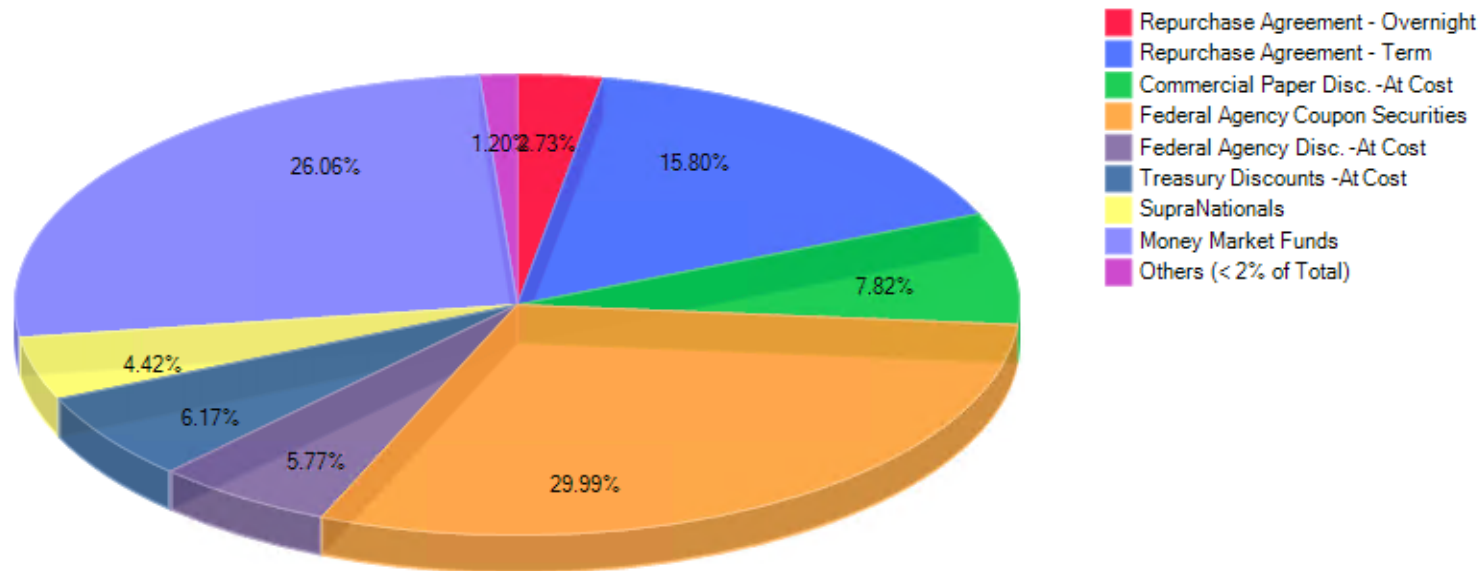


State of Maryland Portfolio As of 2/28/22

Investment by Type	Par Value	Market Value	Book Value
Repurchase Agreement - Overnight	410,459,000	410,459,000	410,459,000
Repurchase Agreement - Term	2,368,462,222	2,368,462,222	2,368,462,222
SupraNational Discounts	45,000,000	44,959,886	44,959,886
Commercial Paper Disc. -At Cost	1,175,000,000	1,173,225,368	1,173,225,368
Federal Agency Coupon Securities	4,501,120,000	4,494,304,552	4,494,762,744
Federal Agency Disc. -At Cost	867,000,000	865,196,181	865,196,181
Treasury Coupon Securities	134,706,000	133,549,155	133,609,081
Treasury Discounts -At Cost	925,000,000	924,806,590	924,806,590
SupraNationals	662,759,000	663,782,888	663,503,659
Totals:	\$ 14,997,186,293	\$ 14,986,425,917	\$ 14,986,664,806

Total Book Value by Investment Type



* Units = Thousands



General Fund Portfolio Management
Portfolio Management
Portfolio Summary
February 28, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Repurchase Agreement - Overnight	681,115,000.00	681,115,000.00	681,115,000.00	4.64	1	0	0.064	0.065
Repurchase Agreement - Term	1,950,000,000.00	1,950,000,000.00	1,950,000,000.00	13.29	65	32	0.123	0.125
SupraNational Discounts	45,000,000.00	44,959,886.94	44,959,886.94	0.31	92	77	0.342	0.346
Commercial Paper Disc. -At Cost	1,125,000,000.00	1,123,225,465.30	1,123,225,465.30	7.66	235	126	0.234	0.237
Federal Agency Coupon Securities	4,428,309,000.00	4,424,760,850.77	4,424,760,850.77	30.16	1,745	1,528	1.084	1.099
Federal Agency Disc. -At Cost	867,000,000.00	865,196,181.28	865,196,181.28	5.90	173	142	0.362	0.367
Treasury Coupon Securities	125,000,000.00	124,094,604.87	124,094,604.87	0.85	1,669	1,616	1.361	1.380
Treasury Discounts -At Cost	925,000,000.00	924,806,590.50	924,806,590.50	6.30	65	32	0.115	0.116
SupraNationals	662,759,000.00	664,179,587.93	664,179,587.93	4.53	1,280	1,197	0.933	0.946
Money Market Funds	3,869,715,111.64	3,869,715,111.64	3,869,715,111.64	26.37	1	1	0.013	0.013
	14,678,898,111.64	14,672,053,279.23	14,672,053,279.23	100.00%	640	553	0.451	0.457

