/2020	4,861.11	24,995,095.09	0	0.507	23,192,375.00
Federal Agricultural Mtg Corp	31422BF62	0.520	20,000,000.00	6/26/2025		2.920	6/26/2020	1,444.44	20,000,000.00	0	0.520	18,558,920.00
Federal Agricultural Mtg Corp	31422BE89	0.420	20,000,000.00	6/19/2024		1.931	6/30/2020	2,800.00	20,018,529.88	0	0.372	19,012,360.00
Federal National Mtg Assn	3135G05X7	0.375	25,000,000.00	8/25/2025		3.082	9/8/2020	32,812.50	24,941,618.35	0	0.450	22,995,725.00
Federal Farm Credit Bank	3133ELVQ4	0.950	25,000,000.00	4/1/2025		2.672	9/10/2020	59,375.00	25,354,282.45	0	0.429	23,620,375.00
Federal Agricultural Mtg Corp	31422BV49	0.450	10,000,000.00	9/16/2025		3.135	9/16/2020	13,125.00	10,000,000.00	0	0.450	9,210,300.00
Federal National Mtg Assn	3135G05X7	0.375	25,000,000.00	8/25/2025		3.082	9/18/2020	32,812.50	24,968,331.60	0	0.416	22,995,725.00
Federal National Mtg Assn	3135G04Z3	0.500	25,000,000.00	6/17/2025		2.896	9/18/2020	4,861.11	25,061,720.71	0	0.416	23,192,375.00
Federal National Mtg Assn	3135G04Z3	0.500	20,000,000.00	6/17/2025		2.896	9/22/2020	3,888.89	20,052,143.34	0	0.411	18,553,900.00
Federal Home Loan Mtg Corp	3137EAEX3	0.375	25,000,000.00	9/23/2025		3.158	9/25/2020	25,520.83	24,951,367.91	0	0.436	22,932,550.00
Federal Home Loan Mtg Corp	3137EAEX3	0.375	22,000,000.00	9/23/2025		3.158	9/29/2020	22,458.33	21,970,503.08	0	0.417	20,180,644.00
Federal Farm Credit Bank	3133EMHR6	0.250	25,000,000.00	11/27/2023		1.383	12/4/2020	5,902.78	24,996,501.62	0	0.260	24,094,725.00
Federal Farm Credit Bank	3133EMHR6	0.250	25,000,000.00	11/27/2023		1.383	12/4/2020	5,902.78	24,993,843.82	0	0.268	24,094,725.00

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF June 30, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Federal Farm Credit Bank	3133EMHR6	0.250	25,000,000.00	11/27/2023		1.383	12/7/2020	5,902.78	24,994,443.46	0	0.266	24,094,725.00
Federal Home Loan Mtg Corp	3137EAF2	0.250	25,000,000.00	12/4/2023		1.402	12/10/2020	4,687.50	25,001,074.72	0	0.247	24,064,025.00
Federal National Mtg Assn	3135G06H1	0.250	25,000,000.00	11/27/2023		1.383	1/8/2021	5,902.78	25,002,069.78	0	0.244	24,098,525.00
Federal Farm Credit Bank	3133EMNF5	0.375	25,000,000.00	1/15/2025		2.486	1/22/2021	43,229.17	25,021,638.14	0	0.341	23,367,375.00
Federal Home Loan Mtg Corp	3137EAF2	0.250	25,000,000.00	12/4/2023		1.402	2/22/2021	4,687.50	25,015,359.28	0	0.207	24,064,025.00
Federal Home Loan Mtg Corp	3137EAF2	0.250	25,000,000.00	12/4/2023		1.402	2/22/2021	4,687.50	25,017,202.40	0	0.202	24,064,025.00
Federal Home Loan Bank	3130ALHF4	1.000	25,000,000.00	2/25/2026		3.523	2/25/2021	87,500.00	25,000,000.00	0	0.858	23,232,075.00
Federal Home Loan Bank	3130ALHF4	1.000	25,000,000.00	2/25/2026		3.523	2/25/2021	87,500.00	25,000,000.00	0	0.858	23,232,075.00
Federal Home Loan Bank	3130ALHY3	1.000	25,000,000.00	3/9/2026		3.561	3/9/2021	77,777.78	24,997,233.33	0	0.861	23,182,650.00
Federal Home Loan Bank	3130ALHY3	1.000	25,000,000.00	3/9/2026		3.561	3/9/2021	77,777.78	24,997,233.33	0	0.861	23,182,650.00
Federal Home Loan Mtg Corp	3137EAF2	0.250	25,000,000.00	12/4/2023		1.402	2/19/2021	4,687.50	25,017,738.06	0	0.200	24,064,025.00
Federal Home Loan Bank	3130AMN65	1.300	25,000,000.00	5/26/2026		3.751	5/26/2021	31,597.22	25,000,000.00	0	1.111	23,386,600.00
Isreal St	46514TLH9	0.730	10,000,000.00	8/1/2023		1.063	8/1/2021	12,200.00	10,000,000.00	0	0.730	9,740,480.00
Federal Home Loan Bank	3130ANSL5	0.350	25,000,000.00	8/24/2026	8/24/2022	4.007	8/24/2021	30,868.06	25,000,000.00	0	1.066	23,140,725.00
Federal Home Loan Bank	3130ANVL1	0.375	25,000,000.00	9/1/2026	9/1/2022	4.022	9/1/2021	31,250.00	25,000,000.00	0	1.111	23,175,950.00
Federal Home Loan Bank	3130AP6L4	0.370	25,000,000.00	9/28/2026	9/28/2022	4.094	9/28/2021	23,895.83	25,000,000.00	0	1.149	23,175,575.00
Federal Home Loan Bank	3130APWB7	0.500	25,000,000.00	11/17/2026	11/17/2022	4.203	11/17/2021	15,277.78	25,000,000.00	0	1.552	23,530,975.00
<b>Subtotal Agency Notes</b>		<b>1.257%</b>	<b>1,378,000,000.00</b>	<b>4/3/2024</b>		<b>2.007</b>		<b>3,168,790.96</b>	<b>1,379,948,867.60</b>		<b>1.170</b>	<b>1,323,589,814.00</b>
<b>Municipal Bonds</b>												
New York City, NY	64966K2R3	3.150	1,000,000.00	8/1/2022		0.084	12/8/2017	13,125.00	1,000,508.01	0	2.500	1,000,800.00
Baltimore County, MD	05914FMF4	2.247	1,670,000.00	8/1/2022		0.084	5/18/2018	15,635.38	1,668,830.78	0	3.150	1,670,484.30
Harris County, TX	414005RP5	4.000	3,175,000.00	10/1/2022		0.252	5/18/2018	31,750.00	3,181,250.89	0	3.150	3,188,843.00
New York City, NY	64966MED7	1.700	1,295,000.00	8/1/2022		0.084	8/1/2018	9,172.92	1,293,472.17	0	3.220	1,294,702.15
Los Angeles, CA	544351KR9	2.440	5,000,000.00	9/1/2022		0.169	1/16/2019	40,666.67	4,997,549.43	0	2.751	5,004,550.00
Alameda County CA	010878AP1	4.000	2,340,000.00	8/1/2023		1.039	10/15/2019	39,000.00	2,395,444.12	0	1.730	2,368,805.40
San Diego CA Community CLG	797272QN4	1.996	4,000,000.00	8/1/2023		1.052	10/16/2019	33,266.67	4,000,000.00	0	1.996	3,958,960.00
Marin CA Community CLG	56781RGQ4	2.766	1,215,000.00	8/1/2023		1.046	10/17/2019	14,002.88	1,227,488.94	0	1.780	1,211,440.05
Austin TX Elec Utility Sys	052414RN1	2.456	2,000,000.00	11/15/2022		0.375	10/30/2019	6,276.44	2,003,854.79	0	1.920	2,001,160.00
Ventura Cnty CA Community CLG	923040GS2	1.657	1,250,000.00	8/1/2022		0.084	10/31/2019	8,630.21	1,250,000.00	0	1.657	1,249,887.50
Ventura Cnty CA Community CLG	923040GT0	1.750	1,250,000.00	8/1/2023		1.055	10/31/2019	9,114.58	1,250,000.00	0	1.750	1,235,000.00
Ventura Cnty CA Community CLG	923040GU7	1.800	1,000,000.00	8/1/2024		2.007	10/31/2019	7,500.00	1,000,000.00	0	1.800	973,360.00
New York St	649791PP9	2.010	3,075,000.00	2/15/2024		1.567	10/31/2019	23,349.50	3,075,453.31	0	2.002	3,018,604.50
Carroll County MD	144880AY7	1.750	1,010,000.00	11/1/2022		0.336	11/5/2019	2,945.83	1,009,836.67	0	1.800	1,007,899.20
Texas St	882724GU5	3.112	3,000,000.00	10/1/2023		1.209	11/6/2019	23,340.00	3,046,553.38	0	1.820	3,006,570.00
E Baton Rouge Parish LA Swr	270618DR9	3.200	1,000,000.00	2/1/2023		0.567	11/14/2019	13,333.33	1,006,456.09	0	2.050	1,002,040.00
Barbers Hill TX ISD	067167YN0	4.000	3,320,000.00	2/15/2023		0.603	11/21/2019	50,168.89	3,360,455.17	0	1.970	3,340,019.60
Barbers Hill TX ISD	067167YP5	4.000	1,500,000.00	2/15/2024		1.539	11/21/2019	22,666.67	1,544,771.42	0	2.069	1,518,450.00
Birmingham AL Waterworks Brd	091096NC7	2.161	1,000,000.00	1/1/2023		0.504	11/26/2019	10,805.00	1,000,000.00	0	2.161	997,290.00
Birmingham AL Waterworks Brd	091096ND5	2.201	1,000,000.00	1/1/2024		1.460	11/26/2019	11,005.00	1,000,000.00	0	2.201	985,790.00
Raleigh NC Comb Enterprise Sys	751100ME5	1.893	1,000,000.00	3/1/2023		0.652	11/26/2019	6,310.00	1,000,000.00	0	1.893	993,480.00
Raleigh NC Comb Enterprise Sys	751100MF2	1.993	1,000,000.00	3/1/2024		1.611	11/26/2019	6,643.33	1,000,000.00	0	1.993	982,280.00
Met St. Louis MO Swr Dist	592481LG8	2.000	1,420,000.00	5/1/2023		0.816	12/4/2019	4,733.33	1,421,708.17	0	1.851	1,408,682.60
Chaffey CA JT Jr High Sch Dist	157411TJ8	2.001	2,500,000.00	8/1/2023		1.052	12/5/2019	20,843.75	2,500,000.00	0	2.001	2,471,375.00
Chaffey CA JT Jr High Sch Dist	157411TK5	2.101	3,750,000.00	8/1/2024		1.997	12/5/2019	32,828.13	3,750,000.00	0	2.101	3,656,400.00
Texas St	882724QB6	4.000	1,200,000.00	4/1/2023		0.729	12/11/2019	12,000.00	1,218,489.78	0	1.872	1,209,852.00
Rhode Island St Infrastructure	76221UGA8	1.845	1,000,000.00	10/1/2022		0.252	12/18/2019	4,612.50	1,000,000.00	0	1.845	999,680.00
Rhode Island St Infrastructure	76221UGB6	1.908	1,440,000.00	10/1/2023		1.216	12/18/2019	6,868.80	1,440,000.00	0	1.908	1,419,465.60
Matanuska-Susitna Boro AK	576544Z60	2.136	1,000,000.00	3/1/2024		1.609	12/19/2019	7,120.00	1,000,000.00	0	2.136	983,940.00
Florida St Wtr Poll Control	343246EM2	2.100	3,320,000.00	1/15/2024		1.483	3/3/2020	32,148.67	3,362,255.87	0	1.250	3,266,979.60
California State Dept of Water	13063DDF2	2.500	1,700,000.00	10/1/2022		0.252	3/18/2020	10,625.00	1,703,731.99	0	1.600	1,702,261.00
New York ST Environmntl Facs	64986DEG6	2.826	5,000,000.00	6/15/2024		1.880	3/19/2020	6,280.00	5,134,871.82	0	1.400	4,938,400.00
Cincinnati OH Water Sys	172217J44	0.970	1,925,000.00	12/1/2022		0.419	3/19/2020	1,556.04	1,925,000.00	0	0.970	1,913,257.50
Austin TX Elec Utility Sys	052414RP6	2.524	2,000,000.00	11/15/2023		1.332	3/25/2020	6,450.22	2,020,484.03	0	1.750	1,985,160.00
Grant County WA Public Util	387883YZ8	1.594	8,615,000.00	1/1/2024		1.464	3/25/2020	68,661.55	8,683,717.97	0	1.050	8,398,763.50
Charlotte NC	161035KF6	1.508	4,100,000.00	7/1/2023		0.983	3/26/2020	30,914.00	4,090,377.74	0	1.749	4,052,522.00
Charlotte NC	161035KG4	1.574	5,000,000.00	7/1/2024		1.946	3/26/2020	39,350.00	4,978,306.19	0	1.799	4,857,250.00
Rockville MD	774221FS9	3.000	1,530,000.00	6/1/2024		1.842	4/3/2020	3,825.00	1,578,366.28	0	1.300	1,523,038.50
Weston CT	961114NH4	3.250	1,510,000.00	8/1/2023		1.043	4/3/2020	20,447.92	1,541,440.77	0	1.280	1,513,759.90
Mercer County NJ	587839J77	2.114	1,775,000.00	5/1/2023		0.816	4/6/2020	6,253.92	1,786,763.19	0	1.300	1,763,533.50
Mercer County NJ	587839J85	2.194	1,430,000.00	5/1/2024		1.772	4/6/2020	5,229.03	1,450,158.02	0	1.400	1,406,762.50
Los Angeles CA Wastewater Sys	53945CGZ7	2.657	2,000,000.00	6/1/2023		0.896	4/6/2020	4,428.33	2,023,376.21	0	1.350	1,990,400.00
Energy N W WA Elec	29270CYQ2	2.953	3,000,000.00	7/1/2022		0.000	4/9/2020	44,295.00	3,000,000.00	0	1.650	3,000,000.00
Metro Wastewater Reclamation	59164GEN8	2.124	2,000,000.00	4/1/2025		2.626	4/13/2020	10,620.00	2,030,264.77	0	1.550	1,936,340.00
Los Angeles, CA	544351MQ9	3.320	5,000,000.00	9/1/2024		2.052	4/13/2020	55,333.33	5,168,382.13	0	1.700	4,997,100.00
Columbia SC Waterworks & Sewer	198504A36	2.167	1,500,000.00	2/1/2025		2.461	4/15/2020	13,543.75	1,526,736.15	0	1.450	1,456,395.00
New York St Environmental Facs	64985HYY7	2.620	2,260,000.00	1/15/2024		1.475	4/15/2020	27,303.31	2,302,912.51	0	1.350	2,234,981.80

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
**AS OF June 30, 2022**

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Metro OR	59163PLB7	1.170	5,000,000.00	6/1/2024	1.867	4/30/2020	4,875.00	5,000,000.00	0	1.090	4,803,250.00	
Metro OR	59163PLA9	1.090	5,000,000.00	6/1/2023	0.899	4/30/2020	4,541.67	5,000,000.00	0	1.090	4,912,500.00	
Wisconsin St	97705MQJ7	1.775	1,760,000.00	5/1/2024	1.778	4/30/2020	5,206.67	1,773,300.76	0	1.350	1,718,745.60	
San Diego CA Pub Facs Fin Auth	79730CJF2	1.231	1,000,000.00	8/1/2022	0.084	5/11/2020	5,129.17	1,000,000.00	0	1.231	999,300.00	
San Diego CA Pub Facs Fin Auth	79730CJG0	1.327	1,000,000.00	8/1/2023	1.055	5/11/2020	5,529.17	1,000,000.00	0	1.327	978,920.00	
San Diego CA Pub Facs Fin Auth	79730CJH8	1.524	1,000,000.00	8/1/2024	2.008	5/11/2020	6,383.33	1,000,000.00	0	1.532	958,330.00	
Oklahoma City OK	678519C80	3.000	3,170,000.00	3/1/2023	0.649	5/14/2020	31,700.00	3,205,153.95	0	1.094	3,169,270.90	
Oklahoma City OK	678519C98	3.000	3,170,000.00	3/1/2024	1.596	5/14/2020	31,700.00	3,252,021.14	0	1.227	3,157,858.90	
Oklahoma City OK	678519D22	3.000	2,580,000.00	3/1/2025	2.514	5/14/2020	25,800.00	2,675,759.08	0	1.392	2,553,761.40	
Roanoke VA	770078BC6	2.000	2,605,000.00	2/1/2024	1.529	5/14/2020	21,708.33	2,639,205.97	0	1.151	2,560,819.20	
Roanoke VA	770078BD4	2.000	3,755,000.00	2/1/2025	2.467	5/14/2020	31,291.67	3,825,419.19	0	1.250	3,635,928.95	
San Mateo- CA Foster City Sch	799055QR2	1.162	1,000,000.00	8/1/2022	0.084	5/19/2020	4,841.67	1,000,000.00	0	1.162	999,500.00	
Polk County IA	731197X20	2.000	2,065,000.00	6/1/2023	0.897	6/4/2020	3,441.67	2,082,273.52	0	1.070	2,045,093.40	
Polk County IA	731197X38	2.000	2,105,000.00	6/1/2024	1.855	6/4/2020	3,508.33	2,139,618.24	0	1.120	2,053,048.60	
Metro OR	59163PLC5	1.320	2,595,000.00	6/1/2025	2.818	6/8/2020	2,854.50	2,630,073.75	0	0.846	2,444,022.90	
Metro OR	59163PLC5	1.320	5,000,000.00	6/1/2025	2.818	6/8/2020	5,500.00	5,067,110.99	0	0.849	4,709,100.00	
San Jose CA Evergreen Cmnty C	798189RE8	3.500	1,000,000.00	9/1/2023	1.124	6/16/2020	11,666.67	1,030,585.45	0	0.837	1,004,890.00	
Fort Bend County TX	346766WM6	5.000	1,000,000.00	3/1/2023	0.645	6/17/2020	16,666.67	1,025,737.17	0	0.703	1,015,160.00	
Lexington County SC Sch Dis	529063VE6	2.000	1,125,000.00	2/1/2024	1.527	6/29/2020	9,375.00	1,146,386.58	0	0.780	1,101,532.50	
Lexington County SC Sch Dis	529063VF3	2.000	2,560,000.00	2/1/2025	2.464	6/29/2020	21,333.33	2,632,432.81	0	0.880	2,462,310.40	
Socorro Ind School Dist, TX	833715HW8	4.000	1,000,000.00	8/15/2024	1.995	7/7/2020	15,111.11	1,064,908.99	0	0.879	1,016,320.00	
Dallas TX Waterworks & Sewer	23542JQN8	0.857	1,000,000.00	10/1/2024	2.193	7/7/2020	2,142.50	1,000,000.00	0	0.857	950,310.00	
Texas ST Transportatoin Comm	882830AD4	5.000	1,000,000.00	4/1/2025	2.535	7/8/2020	12,500.00	1,111,975.22	0	0.839	1,044,120.00	
Texas ST Transportatoin Comm	882830AC6	5.000	1,000,000.00	4/1/2024	1.653	7/8/2020	12,500.00	1,073,428.07	0	0.739	1,030,820.00	
Frisco Indep. School Dist, TX	35880CD50	0.000	3,205,000.00	2/15/2025	2.584	7/8/2020	0.00	3,091,749.53	0	1.413	2,922,927.95	
Santa Monica CA Cmnty Clg	802385YQ3	3.154	1,100,000.00	8/1/2024	1.973	7/15/2020	14,455.83	1,156,543.10	0	0.650	1,094,885.00	
Montgomery AL Waterworks & Sew	613105KW4	1.827	2,500,000.00	9/1/2024	2.085	7/15/2020	15,225.00	2,562,791.05	0	0.650	2,422,100.00	
Winston Salem NC	975673GE8	0.830	1,000,000.00	6/1/2025	2.837	7/14/2020	8,991.67	1,000,000.00	0	0.851	930,220.00	
Ysleta Indep. School Dist, TX	98816PDM1	0.000	1,000,000.00	8/15/2023	1.105	7/22/2020	0.00	988,363.18	0	1.070	965,070.00	
Corpus Christi TX Utility Sys	220245K45	1.035	1,000,000.00	7/15/2024	1.977	7/22/2020	4,772.50	1,000,000.00	0	1.035	950,860.00	
Corpus Christi TX Utility Sys	220245K52	1.135	1,000,000.00	7/15/2025	2.922	7/22/2020	5,233.61	1,000,000.00	0	1.135	926,960.00	
Arlington TX ISD	0418265M6	0.000	1,000,000.00	2/15/2024	1.601	7/30/2020	0.00	981,308.49	0	1.194	948,510.00	
Arlington TX ISD	0418265N4	5.000	1,000,000.00	2/15/2025	2.411	7/30/2020	18,888.89	1,106,576.73	0	0.848	1,043,200.00	
Flour Bluff TX ISD	343400EQ6	0.000	1,000,000.00	8/15/2023	1.106	8/19/2020	0.00	990,785.33	0	0.844	965,810.00	
Tyler TX ISD	902273XX4	0.000	1,500,000.00	2/15/2024	1.601	8/20/2020	0.00	1,478,018.74	0	0.931	1,422,750.00	
Tyler TX ISD	902273XY2	0.000	1,400,000.00	2/15/2025	2.586	8/20/2020	0.00	1,363,498.93	0	1.032	1,280,076.00	
Pasadena TX ISD	702334EC3	5.000	2,350,000.00	2/15/2025	2.410	8/20/2020	44,388.89	2,605,850.89	0	0.768	2,449,710.50	
Fox Valley WI Tech Clg Dist	351594UX2	0.550	2,000,000.00	12/1/2024	2.363	9/8/2020	916.67	2,000,000.00	0	0.550	1,873,400.00	
Fox Valley WI Tech Clg Dist	351594UW4	0.450	1,350,000.00	12/1/2023	1.392	9/8/2020	506.25	1,350,000.00	0	0.450	1,300,995.00	
Lubbock TX Water & Wastewater	549233BW3	1.926	1,000,000.00	2/15/2024	1.568	9/15/2020	7,276.00	1,022,078.05	0	0.550	979,240.00	
Rockwall TX ISD	774286AQ1	0.000	1,175,000.00	2/15/2023	0.617	9/17/2020	0.00	1,170,156.04	0	0.674	1,151,770.25	
Rockwall TX ISD	774286AR9	0.000	2,015,000.00	2/15/2024	1.598	9/17/2020	0.00	1,986,998.45	0	0.881	1,901,877.90	
Rockwall TX ISD	774286AS7	0.000	1,000,000.00	2/15/2025	2.580	9/17/2020	0.00	975,136.48	0	0.983	904,770.00	
Lansing KS	516360LW2	0.300	2,180,000.00	9/1/2024	2.124	10/1/2020	2,180.00	2,170,653.83	0	0.500	2,047,303.40	
Renewable Water Resources SC	75972ECJ2	0.400	5,430,000.00	1/1/2024	1.473	10/6/2020	10,860.00	5,421,920.72	0	0.500	5,218,610.10	
York County SC School Dist #4	986525ZD8	1.000	1,570,000.00	3/1/2023	0.653	10/1/2020	5,233.33	1,576,241.02	0	0.400	1,547,235.00	
Arkansas St	041042L75	2.000	1,070,000.00	7/1/2024	1.939	9/30/2020	10,700.00	1,100,667.74	0	0.550	1,045,775.20	
Florida St Brd of Edu Pub Edu	34153QUD6	0.550	10,000,000.00	6/1/2025	2.848	10/23/2020	4,583.33	9,971,248.49	0	0.650	9,235,800.00	
Hawaii St	419792ZK5	0.802	1,000,000.00	10/1/2024	2.192	10/29/2020	2,005.00	1,000,000.00	0	0.802	945,410.00	
Hawaii St	419792ZL3	0.852	1,000,000.00	10/1/2025	3.150	10/29/2020	2,130.00	1,000,000.00	0	0.852	923,030.00	
Tigard OR Water Sys	88675ABR6	2.000	1,000,000.00	8/1/2024	1.999	11/3/2020	8,333.33	1,024,575.30	0	0.800	971,440.00	
Huntville AL	447025S73	2.000	2,000,000.00	9/1/2025	3.010	11/3/2020	13,333.33	2,077,596.09	0	0.750	1,918,340.00	
Huntville AL	447025S65	2.000	5,000,000.00	9/1/2024	2.082	11/3/2020	33,333.33	5,149,688.68	0	0.600	4,867,150.00	
Charles County MD	159808PP3	2.000	1,250,000.00	10/1/2024	2.164	11/4/2020	6,250.00	1,291,723.35	0	0.500	1,215,250.00	
Charles County MD	159808PP3	2.000	1,255,000.00	10/1/2024	2.164	11/4/2020	6,275.00	1,296,890.24	0	0.500	1,220,111.00	
Charles County MD	159808PQ1	2.000	1,410,000.00	10/1/2025	3.092	11/4/2020	7,050.00	1,470,787.76	0	0.650	1,350,512.10	
Richardson TX ISD	7632614Z4	3.000	2,000,000.00	2/15/2025	2.472	11/10/2020	22,666.67	2,115,850.63	0	0.751	1,986,080.00	
Rutherford County TN	783244KM7	0.580	4,620,000.00	4/1/2024	1.714	11/12/2020	6,699.00	4,620,000.00	0	0.580	4,416,673.80	
Lewisville TX ISD	52882PEX2	0.759	1,000,000.00	8/15/2025	3.030	11/17/2020	2,867.33	1,000,000.00	0	0.759	924,900.00	
Clear Creek TX ISD	184541DC1	5.000	2,000,000.00	2/15/2024	1.525	11/17/2020	37,777.78	2,133,090.00	0	0.834	2,051,300.00	
Clear Creek TX ISD	184541DB3	5.000	1,000,000.00	2/15/2023	0.601	11/17/2020	18,888.89	1,027,065.74	0	0.614	1,012,940.00	
Clear Creek TX ISD	184541DD9	5.000	1,500,000.00	2/15/2025	2.407	11/17/2020	28,333.33	1,657,307.59	0	0.914	1,554,885.00	
Clear Creek TX ISD	184541CS7	5.000	1,250,000.00	2/15/2025	2.408	11/17/2020	23,611.11	1,384,974.08	0	0.804	1,298,587.50	
Knox County TN	499513FG9	1.000	6,500,000.00	6/1/2025	2.833	11/20/2020	5,416.67	6,555,863.73	0	0.700	6,106,035.00	
Knox County TN	499513FF1	0.550	3,500,000.00	6/1/2024	1.879	11/20/2020	1,604.17	3,500,000.00	0	0.550	3,336,830.00	
Baltimore MD	059231X39	0.845	1,360,000.00	7/1/2025	2.916	12/2/2020	5,746.00	1,360,000.00	0	0.845	1,258,095.20	
Missout St Environmental Impt	60636UJN0	0.453	1,000,000.00	1/1/2023	0.504	12/3/2020	2,265.00	1,000,000.00	0	0.453	990,180.00	