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	5,516,792.21	33,253,856.87
Average Daily Balance	16,336,484,525.32	
Effective Rate of Return	0.44%	

Keith Morris, Chief Investment Officer



General Fund Portfolio Management
Portfolio Management
Portfolio Details - Investments
February 28, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Repurchase Agreement - Overnight												
022822ONRPAPSEC	22234	Amherst Pierpont		02/28/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.060	0.060	0.061	0	03/01/2022
022822ONRPDAIWA	22235	Daiwa		02/28/2022	206,115,000.00	206,115,000.00	206,115,000.00	0.060	0.060	0.061	0	03/01/2022
022822ONRPSSTR	22236	South Street Securities		02/28/2022	275,000,000.00	275,000,000.00	275,000,000.00	0.070	0.070	0.071	0	03/01/2022
Subtotal and Average			387,147,535.71		681,115,000.00	681,115,000.00	681,115,000.00	0.064	0.065	0		
Repurchase Agreement - Term												
010722TRPAPSEC	22081	Amherst Pierpont		01/07/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.120	0.120	0.122	30	03/31/2022
013122TRPAPSEC	22154	Amherst Pierpont		01/31/2022	250,000,000.00	250,000,000.00	250,000,000.00	0.130	0.130	0.132	31	04/01/2022
020122TRPAPSEC	22159	Amherst Pierpont		02/01/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.130	0.130	0.132	31	04/01/2022
022822TRPAPSEC	22233	Amherst Pierpont		02/28/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.250	0.250	0.253	59	04/29/2022
011122TRPDAIW	22093	Daiwa		01/11/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.080	0.080	0.081	30	03/31/2022
020222TRPDAIW1	22165	Daiwa		02/02/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.100	0.100	0.101	24	03/25/2022
020222TRPDAIW2	22167	Daiwa		02/02/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.100	0.100	0.101	24	03/25/2022
020322TRPDAIW	22170	Daiwa		02/03/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.100	0.100	0.101	24	03/25/2022
010622TRPSSTR2	22076	South Street Securities		01/06/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.080	0.080	0.081	30	03/31/2022
010722TRPSSTR	22082	South Street Securities		01/07/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.080	0.080	0.081	30	03/31/2022
012022TRPSSTR	22118	South Street Securities		01/20/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.110	0.110	0.112	30	03/31/2022
020322TRPSSTR	22171	South Street Securities		02/03/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.100	0.100	0.101	24	03/25/2022
020422TRPSSTR	22176	South Street Securities		02/04/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.100	0.100	0.101	24	03/25/2022
021522TRPSSTR	22203	South Street Securities		02/15/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.250	0.250	0.253	59	04/29/2022
Subtotal and Average			3,601,785,714.29		1,950,000,000.00	1,950,000,000.00	1,950,000,000.00	0.123	0.125	0.125	32	
SupraNational Discounts												
45818LWD8	22188	Inter American Dev Bank		02/09/2022	20,000,000.00	19,990,344.44	19,990,344.44	0.220	0.223	0.226	59	04/29/2022
45818LXM7	22215	Inter American Dev Bank		02/18/2022	25,000,000.00	24,969,542.50	24,969,542.50	0.430	0.436	0.443	91	05/31/2022
Subtotal and Average			49,085,697.25		45,000,000.00	44,959,886.94	44,959,886.94	0.342	0.346	0.346	77	
Commercial Paper Disc. -At Cost												
00850VHS4	21935	Agricultural Bank		11/30/2021	100,000,000.00	99,701,111.00	99,701,111.00	0.400	0.406	0.412	178	08/26/2022
0347M3CR3	22177	Anglesa		02/04/2022	50,000,000.00	49,989,791.50	49,989,791.50	0.150	0.150	0.152	24	03/25/2022
06742XTZ0	21809	Barclays		10/04/2021	100,000,000.00	99,791,750.00	99,791,750.00	0.210	0.213	0.216	209	09/26/2022
06742XVZ7	21874	Barclays		11/05/2021	100,000,000.00	99,760,889.00	99,760,889.00	0.320	0.324	0.329	153	08/01/2022
16536JDV6	22223	CHESAM FINANCE		02/24/2022	50,000,000.00	49,966,222.22	49,966,222.22	0.380	0.380	0.386	59	04/29/2022
2254EBEX5	21747	Credit Suisse		09/03/2021	100,000,000.00	99,872,500.00	99,872,500.00	0.170	0.172	0.174	91	05/31/2022
38150UJP7	21802	GOLDMAN SACHS INTL CP		10/01/2021	100,000,000.00	99,771,917.00	99,771,917.00	0.230	0.234	0.237	206	09/23/2022
5006E1DE1	21759	Korea Development Bank		09/14/2021	50,000,000.00	49,961,722.22	49,961,722.22	0.130	0.131	0.133	44	04/14/2022