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF June 30, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Lancaster County NE Sch Dist	514014SH3	2.000	2,965,000.00	1/15/2025		2.421	12/3/2020	27,343.89	3,068,938.58	0	0.600	2,862,707.50
Lancaster County NE Sch Dist	514014SH3	2.000	2,960,000.00	1/15/2025		2.421	12/3/2020	27,297.78	3,063,763.30	0	0.600	2,857,880.00
Energy N W WA Elec	29270CYQ2	2.953	1,500,000.00	7/1/2022		0.000	12/23/2020	22,147.50	1,500,000.00	0	0.350	1,500,000.00
Mississippi St	605581LK1	3.546	5,280,000.00	11/1/2024		2.212	12/23/2020	31,204.80	5,659,005.10	0	0.440	5,313,739.20
Texas St	882722VM0	4.123	3,335,000.00	4/1/2025		2.562	2/5/2021	34,375.51	3,661,104.15	0	0.524	3,406,268.95
Marshall TX ISD	572682RT1	0.000	1,000,000.00	2/15/2023		0.618	2/11/2021	0.00	997,419.85	0	0.419	981,420.00
Marshall TX ISD	572682RV6	0.000	1,000,000.00	2/15/2025		2.585	2/11/2021	0.00	977,497.34	0	0.885	913,160.00
W Contra Costa CA Unif Sch Dis	9523474V1	0.938	3,625,000.00	8/1/2025		2.980	6/17/2021	14,167.71	3,643,654.58	0	0.768	3,358,200.00
San Mateo- CA Foster City Sch	799017KY3	3.220	1,000,000.00	9/1/2024		2.055	8/5/2021	10,733.33	1,058,408.32	0	0.500	999,420.00
Florida ST Wtr Poll Control	343246EL4	2.000	1,000,000.00	1/15/2023		0.525	9/2/2021	9,222.22	1,009,570.14	0	0.220	995,440.00
Columbia SC Waterworks & Sewer	198504ZZ8	1.932	1,500,000.00	2/1/2023		0.570	10/8/2021	12,075.00	1,514,238.27	0	0.300	1,491,705.00
Hildago County Drainage Dist.	429335LP5	4.000	1,000,000.00	9/1/2023		1.120	10/14/2021	13,333.33	1,042,217.13	0	0.366	1,010,950.00
Texas St	8827237L7	2.515	1,500,000.00	10/1/2022		0.252	10/14/2021	9,431.25	1,508,858.65	0	0.150	1,502,685.00
Town of Brewster, MA	107727WA3	1.000	3,390,000.00	11/10/2022		0.361	11/10/2021	21,752.50	3,399,693.70	0	0.134	3,376,473.90
Metro Wastewater Reclamation	59164GEM0	1.982	5,000,000.00	4/1/2024		1.693	3/14/2022	24,775.00	5,002,692.67	0	1.950	4,899,850.00
Chabot-Las Positas CC District	15722TJR3	1.080	1,000,000.00	8/1/2026		3.908	4/4/2022	2,610.00	932,070.33	0	2.860	901,190.00
State of Maryland, GO Bonds	5741926N5	4.350	1,000,000.00	8/1/2025		2.826	4/6/2022	10,270.83	1,042,597.99	0	2.890	1,032,640.00
San Diego CA Community CLG	797272QP9	2.046	7,350,000.00	8/1/2024		1.999	5/6/2022	22,974.87	7,195,033.70	0	3.100	7,171,468.50
San Ramon Valley Unified Sc Di	7994082F5	1.147	1,775,000.00	8/1/2026		3.906	5/6/2022	3,110.44	1,616,477.37	0	3.520	1,615,409.75
Oklahoma Water Resources Board	67919PLN1	3.451	1,725,000.00	4/1/2024		1.673	5/6/2022	9,094.83	1,738,691.46	0	2.980	1,735,005.00
City of Alexandria, Virginia	015303AA8	0.450	2,000,000.00	6/15/2023		0.940	5/9/2022	400.00	1,964,349.09	0	2.350	1,952,980.00
County of Bergen State of NJ	083763XH0	0.809	1,015,000.00	12/1/2026		4.259	5/9/2022	684.28	905,922.61	0	3.460	895,412.70
Massachusetts Water Resources	576051VY9	2.083	10,000,000.00	8/1/2025		2.924	5/9/2022	30,087.78	9,646,557.66	0	3.300	9,620,300.00
New York City, NY	64966QCB4	2.280	8,000,000.00	8/1/2025		2.910	5/9/2022	26,346.67	7,758,436.49	0	3.320	7,692,080.00
Los Angeles Community College	54438CYL0	1.174	1,250,000.00	8/1/2026		3.902	5/11/2022	2,038.19	1,148,562.75	0	3.320	1,137,100.00
San Diego CA Community CLG	797272QP9	2.046	1,105,000.00	8/1/2024		1.999	5/12/2022	3,077.25	1,086,070.48	0	2.900	1,078,159.55
Birmingham AL Waterworks Brd	091096NE3	2.363	2,000,000.00	1/1/2025		2.400	5/13/2022	6,301.33	1,961,056.96	0	3.180	1,948,220.00
Fort Bend County TX	346766WP9	5.000	1,000,000.00	3/1/2025		2.454	5/13/2022	6,666.67	1,047,733.33	0	3.115	1,043,500.00
Polk County IA	731197Y78	3.000	6,235,000.00	6/1/2023		0.895	5/17/2022	22,861.67	6,288,419.28	0	2.050	6,235,623.50
Los Angeles Community College	54438CYL0	1.174	2,130,000.00	8/1/2026		3.902	5/17/2022	3,056.31	1,956,321.15	0	3.330	1,937,618.40
Chabot-Las Positas CC District	15722TJR3	1.080	3,860,000.00	8/1/2026		3.908	5/19/2022	4,863.60	3,521,274.28	0	3.404	3,478,593.40
Garden Grove Unified School Di	365298Y69	2.118	2,260,000.00	8/1/2025		2.918	5/20/2022	5,451.50	2,175,740.68	0	3.404	2,163,091.20
Rancho Santiago Comm Coll	752147HK7	0.956	1,545,000.00	9/1/2026		4.002	5/20/2022	1,682.16	1,394,640.72	0	3.491	1,384,768.05
Clear Creek TX ISD	184541DC1	5.000	3,250,000.00	2/15/2024		1.525	5/24/2022	16,701.39	3,363,757.75	0	2.773	3,333,362.50
Clear Creek TX ISD	184541DD9	5.000	1,650,000.00	2/15/2025		2.407	5/24/2022	8,479.17	1,729,451.89	0	3.070	1,710,373.50
Jersey City NJ Redevel Agy	476637AS2	4.000	5,000,000.00	5/25/2023		0.794	5/26/2022	20,000.00	5,043,650.00	0	3.001	5,017,200.00
New York City, NY	64966QC81	3.732	1,000,000.00	5/1/2026		3.529	5/25/2022	3,628.33	1,000,000.00	0	3.733	1,001,750.00
New York City, NY	64966QC99	3.862	2,500,000.00	5/1/2027		4.356	5/26/2022	9,386.81	2,500,000.00	0	3.862	2,507,675.00
Chabot-Las Positas CC District	15722TJQ5	0.880	1,715,000.00	8/1/2025		2.980	5/26/2022	1,467.27	1,598,852.41	0	3.208	1,579,772.25
State of Cali Dep of Water	13067WRC8	0.790	1,000,000.00	12/1/2025		3.316	5/26/2022	658.33	922,544.03	0	3.205	915,850.00
County of Bergen State of NJ	083763ZL9	3.000	10,000,000.00	6/8/2023		0.866	6/8/2022	19,166.67	10,068,616.94	0	2.251	9,998,400.00
Town of West New York, NJ	954685UM3	3.000	4,800,000.00	6/9/2023		0.870	6/9/2022	8,800.00	4,833,033.87	0	2.251	4,793,808.00
Desert Sands Unfi SCD River	250433UA5	1.982	2,700,000.00	8/1/2026		3.839	6/14/2022	2,527.05	2,542,414.42	0	3.530	2,558,763.00
Birmingham AL Waterworks Brd	091096NG8	2.601	2,000,000.00	1/1/2027		4.196	6/15/2022	2,312.00	1,896,145.72	0	3.870	1,921,880.00
Matanuska-Susitna Boro AK	576544Z94	2.473	1,000,000.00	3/1/2027		4.319	6/15/2022	1,099.11	939,664.62	0	3.900	960,150.00
State of Connecticut	20772KQF9	4.250	1,000,000.00	6/15/2023		0.931	6/22/2022	1,062.50	1,013,029.12	0	2.858	1,012,250.00
State of Connecticut	20772KQG7	4.250	1,000,000.00	6/15/2024		1.865	6/22/2022	1,062.50	1,023,440.34	0	3.007	1,019,510.00
Dallas TX Waterworks & Sewer	2354163X0	3.069	2,000,000.00	10/1/2025		3.043	6/23/2022	1,364.00	1,962,218.34	0	3.690	1,983,400.00
<b>Subtotal Municipal Bonds</b>		<b>2.182%</b>	<b>381,475,000.00</b>	<b>5/26/2024</b>		<b>1.821</b>		<b>2,077,879.58</b>	<b>383,421,753.92</b>		<b>3.049</b>	<b>372,554,388.20</b>
<b>Money Market Mutual Funds</b>												
CHASE MONEY MARKET F		0.010	0.00	7/1/2022		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.985	293,128,935.39	7/1/2022		0.003	7/31/2019	0.00	293,128,935.39	0	0.985	293,128,935.39
<b>Subtotal Money Market Mutual Funds</b>		<b>0.985%</b>	<b>293,128,935.39</b>	<b>7/1/2022</b>		<b>0.003</b>		<b>0.00</b>	<b>293,128,935.39</b>		<b>0.985</b>	<b>293,128,935.39</b>
<b>TOTAL FUND 9900</b>		<b>1.455%</b>	<b>5,418,246,433.46</b>	<b>7/10/2023</b>		<b>1.371</b>		<b>10,306,936.42</b>	<b>5,434,712,567.79</b>		<b>1.075</b>	<b>5,286,140,987.34</b>

**INVESTMENT BY SECTOR AND MATURITY - TAX EXEMPT FUND 9901**  
AS OF June 30, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Municipal Bonds</b>												
State of Maryland, GO Bonds	574193NE4	5.00	1,310,000.00	3/15/2023		0.688	3/18/2020	19,286.11	1,344,590.13	0	1.470	1,341,518.60
Montgomery County MD	6133405U8	5.00	1,500,000.00	12/1/2022		0.419	3/18/2020	6,250.00	1,521,547.28	0	1.180	1,521,945.00

**INVESTMENT BY SECTOR AND MATURITY - GENERAL FUND 9900**  
AS OF June 30, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
Texas St	882723RY7	6.00	2,200,000.00	8/1/2023		1.031	8/18/2020	55,000.00	2,333,841.54	0	0.681	2,297,482.00
Town of Northbridge MA	663804KT8	3.00	2,750,000.00	6/23/2023		0.955	6/24/2022	1,577.87	2,784,361.25	0	0.350	2,782,395.00
<b>Subtotal Municipal Bonds</b>		<b>4.595%</b>	<b>7,760,000.00</b>	<b>5/9/2023</b>		<b>1.821</b>		<b>82,113.98</b>	<b>7,984,340.20</b>		<b>1.167</b>	<b>7,943,340.60</b>
<b>TOTAL FUND 9901</b>		<b>4.595%</b>	<b>7,760,000.00</b>	<b>5/9/2023</b>		<b>1.821</b>		<b>82,113.98</b>	<b>7,984,340.20</b>		<b>1.167</b>	<b>7,943,340.60</b>

**INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902**  
AS OF June 30, 2022

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Treasury Bills</b>												
B 0.75 7-14-22	912796K57	0.7530	4,000,000.00	7/14/2022		0.035	4/14/2022	0.00	3,998,912.21	0	0.765	3,998,476.00
B 1.06 8-25-22	912796T58	0.0106	4,000,000.00	8/25/2022		0.150	5/4/2022	0.00	3,993,522.22	0	1.078	3,990,924.00
<b>Subtotal Treasury Bills</b>		<b>0.906%</b>	<b>8,000,000.00</b>	<b>8/3/2022</b>		<b>0.092</b>		<b>0.00</b>	<b>7,992,434.43</b>		<b>1.272</b>	<b>7,989,400.00</b>
<b>TOTAL FUND 9902</b>		<b>0.906%</b>	<b>8,000,000.00</b>	<b>8/3/2022</b>		<b>0.092</b>		<b>0.00</b>	<b>7,992,434.43</b>		<b>1.272</b>	<b>7,989,400.00</b>
<b>GRAND TOTALS</b>		<b>1.340%</b>	<b>5,434,006,433.46</b>	<b>11/1/2023</b>		<b>1.303</b>		<b>10,389,050.40</b>	<b>5,450,689,342.42</b>		<b>1.075</b>	<b>1.08</b>

## **Appendix II**

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

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Treasury Notes</b>												
T 1.75 6-30-22	912828XW5	1.750%	25,000,000.00	6/30/2022		0.249	10/25/2017	109,979.28	24,982,424.16	0	2.047	25,074,250.00
T 7.25 8-15-22	912810EM6	7.250%	25,000,000.00	8/15/2022		0.375	2/12/2019	225,310.77	25,424,780.28	0	2.496	25,609,500.00
T 2.875 10-31-23	912828SK2	2.875%	25,000,000.00	10/31/2023		1.542	6/17/2019	301,795.58	25,387,338.77	0	1.852	25,279,250.00
T 2.75 5-31-23	9128284S6	2.750%	25,000,000.00	5/31/2023		1.147	9/10/2019	230,425.82	25,353,261.26	0	1.500	25,248,000.00
T 2.125 5-15-22	9128286U9	1.125%	20,000,000.00	5/15/2022		0.123	9/13/2019	160,842.54	20,010,312.50	0	1.695	20,043,800.00
T 2.75 11-15-23	912828WE6	2.750%	20,000,000.00	11/15/2023		1.582	9/16/2019	208,149.17	20,305,713.72	0	1.770	20,179,000.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.062	9/27/2019	236,533.15	25,464,003.37	0	1.590	25,069,250.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.201	12/10/2019	125,690.61	25,167,879.58	0	1.689	24,789,000.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.207	12/13/2019	109,979.28	25,003,866.27	0	1.743	24,656,250.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.062	12/18/2019	236,533.15	25,382,671.76	0	1.748	25,069,250.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.582	12/19/2019	260,186.46	25,402,843.34	0	1.721	25,223,750.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.529	1/14/2021	157,458.56	25,767,045.44	0	0.306	24,410,250.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.208	1/14/2021	109,979.28	25,835,784.41	0	0.258	24,656,250.00
T 1.5 10-31-24	912828YM6	1.500%	25,000,000.00	10/31/2024		2.529	1/15/2021	157,458.56	25,763,601.35	0	0.311	24,410,250.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.208	1/21/2021	109,979.28	25,846,833.62	0	0.239	24,656,250.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.464	1/21/2021	1,024.59	25,760,148.13	0	0.277	24,431,750.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.202	1/21/2021	125,690.61	25,988,079.12	0	0.237	24,789,000.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.613	1/29/2021	125,686.81	25,807,389.23	0	0.283	24,376,000.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.237	1/29/2021	15,711.33	24,911,606.25	0	0.360	23,249,000.00
T 1.5 9-30-24	912828YH7	1.500%	25,000,000.00	9/30/2024		2.464	2/1/2021	1,024.59	25,775,748.51	0	0.253	24,431,750.00
T 2.0 4-30-24	912828X70	2.000%	25,000,000.00	4/30/2024		2.036	2/11/2021	209,944.75	25,931,803.63	0	0.205	24,827,250.00
T 1.25 8-31-24	912828YE4	1.250%	25,000,000.00	8/31/2024		2.386	2/12/2021	27,173.91	25,602,165.31	0	0.249	24,310,500.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	2/19/2021	31,421.70	24,853,017.55	0	0.538	23,138,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	2/19/2021	31,421.70	24,851,517.75	0	0.539	23,138,750.00
T 0.25 10-31-25	91282CAT8	0.250%	25,000,000.00	10/31/2025		3.566	2/26/2021	26,243.09	24,577,562.40	0	0.730	23,075,250.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.612	2/26/2021	125,686.81	25,672,675.91	0	0.481	24,376,000.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.208	2/26/2021	109,979.28	25,752,069.97	0	0.404	24,656,250.00
T 1.5 11-30-24	912828YV6	1.500%	25,000,000.00	11/30/2024		2.612	2/26/2021	125,686.81	25,646,323.61	0	0.520	24,376,000.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.208	3/12/2021	109,979.28	25,743,494.45	0	0.419	24,656,250.00
T .25 6-30-25	912828ZW3	0.250%	25,000,000.00	6/30/2025		3.237	3/18/2021	15,711.33	24,633,358.48	0	0.709	23,249,000.00
T 2.0 6-30-24	912828XX3	2.000%	25,000,000.00	6/30/2024		2.202	3/18/2021	125,690.61	25,874,980.46	0	0.433	24,789,000.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		3.882	3/5/2021	10,869.57	24,733,893.41	0	0.778	23,139,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		3.882	3/8/2021	10,869.57	24,677,379.84	0	0.837	23,139,750.00
T .5 2-28-26	91282CBQ3	0.500%	25,000,000.00	2/28/2026		3.882	3/9/2021	10,869.57	24,671,053.75	0	0.844	23,139,750.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	4/29/2021	23,653.31	24,996,881.30	0	0.258	24,238,250.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	5/13/2021	23,653.31	25,007,599.27	0	0.231	24,238,250.00
T 1.375 6-30-23	912828S35	1.375%	25,000,000.00	6/30/2023		1.240	5/13/2021	86,412.29	25,373,764.88	0	0.176	24,829,000.00
T .25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	5/14/2021	23,653.31	25,008,241.56	0	0.230	24,238,250.00
T 2.0 11-30-22	912828M80	2.000%	25,000,000.00	11/30/2022		0.662	5/17/2021	167,582.42	25,315,871.05	0	0.106	25,113,250.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.109	5/19/2021	165,573.20	25,448,922.82	0	0.149	24,971,750.00
T .125 12-31-22	91282CBD2	0.125%	25,000,000.00	12/31/2022		0.750	5/19/2021	7,855.66	25,001,817.62	0	0.115	24,759,750.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.231	5/20/2021	164,968.92	25,765,290.61	0	0.170	25,216,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	5/20/2021	260,186.46	26,022,315.88	0	0.225	25,223,750.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.231	5/20/2021	164,968.92	25,766,445.76	0	0.167	25,216,750.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.109	5/21/2021	165,573.20	25,448,503.84	0	0.150	24,971,750.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.419	5/21/2021	35,326.09	25,161,571.96	0	0.079	25,072,250.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/23/2023		1.132	5/27/2021	165,573.20	25,453,746.46	0	0.162	24,971,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	5/27/2021	260,186.46	26,028,963.41	0	0.209	25,223,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	6/1/2021	260,186.46	26,030,818.88	0	0.205	25,223,750.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	6/17/2021	31,421.70	24,625,196.88	0	0.792	23,138,750.00
T 2.25 11-15-24	912828G38	2.250%	25,000,000.00	11/15/2024		2.542	6/17/2021	212,879.83	26,135,224.55	0	0.503	24,864,250.00
T 0.375 11-30-25	91282CAZ4	0.375%	25,000,000.00	11/30/2025		3.640	6/17/2021	31,421.70	24,627,609.77	0	0.789	23,138,750.00
T 0.125 10-15-23	91282CAP6	0.125%	25,000,000.00	10/15/2023		1.537	6/18/2021	14,423.08	24,920,993.94	0	0.331	24,241,250.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	6/18/2021	23,653.31	24,964,404.31	0	0.338	24,238,250.00
T 2.125 12-31-22	912828N30	2.125%	25,000,000.00	12/31/2022		0.745	6/24/2021	133,546.27	25,365,331.16	0	0.177	25,129,000.00
T 2.625 6-30-23	9128284U1	2.625%	25,000,000.00	6/30/2023		1.231	6/18/2021	164,968.92	25,750,789.66	0	0.215	25,216,750.00
T .125 6-30-23	91282CCK5	0.125%	10,000,000.00	6/30/2023		1.249	7/23/2021	3,142.27	9,990,678.05	0	0.200	9,778,900.00
T 0.125 6-30-22	912828ZX1	0.125%	20,000,000.00	6/30/2022		0.249	9/16/2021	6,284.53	20,002,972.57	0	0.065	19,978,200.00
T 1.75 6-30-24	9128286Z8	1.750%	25,000,000.00	6/30/2024		2.208	10/13/2021	109,979.28	25,667,460.27	0	0.554	24,656,250.00
T 0.25 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	10/15/2021	23,653.31	24,935,208.11	0	0.410	24,238,250.00
T 0.625 10-15-24	91282CDB4	0.625%	25,000,000.00	10/15/2024		2.516	10/18/2021	72,115.38	24,957,668.30	0	0.692	23,884,775.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	10/22/2021	23,653.31	24,784,638.77	0	0.659	23,913,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	10/29/2021	23,653.31	24,766,701.43	0	0.693	23,913,000.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	11/10/2021	23,653.31	24,774,391.70	0	0.679	23,913,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	11/10/2021	23,653.31	24,773,565.31	0	0.680	23,913,000.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	11/12/2021	23,653.31	24,763,131.84	0	0.700	23,913,000.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	12/10/2021	153,746.55	25,206,531.48	0	0.304	25,056,750.00
T .125 5-15-23	912828ZP8	0.125%	25,000,000.00	5/15/2023		1.121	12/10/2021	11,826.66	24,895,483.45	0	0.498	24,531,250.00
T 0.125 6-30-23	91282CCK5	0.125%	25,000,000.00	6/30/2023		1.249	12/17/2021	7,855.66	24,887,081.48	0	0.487	24,447,250.00
T 0.25 5-15-24	91282CCC3	0.250%	25,000,000.00	5/15/2024		2.116	12/17/2021	23,653.31	24,731,321.02	0	0.761	23,913,000.00
T .750 11-15-24	91282CDH1	0.750%	25,000,000.00	11/15/2024		2.594	12/29/2021	70,959.95	24,862,761.40	0	0.962	23,916,025.00
T .250 11-15-23	91282CAW1	0.250%	25,000,000.00	11/15/2023		1.618	12/29/2021	23,653.32	24,817,351.49	0	0.703	24,238,250.00
T .125 6-30-23	91282CCK5	0.125%	25,000,000.00	6/30/2023		1.249	12/30/2021	7,855.66	24,859,974.86	0	0.575	24,447,250.00
T .375 10-31-23	91282CDD0	0.375%	25,000,000.00	10/31/2023		1.578	12/30/2021	39,364.64	24,874,255.19	0	0.695	24,310,550.00
T .125 8-31-23	91282CCU3	0.125%	25,000,000.00	8/31/2023		1.416	12/30/2021	2,717.39	24,816,428.70	0	0.647	24,334,000.00
T .75 11-15-24	91282CDH1	0.750%	25,000,000.00	11/15/2024		2.594	1/6/2022	70,959.94	24,767,420.97	0	1.111	23,916,025.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	1/6/2022	260,186.47	25,780,282.09	0	0.812	25,223,750.00
T 2.75 11-15-23	912828WE6	2.750%	25,000,000.00	11/15/2023		1.583	1/6/2022	260,186.47	25,777,715.36	0	0.818	25,223,750.00
T .375 10-31-23	91282CDD0	0.375%	25,000,000.00	10/31/2023		1.578	1/6/2022	39,364.64	24,822,610.29	0	0.827	24,310,550.00
T 1.0 12-15-24	91282CDN8	1.000%	25,000,000.00	12/15/2024		2.668	1/10/2022	73,489.01	24,903,320.31	0	1.145	24,048,750.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	11/12/2022	153,746.55	25,187,210.53	0	0.426	25,056,750.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.109	1/12/2022	165,573.21	25,308,497.69	0	0.647	24,971,750.00
T 1.750 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.109	1/12/2022	165,573.21	25,308,497.69	0	0.647	24,971,750.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	1/14/2022	153,746.54	25,184,772.03	0	0.441	25,056,750.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	1/14/2022	153,746.54	25,183,305.59	0	0.451	25,056,750.00
T 1.875 8-31-22	912828L24	1.875%	25,000,000.00	8/31/2022		0.419	1/20/2022	40,760.87	25,153,434.17	0	0.400	25,101,500.00
T 2.0 10-31-22	9128283C2	2.000%	25,000,000.00	10/31/2022		0.578	1/20/2022	209,944.75	25,224,437.44	0	0.460	25,115,250.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.419	1/13/2022	35,326.09	25,136,421.54	0	0.314	25,072,250.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.419	1/13/2022	35,326.09	25,135,771.90	0	0.321	25,072,250.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.419	2/3/2022	35,326.09	25,113,669.07	0	0.530	25,072,250.00
T 2.0 11-30-22	912828M80	2.000%	25,000,000.00	11/30/2022		0.662	2/3/2022	167,582.41	25,217,630.21	0	0.691	25,113,250.00
T 2.0 11-30-22	912828M80	2.000%	25,000,000.00	11/30/2022		0.662	2/11/2022	167,582.42	25,164,838.41	0	1.006	25,113,250.00
T 1.875 4-30-22	912828X47	1.875%	25,000,000.00	4/30/2022		0.082	2/11/2022	196,823.21	25,033,052.88	0	0.277	25,031,250.00
T 1.125 5-15-22	912828U9	1.125%	25,000,000.00	5/15/2022		0.123	2/11/2022	201,053.18	25,054,340.98	0	0.373	25,054,750.00
T 1.875 5-31-22	912828XD7	1.875%	25,000,000.00	5/31/2022		0.167	2/11/2022	157,108.51	25,060,116.83	0	0.437	25,058,500.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	2/11/2022	153,746.55	25,101,724.68	0	0.970	25,056,750.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	2/23/2022	153,746.55	25,109,706.67	0	0.919	25,056,750.00
T 1.625 11-15-22	912828TY6	1.625%	25,000,000.00	11/15/2022		0.618	2/23/2022	153,746.55	25,109,706.67	0	0.919	25,056,750.00
T 1.125 6-30-22	912828XG0	1.125%	25,000,000.00	6/30/2022		0.249	2/25/2022	133,546.27	25,102,375.00	0	0.492	25,095,750.00
T 1.75 5-31-22	912828XR6	1.750%	25,000,000.00	5/31/2022		0.167	2/25/2022	146,634.62	25,056,435.04	0	0.400	25,055,500.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.109	2/25/2022	165,573.20	25,130,758.19	0	1.279	24,971,750.00
T 1.875 7-31-22	912828P4	1.875%	25,000,000.00	7/31/2022		0.334	2/25/2022	77,693.37	25,106,921.07	0	0.602	25,090,750.00
T 1.625 8-31-22	912828S8	1.625%	25,000,000.00	8/31/2022		0.419	2/10/2022	35,326.09	25,096,897.24	0	0.691	25,072,250.00
T 1.75 5-15-23	912828VB3	1.750%	25,000,000.00	5/15/2023		1.109	2/10/2022	165,573.21	25,151,782.07	0	1.204	24,971,750.00
T 2.125 12-31-22	912828N30	2.125%	25,000,000.00	12/31/2022		0.745	2/23/2022	133,546.27	25,203,790.69	0	1.033	25,129,000.00
T 2.5 5-15-24	912828WJ5	2.500%	25,000,000.00	5/15/2024		2.061	3/25/2022	236,533.15	25,081,401.85	0	2.341	25,069,250.00
<b>Subtotal Treasury Notes</b>		<b>1.463%</b>	<b>2,620,000,000.00</b>	<b>11/13/2023</b>		<b>1.601</b>		<b>11,542,801.91</b>	<b>2,643,919,383.73</b>		<b>0.656</b>	<b>2,578,703,075.00</b>
<b>Commerical Paper</b>												
TDBANK 0.25 5-26-22	89119BES1	0.250%	50,000,000.00	5/26/2022		0.153	11/19/2021	0.00	49,980,794.27	0	0.250	49,958,000.00
TDBANK 0.31 6-30-22	89119BFW1	0.310%	50,000,000.00	6/30/2022		0.249	12/2/2021	0.00	49,961,034.72	0	0.311	49,900,000.00
BMOCHI 0.3 5-16-22	06366HEG8	0.300%	50,000,000.00	5/16/2022		0.126	12/3/2021	0.00	49,981,111.11	0	0.300	49,965,500.00
BMOCHI 0.33 7-1-22	06366HG19	0.330%	50,000,000.00	7/1/2022		0.252	12/7/2021	0.00	49,958,061.23	0	0.331	49,876,000.00
MUFGBK 0.31 6-30-22	62479MFW8	0.310%	40,000,000.00	6/30/2022		0.249	12/16/2021	0.00	39,968,827.78	0	0.311	39,920,000.00
MUFGBK 0.33 6-30-22	62479MFW8	0.330%	50,000,000.00	6/30/2022		0.249	12/29/2021	0.00	49,958,520.84	0	0.331	49,900,000.00
TD BANK 0.47 11-15-2	89119BLF1	0.470%	50,000,000.00	11/15/2022		0.627	12/29/2021	0.00	49,850,698.64	0	0.472	49,512,500.00
BMOCHI 0.32 7-1-22	06366HG19	0.320%	25,000,000.00	7/1/2022		0.252	12/30/2021	0.00	24,979,666.05	0	0.321	24,938,000.00
TD BANK 0.3 5-16-22	89119BEG7	0.300%	40,000,000.00	5/16/2022		0.126	1/21/2022	0.00	39,984,855.77	0	0.300	39,972,400.00
MUFGBK 0.31 5-16-22	62479MEG4	0.310%	25,000,000.00	5/16/2022		0.126	1/21/2022	0.00	24,990,219.36	0	0.310	24,982,750.00
TOYCC .31 5-16-22	89233HEG5	0.310%	50,000,000.00	5/16/2022		0.126	2/3/2022	0.00	49,980,370.06	0	0.310	49,965,500.00
TOYCC .68 9-1-22	89233HJ13	0.680%	50,000,000.00	9/1/2022		0.422	2/3/2022	0.00	49,854,714.68	0	0.683	49,734,500.00
TOYCC 0.78 9-12-22	89233HJC9	0.780%	50,000,000.00	9/12/2022		0.452	2/9/2022	0.00	49,821,422.22	0	0.784	49,715,500.00
TOYCC .56 6-1-22	89233HF17	0.560%	50,000,000.00	6/1/2022		0.170	3/3/2022	0.00	49,951,777.78	0	0.561	49,932,000.00
BMOCHI .56 6-3-22	06366HF36	0.560%	50,000,000.00	6/3/2022		0.175	3/3/2022	0.00	49,950,222.22	0	0.561	49,930,000.00
MUFGBK .59 6-6-22	62479MF65	0.590%	50,000,000.00	6/6/2022		0.183	3/3/2022	0.00	49,945,097.22	0	0.591	49,926,500.00
TDBANK .85 7-6-22	89119BG67	0.850%	50,000,000.00	7/6/2022		0.266	3/3/2022	0.00	49,885,486.11	0	0.853	49,869,500.00
BMOCHI 0.64 6-6-22	06366HF69	0.640%	50,000,000.00	6/6/2022		0.183	3/4/2022	0.00	49,940,444.44	0	0.641	49,926,500.00
MUFGBK 0.64 6-6-22	62479MF65	0.640%	50,000,000.00	6/6/2022		0.183	3/4/2022	0.00	49,940,444.44	0	0.641	49,926,500.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TOYCC 0.41 4-22-22	89233HDN1	0.410%	50,000,000.00	4/22/2022		0.060	3/7/2022	0.00	49,987,472.22	0	0.410	49,989,000.00
TOYCC 0.49 5-6-22	89233HE67	0.490%	50,000,000.00	5/6/2022		0.099	3/7/2022	0.00	49,975,500.00	0	0.490	49,973,500.00
<b>Subtotal Commerical Paper</b>		<b>0.475%</b>	<b>980,000,000.00</b>	<b>6/22/2022</b>		<b>0.227</b>		<b>0.00</b>	<b>978,846,741.16</b>		<b>0.476</b>	<b>977,814,150.00</b>
<b>Mortgage-Backed Securities</b>												
FGG12692 5.5 06-1-22	3128MBF93	5.500%	1,659.84	6/1/2022		0.063	6/18/2007	7.61	1,659.84	0	5.457	1,661.78
FGJ05038 5.5 07-01-2	3128PGS38	5.500%	1,627.44	7/1/2022		0.117	6/18/2007	7.46	1,627.44	0	5.561	1,630.34
FGG12718 5.5 07-01-2	3128MBG35	5.500%	1,284.23	7/1/2022		0.093	7/17/2007	5.89	1,284.23	0	5.632	1,285.84
FGJ05317 5.5 08-01-2	3128PG4A8	5.500%	7,755.46	8/1/2022		0.195	9/18/2007	35.55	7,755.46	0	5.569	7,783.67
FGJ05440 6.0 08-01-2	3128PHB3	6.000%	2,213.36	8/1/2022		0.163	9/18/2007	11.07	2,213.36	0	5.872	2,220.11
FGJ05665 5.5 10-01-2	3128PHJJ1	5.500%	5,360.00	10/1/2022		0.280	10/16/2007	24.57	5,360.00	0	5.534	5,382.66
FGG112956 5.0 01-01-1	3128MBQH3	5.000%	3,184.56	1/1/2023		0.240	12/17/2007	13.27	3,183.99	0	4.982	3,247.56
FGCI 4.5 02-01-23	3128PJYV3	4.500%	2,446.72	2/1/2023		0.437	2/19/2008	9.18	2,446.24	0	4.481	2,508.51
FGG18239 5.0 03-01-2	3128MMHR7	5.000%	15,428.10	3/1/2023		0.420	3/18/2008	64.28	15,428.10	0	4.949	15,747.68
FGJ07494 4.5 04-01-2	3128PKKF0	4.500%	175.12	4/1/2023		0.320	4/17/2008	0.66	175.12	0	4.610	174.13
FGG13072 5.0 04-01-2	3128MBT56	5.000%	13,353.18	4/1/2023		0.407	3/18/2008	55.64	13,353.18	0	5.077	13,632.03
FNCI 5.0 5-1-23	3141ZMRU4	5.000%	30,065.20	5/1/2023		0.524	5/19/2008	125.27	30,065.20	0	5.021	30,675.85
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	49,811.84	6/1/2023		0.524	6/17/2008	228.30	49,811.84	0	5.347	50,570.14
FGG18259 5.5 06-01-2	3128MMJD6	5.500%	50,087.51	6/1/2023		0.524	7/17/2008	229.57	50,087.51	0	5.518	50,850.03
FGJ08476 5.5 08-01-2	3128PLMZ2	5.500%	69,267.92	8/1/2023		0.628	8/18/2008	317.48	69,267.92	0	5.564	70,363.15
FGG13247 5.0 07-01-2	3128MBZL4	5.000%	23,397.24	7/1/2023		0.464	9/16/2008	97.49	23,397.24	0	4.842	23,889.92
FGCI 6.0 9-1-22	3128MB4G9	5.500%	817.43	9/1/2022		0.077	11/18/2008	3.75	817.43	0	5.352	818.40
FGCI 4.5 04-01-23	3128PKRH9	4.500%	12,918.26	4/1/2023		0.441	12/16/2008	48.44	12,918.26	0	4.254	13,244.49
FGG18300 4.0 1-1-24	3128MMKN2	4.000%	57,655.52	1/1/2024		0.695	1/20/2009	192.19	57,655.52	0	3.691	59,312.50
FGJ09194 4.0 1-1-24	3128PMGB0	4.000%	14,946.96	1/1/2024		0.804	2/20/2009	49.82	14,946.96	0	3.800	15,379.12
FGCI 4.0 03-01-24	3128MMKQ5	4.000%	41,708.08	3/1/2024		0.813	3/17/2009	139.03	41,708.08	0	3.826	42,928.95
FGCI 4.0 05-01-24	3128PMUJ0	4.000%	92,317.36	5/1/2024		0.855	4/16/2009	307.72	92,317.36	0	3.744	95,026.64
FGCI 4.0 05-01-24	3128MMKW2	4.000%	52,605.20	5/1/2024		0.842	5/18/2009	175.35	52,605.20	0	3.790	54,149.33
FGCI 4.0 06-01-24	3128MMK28	4.000%	78,701.28	6/1/2024		0.920	6/16/2009	262.34	78,701.28	0	4.051	81,015.18
FGJ10251 4.0 7-1-24	3128PPH48	4.000%	28,226.30	7/1/2024		0.938	7/16/2009	94.09	28,226.30	0	3.842	29,047.64
FGJ12604 4.0 07-01-2	3128PR3M9	4.000%	141,293.05	7/1/2025		1.253	12/20/2010	470.98	141,293.05	0	3.619	145,539.47
FGG14777 4.0 8-1-25	3128MDQ63	4.000%	24,219.40	8/1/2025		1.275	6/18/2013	80.73	24,219.40	0	3.025	24,933.34
<b>Subtotal Mortgage-Backed Securities</b>		<b>4.461%</b>	<b>822,526.56</b>	<b>1/19/2023</b>		<b>1.002</b>		<b>3,057.73</b>	<b>822,525.51</b>		<b>4.280</b>	<b>843,018.46</b>
<b>Agency Notes</b>												
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.682	2/12/2019	233,333.33	25,069,321.29	0	2.576	25,280,000.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		0.506	2/21/2019	244,444.44	24,932,699.69	0	2.550	25,108,000.00
FAMCA 2.57 6-1-22	31422BDB3	2.570%	25,000,000.00	6/1/2022		0.170	2/28/2019	214,166.67	25,000,000.00	0	2.570	25,070,000.00
FAMCA 2.57 5-2-22	31422BDC1	2.570%	25,000,000.00	5/2/2022		0.088	2/28/2019	265,923.61	25,000,000.00	0	2.570	25,038,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	25,000,000.00	12/9/2022		0.682	3/12/2019	233,333.33	25,084,610.75	0	2.484	25,280,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		0.682	3/13/2019	186,666.67	20,069,773.93	0	2.468	20,224,000.00
FAMCA 2.5 6-1-22	31422BDT4	2.500%	25,000,000.00	6/1/2022		0.170	3/18/2019	208,333.33	25,000,000.00	0	2.500	25,067,000.00
FHLB 3.0 12-9-22	3130AFE78	3.000%	20,000,000.00	12/9/2022		0.682	3/25/2019	186,666.67	20,096,838.32	0	2.266	20,224,000.00
FNMA 2.0 10-5-22	3135G0T78	2.000%	25,000,000.00	10/5/2022		0.506	3/27/2019	244,444.44	24,977,758.94	0	2.181	25,108,000.00
FAMCA 2.23 12-1-22	31422BED8	2.230%	25,000,000.00	12/1/2022		0.661	3/29/2019	185,833.33	25,000,000.00	0	2.230	25,151,750.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.173	6/11/2019	165,277.78	25,032,572.87	0	2.011	25,058,000.00
FHLB 2.125 6-9-23	3133834G3	2.125%	25,000,000.00	6/9/2023		1.173	6/11/2019	165,277.78	25,031,879.63	0	2.013	25,058,000.00
FHLB 2.125 6-10-22	313379Q69	2.125%	25,000,000.00	6/10/2022		0.194	6/12/2019	163,802.08	25,009,118.38	0	1.931	25,077,750.00
FNMA 2.875 9-12-23	3135G0U43	2.875%	25,000,000.00	9/12/2023		1.426	6/17/2019	37,934.03	25,332,919.07	0	1.914	25,266,500.00
FFCB 2.8 9-5-23	3133EJYL7	2.800%	25,000,000.00	9/5/2023		1.407	6/19/2019	50,555.56	25,286,817.42	0	1.960	25,288,500.00
FFCB 2.83 12-29-23	3133EJHV4	2.830%	10,000,000.00	12/29/2023		1.703	6/20/2019	72,322.22	10,169,785.93	0	1.813	10,128,900.00
FAMCA 1.91 7-3-23	31422BHE3	1.910%	25,000,000.00	7/3/2023		1.241	6/26/2019	116,722.22	25,000,000.00	0	1.910	24,983,750.00
FFCB 1.77 6-26-23	3133EKSNT	1.770%	25,000,000.00	6/26/2023		1.223	6/26/2019	116,770.83	24,981,901.41	0	1.831	24,953,000.00
FHLB 2.125 6-10-22	313379Q69	2.125%	20,000,000.00	6/10/2022		0.194	7/22/2019	131,041.67	20,009,700.19	0	1.867	20,062,200.00
FHLB 2.125 6-9-23	3133834G3	2.125%	20,000,000.00	6/9/2023		1.173	7/23/2019	132,222.22	20,062,563.87	0	1.851	20,046,400.00
FAMCA 2.1 6-6-22	31422BFZ8	2.100%	20,000,000.00	6/6/2022		0.183	7/30/2019	134,166.67	20,006,429.94	0	1.919	20,043,800.00
FFCB 1.86 10-17-23	3133EKVB9	1.860%	10,000,000.00	10/17/2023		1.517	7/31/2019	84,733.33	9,996,864.75	0	1.881	9,977,100.00
FAMCA 1.91 4-3-23	31422BJS0	1.910%	25,000,000.00	4/3/2023		0.991	8/6/2019	236,097.22	25,000,000.00	0	1.910	25,042,500.00
FAMCA 1.56 9-20-23	31422BLK4	1.560%	15,000,000.00	9/20/2023		1.458	9/9/2019	7,150.00	15,000,000.00	0	1.560	14,892,750.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	25,000,000.00	9/8/2023		1.419	9/11/2019	37,934.03	25,265,615.54	0	1.610	25,101,500.00
FHLB 2.375 9-8-23	3130A3DL5	2.375%	15,000,000.00	9/8/2023		1.419	9/12/2019	22,760.42	15,147,402.76	0	1.667	15,062,500.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.476	9/30/2019	4,722.22	25,000,000.00	0	1.700	24,839,500.00
FAMCA 1.7 9-27-23	31422BMJ6	1.700%	25,000,000.00	9/27/2023		1.476	9/30/2019	4,722.22	25,000,000.00	0	1.700	24,839,500.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	20,000,000.00	11/7/2024		2.537	11/7/2019	136,000.00	20,000,000.00	0	1.700	19,653,000.00
FAMCA 1.7 11-7-24	31422BPA2	1.700%	10,000,000.00	11/7/2024		2.537	11/7/2019	68,000.00	10,000,000.00	0	1.700	9,826,500.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
FHLB 2.75 12-13-24	3130A3GE8	2.750%	15,000,000.00	12/13/2024		2.602	12/13/2019	123,750.00	15,388,087.19	0	1.747	15,129,150.00
FAMCA 1.72 7-21-23	31422BSP6	1.720%	25,000,000.00	7/21/2023		1.293	1/14/2020	83,611.11	25,000,000.00	0	1.720	24,908,000.00
FAMCA 1.23 3-6-25	31422BVK3	1.230%	11,000,000.00	3/6/2025		2.885	3/23/2020	9,395.83	11,040,689.70	0	1.100	10,619,730.00
FAMCA 1.06 3-24-25	31422BWX9	1.060%	25,000,000.00	3/24/2025		2.941	3/24/2020	5,152.78	25,000,000.00	0	1.060	23,995,250.00
FAMCA 0.67 5-1-25	31422BD31	0.670%	15,000,000.00	5/1/2025		3.048	6/12/2020	41,875.00	15,000,000.00	0	0.670	14,202,450.00
FHLB .5 6-13-25	3130AJKW8	0.500%	25,000,000.00	6/13/2025		3.174	6/17/2020	37,500.00	24,985,551.56	0	0.518	23,504,500.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.185	6/19/2020	36,111.11	24,966,691.57	0	0.542	23,459,000.00
FNMA .5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.185	6/24/2020	28,888.90	19,998,709.17	0	0.502	18,767,200.00
FNMA .5 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.185	6/24/2020	36,111.10	24,994,675.35	0	0.507	23,459,000.00
FAMCA 0.52 6-26-25	31422BF62	0.520%	20,000,000.00	6/26/2025		3.209	6/26/2020	27,444.44	20,000,000.00	0	0.520	18,791,800.00
FAMCA 0.42 6-19-24	31422BE89	0.420%	20,000,000.00	6/19/2024		2.206	6/30/2020	23,800.00	20,020,918.18	0	0.372	19,163,000.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.380	9/8/2020	9,374.99	24,936,889.61	0	0.450	23,296,000.00
FFCB 0.95 4-1-25	3133ELVQ4	0.950%	25,000,000.00	4/1/2025		2.954	10/10/2020	118,750.00	25,387,147.40	0	0.429	23,889,750.00
FAMCA 0.45 9-16-25	31422BV49	0.450%	10,000,000.00	9/16/2025		3.435	9/16/2020	1,875.00	10,000,000.00	0	0.450	9,331,800.00
FNMA 0.375 8-25-25	3135G05X7	0.375%	25,000,000.00	8/25/2025		3.380	9/18/2020	9,375.00	24,965,769.20	0	0.416	23,296,000.00
FNMA 0.50 6-17-25	3135G04Z3	0.500%	25,000,000.00	6/17/2025		3.185	9/18/2020	36,111.11	25,067,032.50	0	0.416	23,459,000.00
FNMA 0.5 6-17-25	3135G04Z3	0.500%	20,000,000.00	6/17/2025		3.185	9/22/2020	28,888.89	20,056,629.03	0	0.411	18,767,200.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	25,000,000.00	9/23/2025		3.458	9/25/2020	2,083.33	24,947,523.00	0	0.436	23,234,000.00
FHLMC 0.375 9-23-25	3137EAEX3	0.375%	22,000,000.00	9/23/2025		3.458	9/29/2020	1,833.33	21,968,172.04	0	0.417	20,445,920.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.652	12/4/2020	21,527.78	24,995,867.98	0	0.260	24,185,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.652	12/4/2020	21,527.78	24,992,728.86	0	0.268	24,185,000.00
FFCB 0.25 11-27-23	3133EMHR6	0.250%	25,000,000.00	11/27/2023		1.652	12/7/2020	21,527.78	24,993,437.31	0	0.266	24,185,000.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		1.671	12/10/2020	20,312.50	25,001,266.54	0	0.247	24,213,000.00
FNMA 0.25 11-27-23	3135G06H1	0.250%	25,000,000.00	11/27/2023		1.652	11/8/2021	21,527.78	25,002,445.87	0	0.244	24,233,000.00
FFCB 0.375 1-15-25	3133EMNF5	0.375%	25,000,000.00	1/15/2025		2.775	1/22/2021	19,791.67	25,023,822.13	0	0.341	23,582,750.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		1.671	2/22/2021	20,312.50	25,018,118.20	0	0.207	24,213,000.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		1.671	2/22/2021	20,312.50	25,020,292.40	0	0.202	24,213,000.00
FHLMC 0.25 12-4-23	3137EAF2	0.250%	25,000,000.00	12/4/2023		1.671	2/19/2021	20,312.50	25,020,925.10	0	0.200	24,213,000.00
FHLB 0.3 2-25-26 1X	3130ALHF4	1.000%	25,000,000.00	2/25/2026	2/25/2026	3.879	2/25/2021	25,000.00	25,000,000.00	1	1.000	23,780,750.00
FHLB 0.3 2-25-26 1X	3130ALHF4	1.000%	25,000,000.00	2/25/2026	2/25/2026	3.879	2/25/2021	25,000.00	25,000,000.00	1	1.000	23,780,750.00
FHLB 0.3 3-09-26 1X	3130ALHY3	1.000%	25,000,000.00	3/9/2026	3/9/2026	3.918	3/9/2021	15,277.78	25,000,000.00	1	1.000	23,771,500.00
FHLB 0.3 3-09-26 1X	3130ALHY3	1.000%	25,000,000.00	3/9/2026	3/9/2026	3.918	3/9/2021	15,277.78	25,000,000.00	1	1.000	23,771,500.00
FHLB 0.375 5-26-26 1	3130AMN65	0.375%	25,000,000.00	5/26/2026	5/26/2022	4.119	5/26/2021	32,552.08	25,000,000.00	0.375	0.375	23,968,000.00
11TH JUBILEE FIX RTE	46514TLH9	0.730%	10,000,000.00	8/1/2023		1.659	8/1/2021	30,200.00	10,000,000.00	0	0.730	9,846,500.00
FHLB 0.35 8-24-26 1X	3130ANSL5	0.350%	25,000,000.00	8/24/2026	8/24/2022	4.366	8/24/2021	8,993.06	25,000,000.00	0.35	0.350	23,760,250.00
FHLB 0.375 9-1-26 1X	3130ANVU1	0.375%	25,000,000.00	9/1/2026	9/1/2022	4.383	9/1/2021	7,812.50	25,000,000.00	0.375	0.375	23,830,600.00
FHLB 0.37 9-28-26 1X	3130AP6L4	0.370%	25,000,000.00	9/28/2026	9/28/2022	4.459	9/28/2021	770.83	25,000,000.00	0.37	0.370	23,795,075.00
FHLB 0.5 11-17-26 1X	3130APWB7	0.500%	25,000,000.00	11/17/2026	11/17/2022	4.572	11/17/2021	46,527.78	25,000,000.00	0.5	0.500	24,252,700.00
<b>Subtotal Agency Notes</b>		<b>1.311%</b>	<b>1,518,000,000.00</b>	<b>1/7/2024</b>		<b>2.076</b>		<b>5,147,854.84</b>	<b>1,520,357,964.57</b>		<b>1.200</b>	<b>1,480,251,525.00</b>
<b>Municipal Bonds</b>												
NYC 3.15 8-1-22	64966K2R3	3.150%	1,000,000.00	8/1/2022		0.337	12/8/2017	5,250.00	1,002,046.72	0	2.500	1,007,060.00
BAL 2.247 8-1-22	05914FMF4	2.247%	1,670,000.00	8/1/2022		0.337	5/18/2018	6,254.15	1,665,289.54	0	3.150	1,677,715.40
HAR 4.0 10-1-22	414005RP5	4.000%	3,175,000.00	10/1/2022		0.493	5/18/2018	63,500.00	3,187,552.24	0	3.150	3,218,561.00
NYC 1.7 8-1-22	64966MED7	1.700%	1,295,000.00	8/1/2022		0.337	8/1/2018	3,669.17	1,288,844.90	0	3.220	1,298,120.95
LOS 2.44 9-1-22	544351KR9	2.440%	5,000,000.00	9/1/2022		0.422	11/6/2019	10,166.67	4,993,841.85	0	2.751	5,023,900.00
CASPW 2.0 5-1-22	13066YT22	2.000%	1,000,000.00	5/1/2022		0.085	2/26/2019	8,333.33	999,396.93	0	2.720	1,000,770.00
CHE 2.541 5-15-22	165573C53	2.541%	1,500,000.00	5/15/2022		0.123	4/17/2019	14,399.00	1,499,982.80	0	2.550	1,503,120.00
SFO 2.0 6-15-22	797646S98	2.000%	2,000,000.00	6/15/2022		0.208	10/15/2019	11,777.78	2,001,501.04	0	1.630	2,004,820.00
ALA 4.0 8-1-23	010878AP1	4.000%	2,340,000.00	8/1/2023		1.305	10/15/2019	15,600.00	2,408,301.70	0	1.730	2,398,710.60
SDGHGR 1.996 8-1-23	797272QN4	1.996%	4,000,000.00	8/1/2023		1.319	10/16/2019	13,306.67	4,000,000.00	0	1.996	3,986,560.00
MRNHGR 2.766 8-1-23	56781RGQ4	2.766%	1,215,000.00	8/1/2023		1.313	10/17/2019	5,601.15	1,230,385.13	0	1.716	1,224,136.80
AUSPW 2.456 11-15-2	052414RN1	2.456%	2,000,000.00	11/15/2022		0.616	10/30/2019	18,556.44	2,006,461.97	0	1.920	2,011,260.00
VENHGR 1.657 8-1-22	923040GS2	1.657%	1,250,000.00	8/1/2022		0.337	10/31/2019	3,452.08	1,250,000.00	0	1.657	1,253,375.00
VENHGR 1.75 8-1-23	923040GT0	1.750%	1,250,000.00	8/1/2023		1.320	10/31/2019	3,645.83	1,250,000.00	0	1.750	1,243,750.00
VENHGR 1.8 8-1-24	923040GU7	1.800%	1,000,000.00	8/1/2024		2.289	10/31/2019	3,000.00	1,000,000.00	0	1.800	980,250.00
NYS 2.01 2-15-24	649791PP9	2.010%	3,075,000.00	2/15/2024		1.843	10/31/2019	7,897.63	3,075,523.81	0	2.001	3,045,111.00
CAR 1.75 11-1-22	144880AY7	1.750%	1,010,000.00	11/1/2022		0.579	11/5/2019	7,364.58	1,009,713.02	0	1.800	1,012,555.30
TXS 3.112 10-1-23	882724GU5	3.112%	3,000,000.00	10/1/2023		1.458	11/6/2019	46,680.00	3,055,947.63	0	1.820	3,036,720.00
EASUTL 3.2 2-1-23	270618DR9	3.200%	1,000,000.00	2/1/2023		0.826	11/14/2019	5,333.33	1,009,248.06	0	2.050	1,011,990.00
BARSCD 4.0 2-15-23	067167YNO	4.000%	3,320,000.00	2/15/2023		0.863	11/21/2019	16,968.89	3,376,856.28	0	1.970	3,376,473.20
BARSCD 4.0 2-15-24	067167YP5	4.000%	1,500,000.00	2/15/2024		1.815	11/21/2019	7,666.67	1,551,733.69	0	2.069	1,540,530.00
BIRWTR 2.161 1-1-23	091096NC7	2.161%	1,000,000.00	1/1/2023		0.745	11/26/2019	5,402.50	1,000,000.00	0	2.161	1,002,870.00
BIRWTR 2.201 1-1-24	091096ND5	2.201%	1,000,000.00	1/1/2024		1.718	11/26/2019	5,502.50	1,000,000.00	0	2.201	991,450.00
RALGEN 1.893 3-1-23	751100ME5	1.893%	1,000,000.00	3/1/2023		0.912	11/26/2019	1,577.50	1,000,000.00	0	1.893	1,001,520.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
RALGEN 1.993 3-1-24	751100MF2	1.993%	1,000,000.00	3/1/2024		1.887	11/26/2019	1,660.83	1,000,000.00	0	1.993	989,370.00
METUTL 1.917 5-1-22	592481LF0	1.917%	1,345,000.00	5/1/2022		0.085	12/4/2019	10,743.19	1,345,124.83	0	1.809	1,346,277.75
METUTL 2.0 5-1-23	592481LG8	2.000%	1,420,000.00	5/1/2023		1.069	12/4/2019	11,833.33	1,422,223.36	0	1.851	1,421,803.40
CHFSCD 2.001 8-1-23	157411TJ8	2.001%	2,500,000.00	8/1/2023		1.319	12/5/2019	8,337.50	2,500,000.00	0	2.001	2,494,025.00
CHFSCD 2.101 8-1-24	157411TK5	2.101%	3,750,000.00	8/1/2024		2.282	12/5/2019	13,131.25	3,750,000.00	0	2.101	3,692,887.50
TXS 4.0 4-1-23	882724QB6	4.000%	1,200,000.00	4/1/2023		0.974	12/11/2019	24,000.00	1,224,687.25	0	1.872	1,226,040.00
TXS 4.0 4-1-22	882724QA8	4.000%	1,000,000.00	4/1/2022		0.003	12/11/2019	20,000.00	1,000,163.23	0	1.804	1,000,000.00
RISWTR 1.845 10-1-22	76221UGA8	1.845%	1,000,000.00	10/1/2022		0.498	12/18/2019	9,225.00	1,000,000.00	0	1.845	1,003,050.00
RISWTR 1.908 10-1-23	76221UGB6	1.908%	1,440,000.00	10/1/2023		1.475	12/18/2019	13,737.60	1,440,000.00	0	1.908	1,431,561.60
MAT 2.136 3-1-24	576544Z60	2.136%	1,000,000.00	3/1/2024		1.885	12/19/2019	1,780.00	1,000,000.00	0	2.136	990,730.00
FLSPOL 2.1 1-15-24	343246EM2	2.100%	3,320,000.00	1/15/2024		1.758	3/3/2020	14,718.67	3,369,147.29	0	1.250	3,289,555.60
CAS 2.5 10-1-22	13063DDF2	2.500%	1,700,000.00	10/1/2022		0.497	3/18/2020	21,250.00	1,707,492.08	0	1.600	1,710,676.00
NYSWTR 2.826 6-15-24	64986DEG6	2.826%	5,000,000.00	6/15/2024		2.138	3/19/2020	41,605.00	5,152,173.17	0	1.400	5,012,150.00
CIN 0.97 12-1-22	172217J44	0.970%	1,925,000.00	12/1/2022		0.664	3/19/2020	6,224.17	1,925,000.00	0	0.970	1,917,781.25
AUSPWR 2.524 11-15-2	052414RP6	2.524%	2,000,000.00	11/15/2023		1.585	3/25/2020	19,070.22	2,024,231.32	0	1.750	1,997,500.00
GRAPWR 1.594 1-1-24	387883YZ8	1.594%	8,615,000.00	1/1/2024		1.727	3/25/2020	34,330.78	8,695,216.15	0	1.050	8,476,212.35
CHA 1.508 7-1-23	161035KF6	1.508%	4,100,000.00	7/1/2023		1.239	3/26/2020	15,457.00	4,087,960.72	0	1.749	4,081,878.00
CHA 1.574 7-1-24	161035KG4	1.574%	5,000,000.00	7/1/2024		2.211	3/26/2020	19,675.00	4,975,585.27	0	1.799	4,888,900.00
ROC 3.0 6-1-24	774221FS9	3.000%	1,530,000.00	6/1/2024		2.096	4/3/2020	15,300.00	1,584,734.05	0	1.300	1,539,899.10
WTN 3.25 8-1-23	961114NH4	3.250%	1,510,000.00	8/1/2023		1.310	4/3/2020	8,179.17	1,548,762.77	0	1.280	1,521,566.60
MER 2.114 5-1-23	587839J77	2.114%	1,775,000.00	5/1/2023		1.068	4/6/2020	15,634.79	1,790,324.44	0	1.300	1,778,709.75
MER 2.194 5-1-24	587839J85	2.194%	1,430,000.00	5/1/2024		2.030	4/6/2020	13,072.57	1,452,932.53	0	1.400	1,417,230.10
LOSUTL 2.657 6-1-23	53945CGZ7	2.657%	2,000,000.00	6/1/2023		1.147	4/6/2020	17,713.33	2,029,809.84	0	1.350	2,013,860.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	3,000,000.00	7/1/2022		0.252	4/9/2020	22,147.50	3,009,664.03	0	1.650	3,016,440.00
METPOL 2.124 4-1-25	59164GEN8	2.124%	2,000,000.00	4/1/2025		2.896	4/13/2020	21,240.00	2,033,042.53	0	1.550	1,953,300.00
LOS 3.32 9-1-24	544351MQ9	3.320%	5,000,000.00	9/1/2024		2.338	4/13/2020	13,833.33	5,187,994.27	0	1.700	5,048,500.00
COLWTR 2.167 2-1-25	198504A36	2.167%	1,500,000.00	2/1/2025		2.755	4/15/2020	5,417.50	1,529,348.25	0	1.450	1,469,160.00
NYSFAC 2.62 1-15-24	64985HY77	2.620%	2,260,000.00	1/15/2024		1.751	4/15/2020	12,500.31	2,309,948.42	0	1.350	2,263,457.80
NYSWTR 2.438 6-15-22	64986DEE1	2.438%	4,230,000.00	6/15/2022		0.208	4/17/2020	30,365.29	4,239,870.33	0	1.300	4,244,931.90
MTR 1.17 6-1-24	59163PLB7	1.170%	5,000,000.00	6/1/2024		2.138	4/30/2020	19,500.00	5,000,000.00	0	1.170	4,851,200.00
MTR 1.09 6-1-23	59163PLA9	1.090%	5,000,000.00	6/1/2023		1.159	4/30/2020	18,166.67	5,000,000.00	0	1.090	4,951,350.00
WIS 1.775 5-1-24	97705MQJ7	1.775%	1,760,000.00	5/1/2024		2.040	4/30/2020	13,016.67	1,775,131.44	0	1.350	1,729,516.80
SDOWTR 1.231 8-1-22	79730CJF2	1.231%	1,000,000.00	8/1/2022		0.337	5/11/2020	2,051.67	1,000,000.00	0	1.231	1,001,260.00
SDOWTR 1.327 8-1-23	79730CJG0	1.327%	1,000,000.00	8/1/2023		1.323	5/11/2020	2,211.67	1,000,000.00	0	1.327	989,000.00
SDOWTR 1.532 8-1-24	79730CJH8	1.532%	1,000,000.00	8/1/2024		2.296	5/11/2020	2,553.33	1,000,000.00	0	1.532	972,280.00
OKC 3.0 3-1-23	678519C80	3.000%	3,170,000.00	3/1/2023		0.909	5/14/2020	7,925.00	3,218,408.94	0	1.297	3,205,345.50
OKC 3.0 3-1-24	678519C98	3.000%	3,170,000.00	3/1/2024		1.874	5/14/2020	7,925.00	3,264,368.82	0	1.397	3,198,244.70
OKC 3.0 3-1-25	678519D22	3.000%	2,580,000.00	3/1/2025		2.811	5/14/2020	6,450.00	2,684,761.22	0	1.548	2,598,318.00
ROA 2.0 2-1-24	770078BC6	2.000%	2,605,000.00	2/1/2024		1.804	5/14/2020	8,683.33	2,644,626.97	0	1.151	2,577,491.20
ROA 2.0 2-1-25	770078BD4	2.000%	3,755,000.00	2/1/2025		2.761	5/14/2020	12,516.67	3,832,253.07	0	1.250	3,665,931.40
SMTSCD 1.162 8-1-22	799055QR2	1.162%	1,000,000.00	8/1/2022		0.337	5/19/2020	1,936.67	1,000,000.00	0	1.162	1,001,170.00
PLK 2.0 6-1-22	731197W96	2.000%	1,015,000.00	6/1/2022		0.170	6/4/2020	6,766.67	1,016,670.46	0	1.020	1,016,654.45
PLK 2.0 6-1-23	731197X20	2.000%	2,065,000.00	6/1/2023		1.152	6/4/2020	13,766.67	2,087,028.15	0	1.070	2,059,465.80
PLK 2.0 6-1-24	731197X38	2.000%	2,105,000.00	6/1/2024		2.118	6/4/2020	14,033.33	2,144,176.54	0	1.120	2,064,878.70
MTR 1.32 6-1-25	59163PLC5	1.320%	2,595,000.00	6/1/2025		3.099	6/8/2020	11,418.00	2,633,109.40	0	0.846	2,485,179.60
MTR 1.32 6-1-25	59163PLC5	1.320%	5,000,000.00	6/1/2025		3.099	6/8/2020	22,000.01	5,072,919.49	0	0.849	4,788,400.00
SJSHGR 3.5 9-1-23	798189RE8	3.500%	1,000,000.00	9/1/2023		1.392	6/16/2020	2,916.67	1,037,200.45	0	0.837	1,014,740.00
FOR 5.0 3-1-23	346766WM6	5.000%	1,000,000.00	3/1/2023		0.905	6/17/2020	4,166.67	1,035,478.42	0	0.773	1,028,570.00
LEXSCD 2.0 2-1-24	529063VE6	2.000%	1,125,000.00	2/1/2024		1.804	6/29/2020	3,750.00	1,149,795.20	0	1.070	1,113,716.25
LEXSCD 2.0 2-1-25	529063VF3	2.000%	2,560,000.00	2/1/2025		2.761	6/29/2020	8,533.33	2,639,510.28	0	0.880	2,502,656.00
SCOSCD 4.0 8-15-24	833715HW8	4.000%	1,000,000.00	8/15/2024		2.280	7/7/2020	5,111.11	1,072,578.48	0	0.879	1,032,660.00
DALUTL 0.857 10-1-24	23542JQN8	0.857%	1,000,000.00	10/1/2024		2.471	7/7/2020	4,285.00	1,000,000.00	0	0.857	955,880.00
TXSTRN 5.0 4-1-25	882830AD4	5.000%	1,000,000.00	4/1/2025		2.776	7/8/2020	25,000.00	1,122,180.99	0	0.839	1,064,550.00
TXSTRN 5.0 4-1-24	882830AC6	5.000%	1,000,000.00	4/1/2024		1.891	7/8/2020	25,000.00	1,083,953.33	0	0.739	1,047,280.00
FSCSCD 0.00 2-15-25	35880CD50	0.000%	3,205,000.00	2/15/2025		2.880	7/15/2020	0.00	3,080,896.41	0	1.394	2,942,863.05
SMCHGR 3.154 8-1-24	802385YQ3	3.154%	1,100,000.00	8/1/2024		2.260	7/15/2020	5,782.33	1,163,349.04	0	0.650	1,107,139.00
MONUTL 1.827 9-1-24	613105KW4	1.827%	2,500,000.00	9/1/2024		2.373	7/15/2020	3,806.25	2,570,057.82	0	0.650	2,444,975.00
WIN 0.83 6-1-25	975673GE8	0.830%	1,000,000.00	6/1/2025		3.124	7/14/2020	2,766.67	1,000,000.00	0	0.830	938,050.00
YLSLSCD 0.00 8-15-23	98816PDM1	0.000%	1,000,000.00	8/15/2023		1.374	7/22/2020	0.00	985,752.00	0	1.055	968,460.00
CRIUTL 1.035 7-15-24	220245K45	1.035%	1,000,000.00	7/15/2024		2.263	7/22/2020	2,185.00	1,000,000.00	0	1.035	963,200.00
CRIUTL 1.135 7-15-25	220245K52	1.135%	1,000,000.00	7/15/2025		3.230	7/22/2020	2,396.11	1,000,000.00	0	1.135	946,420.00
ARLSCD 0.00 2-15-24	0418265M6	0.000%	1,000,000.00	2/15/2024		1.878	7/30/2020	0.00	978,413.51	0	1.177	953,000.00
ARLSCD 5.0 2-15-25	0418265N4	5.000%	1,000,000.00	2/15/2025		2.707	7/30/2020	6,388.89	1,116,764.63	0	0.848	1,062,750.00
FLBSCD 0.00 8-15-23	343400EQ6	0.000%	1,000,000.00	8/15/2023		1.374	8/19/2020	0.00	988,717.64	0	0.832	967,800.00
TYLSCD 0.00 2-15-24	902273XX4	0.000%	1,500,000.00	2/15/2024		1.878	8/20/2020	0.00	1,474,614.22	0	0.918	1,429,500.00

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date Avg Life	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
TYLSCD 0.00 2-15-25	902273XY2	0.000%	1,400,000.00	2/15/2025		2.880	8/20/2020	0.00	1,360,000.90	0	1.018	1,289,120.00
PASSCD 5.0 2-15-25	702334EC3	5.000%	2,350,000.00	2/15/2025		2.707	8/20/2020	15,013.89	2,630,308.21	0	0.768	2,495,465.00
FXVHGR 0.45 12-1-23	351594UW4	0.450%	1,350,000.00	12/1/2023		1.660	9/8/2020	2,025.00	1,350,000.00	0	0.450	1,304,491.50
FXVHGR 0.55 12-1-24	351594UX2	0.550%	2,000,000.00	12/1/2024		2.646	9/8/2020	3,666.67	2,000,000.00	0	0.550	1,879,700.00
LUBUTL 1.926 2-15-24	549233BW3	1.926%	1,000,000.00	2/15/2024		1.844	9/15/2020	2,461.00	1,025,513.51	0	0.550	988,650.00
RKWSCD 0.00 2-15-23	774286AQ1	0.000%	1,175,000.00	2/15/2023		0.879	9/17/2020	0.00	1,168,209.97	0	0.664	1,153,109.75
RKWSCD 0.00 2-15-24	774286AR9	0.000%	2,015,000.00	2/15/2024		1.878	9/17/2020	0.00	1,982,661.52	0	0.869	1,914,310.45
RKWSCD 0.00 2-15-25	774286AS7	0.000%	1,000,000.00	2/15/2025		2.880	9/17/2020	0.00	972,753.71	0	0.969	918,210.00
ARS 2.0 7-1-24	041042L75	2.000%	1,070,000.00	7/1/2024		2.202	9/30/2020	5,350.00	1,104,538.79	0	0.550	1,051,264.30
LAN 0.3 9-1-24	516360LW2	0.300%	2,180,000.00	9/1/2024		2.409	10/1/2020	545.00	2,169,572.36	0	0.500	2,054,126.80
YORSCD 1.0 3-1-23	986525ZD8	1.000%	1,570,000.00	3/1/2023		0.914	10/1/2020	1,308.33	1,578,593.59	0	0.400	1,553,986.00
RENWTR 0.4 1-1-24	75972ECJ2	0.400%	5,430,000.00	1/1/2024		1.744	10/6/2020	5,430.00	5,420,569.42	0	0.500	5,232,076.50
FLSEDU 0.55 6-1-25	34153QUJ6	0.550%	10,000,000.00	6/1/2025		3.138	10/23/2020	18,333.34	9,968,778.32	0	0.650	9,316,800.00
HIS 0.802 10-1-24	419792ZK5	0.802%	1,000,000.00	10/1/2024		2.473	10/29/2020	4,010.00	1,000,000.00	0	0.802	952,710.00
HIS 0.852 10-1-25	419792ZL3	0.852%	1,000,000.00	10/1/2025		3.444	10/29/2020	4,260.00	1,000,000.00	0	0.852	934,520.00
TIGWTR 2.0 8-1-24	88675ABR6	2.000%	1,000,000.00	8/1/2024		2.285	11/3/2020	3,333.33	1,027,553.79	0	0.800	981,850.00
HUN 2.0 9-1-25	447025S73	2.000%	2,000,000.00	9/1/2025		3.317	11/3/2020	3,333.33	2,083,784.61	0	0.750	1,951,040.00
HUN 2.0 9-1-24	447025S65	2.000%	5,000,000.00	9/1/2024		2.369	11/3/2020	8,333.33	5,167,133.24	0	0.600	4,920,250.00
CHA 2.0 10-01-24	159808PP3	2.000%	1,250,000.00	10/1/2024		2.431	11/4/2020	12,500.00	1,296,405.74	0	0.500	1,226,362.50
CHA 2.0 10-01-24	159808PP3	2.000%	1,255,000.00	10/1/2024		2.431	11/4/2020	12,550.00	1,301,591.35	0	0.500	1,231,267.95
CHA 2.0 10-01-25	159808PQ1	2.000%	1,410,000.00	10/1/2025		3.371	11/4/2020	14,100.00	1,475,511.54	0	0.650	1,369,251.00
RCNSCD 3.0 2-15-25	7632614Z4	3.000%	2,000,000.00	2/15/2025		2.768	11/10/2020	7,666.67	2,127,007.30	0	0.751	2,015,000.00
RUT 0.58 4-1-24	783244KM7	0.580%	4,620,000.00	4/1/2024		1.988	11/12/2020	13,398.00	4,620,000.00	0	0.580	4,432,751.40
LEWSCD 0.759 8-15-25	52882PEX2	0.759%	1,000,000.00	8/15/2025		3.333	11/17/2020	969.83	1,000,000.00	0	0.759	935,770.00
CLESCD 5.0 2-15-24	184541DC1	5.000%	2,000,000.00	2/15/2024		1.803	11/17/2020	12,777.78	2,153,802.88	0	0.834	2,082,020.00
CLESCD 5.0 2-15-23	184541DB3	5.000%	1,000,000.00	2/15/2023		0.860	11/17/2020	6,388.89	1,038,046.46	0	0.614	1,024,370.00
CLESCD (SER B) 5.0	184541DD9	5.000%	1,500,000.00	2/15/2025		2.707	11/17/2020	9,583.33	1,672,456.66	0	0.914	1,587,330.00
CLESCD (SER A) 5.0 2	184541CS7	5.000%	1,250,000.00	2/15/2025		2.707	11/17/2020	7,986.11	1,397,972.38	0	0.804	1,326,312.50
KNO 1.0 6-01-25	499513FG9	1.000%	6,500,000.00	6/1/2025		3.115	11/20/2020	21,666.67	6,560,700.70	0	0.700	6,147,375.00
KNO 0.55 6-01-24	499513FF1	0.550%	3,500,000.00	6/1/2024		2.153	11/20/2020	6,416.67	3,500,000.00	0	0.550	3,349,255.00
BALGEN 0.845 7-1-25	059231X39	0.845%	1,360,000.00	7/1/2025		3.206	12/2/2020	2,873.00	1,360,000.00	0	0.845	1,272,633.60
MOSENV 0.453 1-1-23	60636UJN0	0.453%	1,000,000.00	1/1/2023		0.749	12/3/2020	1,132.50	1,000,000.00	0	0.453	992,370.00
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,965,000.00	1/15/2025		2.717	12/3/2020	12,518.89	3,079,197.91	0	0.600	2,896,656.75
LANSCD 2.0 1-15-25	514014SH3	2.000%	2,960,000.00	1/15/2025		2.717	12/3/2020	12,497.78	3,074,005.32	0	0.600	2,891,772.00
ENEPWR 2.953 7-1-22	29270CYQ2	2.953%	1,500,000.00	7/1/2022		0.252	12/23/2020	11,073.75	1,509,825.59	0	0.350	1,508,220.00
MSS 3.546 11-1-24	605581LK1	3.546%	5,280,000.00	11/1/2024		2.462	12/23/2020	78,012.00	5,699,716.39	0	0.440	5,385,916.80
TXS 4.123 4-1-25	882722VM0	4.123%	3,335,000.00	4/1/2025		2.812	2/5/2021	68,751.03	3,691,543.83	0	0.524	3,468,833.55
MSLSCD 0.00 2-15-23	572682RT1	0.000%	1,000,000.00	2/15/2023		0.879	2/11/2021	0.00	996,383.30	0	0.413	982,210.00
MSLSCD 0.00 2-15-25	572682RV6	0.000%	1,000,000.00	2/15/2025		2.880	2/11/2021	0.00	975,340.85	0	0.873	919,500.00
JERDEV 1.50 5-26-22	476637AM5	1.500%	5,000,000.00	5/26/2022		0.153	5/26/2021	63,541.67	5,009,169.67	0	0.320	5,005,450.00
WCCSCD 0.938 8-1-25	9523474V1	0.938%	3,625,000.00	8/1/2025		3.285	6/17/2021	5,667.08	3,645,183.02	0	0.768	3,400,322.50
SMTSCD 3.22 9-1-24	799017KY3	3.220%	1,000,000.00	9/1/2024		2.342	8/5/2021	2,683.33	1,065,159.08	0	0.499	1,012,510.00
FLSPOL 2.0 1-15-23	343246EL4	2.000%	1,000,000.00	1/15/2023		0.784	9/2/2021	4,222.22	1,014,059.00	0	0.220	1,001,810.00
COLWTR 1.932 2-1-23	198504ZZ8	1.932%	1,500,000.00	2/1/2023		0.829	10/8/2021	4,830.00	1,520,362.42	0	0.300	1,501,440.00
HIDUTL 4.0 9-1-23	429335LP5	4.000%	1,000,000.00	9/1/2023		1.393	10/14/2021	3,333.33	1,051,284.38	0	0.366	1,023,510.00
TXS 2.515 10-1-22	8827237L7	2.515%	1,500,000.00	10/1/2022		0.497	10/14/2021	18,862.50	1,517,765.44	0	0.150	1,510,260.00
BRE 1.0 11-10-22	107727WA3	1.000%	3,390,000.00	11/10/2022		0.606	11/10/2021	13,277.50	3,406,536.93	0	0.200	3,383,457.30
METPOL 1.982 4-1-24	59164GEM0	1.982%	5,000,000.00	4/1/2024		1.954	3/14/2022	49,550.00	5,003,077.34	0	1.950	4,932,200.00
<b>Subtotal Municipal Bonds</b>		<b>2.115%</b>	<b>301,200,000.00</b>	<b>2/2/2024</b>		<b>1.812</b>		<b>1,582,332.34</b>	<b>305,842,857.78</b>		<b>1.198</b>	<b>297,436,496.55</b>
<b>Money Market Mutual Funds</b>												
CHASE MONEY MARKET F		0.010%	0.00	4/1/2022		0.000	2/1/2008	0.00	0.00	0	0.010	0.00
TexStar960 Cash Rese		0.089%	271,849,987.47	4/1/2022		0.003	7/31/2019	0.00	271,849,987.47	0	0.089	271,849,987.47
<b>Subtotal Money Market Mutual Funds</b>		<b>0.089%</b>	<b>271,849,987.47</b>	<b>4/1/2022</b>		<b>0.003</b>		<b>0.00</b>	<b>271,849,987.47</b>		<b>0.089</b>	<b>271,849,987.47</b>
<b>TOTAL FUND 9900</b>		<b>1.219%</b>	<b>5,691,872,514.03</b>	<b>9/16/2023</b>		<b>1.421</b>		<b>18,276,046.82</b>	<b>5,721,639,460.22</b>		<b>0.772</b>	<b>5,606,898,252.48</b>

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

Description	CUSIP	Coupon	Par Value	Maturity Date	Call Date	Mod DTW	Purchase Date	Accrued Interest	Book Value	YTC	Current Yield	Market Value
<b>Municipal Bonds</b>												
MDS 5.0 3-15-23 TE P	574193NE4	5.000%	1,310,000.00	3/15/2023		0.944	3/18/2020	2,911.11	1,356,913.56	0	1.180	1,351,841.40

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

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

**INVESTMENT BY SECTOR AND MATURITY - HOUSING DEPARTMENT SECTION 108 FUND 9902**  
AS OF March 31, 2022

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