General Fund Portfolio Management
Portfolio Management
Portfolio Details - Investments
February 28, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Commercial Paper Disc. -At Cost												
50000ECW2	22113	Koch Industires		01/19/2022	100,000,000.00	99,970,833.00	99,970,833.00	0.150	0.150	0.152	29	03/30/2022
59157UCV0	22192	Metropolitan Life Ins		02/10/2022	25,000,000.00	24,995,756.94	24,995,756.94		0.130	0.132	28	03/29/2022
78015DJL5	21782	Royal Bank of Canada		09/23/2021	100,000,000.00	99,819,000.00	99,819,000.00	0.180	0.183	0.185	203	09/20/2022
85324UKC6	21839	Standard Chartered Bank		10/21/2021	100,000,000.00	99,739,583.53	99,739,583.53	0.263	0.268	0.271	225	10/12/2022
82938CDS4	21849	SINOPEC AMERICA		10/27/2021	50,000,000.00	49,912,000.00	49,912,000.00	0.350	0.351	0.356	56	04/26/2022
89119BCX2	22111	Toronto Dominion Sec		01/19/2022	100,000,000.00	99,972,388.89	99,972,388.89	0.140	0.140	0.142	30	03/31/2022
Subtotal and Average			1,484,824,662.82		1,125,000,000.00	1,123,225,465.30	1,123,225,465.30		0.234	0.237	126	
Federal Agency Coupon Securities												
31422XJE3	21595	Federal Agricultural Mtg Corp		07/21/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.080	1.065	1.080	1,603	07/21/2026
31422XML3	21748	Federal Agricultural Mtg Corp		09/08/2021	30,000,000.00	29,968,325.00	29,968,325.00	0.600	0.622	0.630	1,287	09/08/2025
31422XMR0	21757	Federal Agricultural Mtg Corp		10/05/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.000	0.986	1.000	1,679	10/05/2026
31422XNL2	21796	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	25,000,000.00	25,000,000.00	1.200	1.184	1.200	1,707	11/02/2026
31422XNL2	21797	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	25,000,000.00	25,000,000.00	1.200	1.184	1.200	1,707	11/02/2026
31422XNL2	21798	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	25,000,000.00	25,000,000.00	1.200	1.184	1.200	1,707	11/02/2026
31422XNL2	21799	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	25,000,000.00	25,000,000.00	1.200	1.184	1.200	1,707	11/02/2026
31422XPE6	21832	Federal Agricultural Mtg Corp		11/23/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.300	1.282	1.300	1,728	11/23/2026
31422XPT3	21871	Federal Agricultural Mtg Corp		12/15/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.400	1.381	1.400	1,750	12/15/2026
31422XPW6	21875	Federal Agricultural Mtg Corp		11/24/2021	50,000,000.00	50,000,000.00	50,000,000.00	0.720	0.710	0.720	999	11/24/2024
31422XRB0	21953	Federal Agricultural Mtg Corp		01/12/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.550	1.529	1.550	1,778	01/12/2027
31422XSJ2	22037	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.450	1.430	1.450	1,770	01/04/2027
31422XSJ2	22038	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.450	1.430	1.450	1,770	01/04/2027
31422XSP8	22057	Federal Agricultural Mtg Corp		01/10/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.640	0.631	0.640	500	07/14/2023
31422XSR4	22061	Federal Agricultural Mtg Corp		01/18/2022	30,000,000.00	30,009,450.00	30,009,450.00	0.810	0.799	0.810	688	01/18/2024
31422XSX1	22085	Federal Agricultural Mtg Corp		01/27/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.650	1.608	1.631	1,793	01/27/2027
31422XSZ6	22097	Federal Agricultural Mtg Corp		01/26/2022	25,000,000.00	25,000,000.00	25,000,000.00	1.070	1.056	1.070	787	04/26/2024
3133ENLA6	22089	Federal Farm Credit Bank		01/14/2022	25,000,000.00	24,997,935.19	24,997,935.19	0.370	0.378	0.383	227	10/14/2022
3133ENLD0	22096	Federal Farm Credit Bank		01/26/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.530	1.509	1.530	1,427	01/26/2026
3133ENPG9	22196	Federal Farm Credit Bank		02/15/2022	25,000,000.00	24,934,239.81	24,934,239.81	1.750	1.817	1.842	1,081	02/14/2025
3130ALCG7	21355	Federal Home Loan Bank		03/09/2021	100,000,000.00	100,000,000.00	100,000,000.00	0.670	0.661	0.670	1,469	03/09/2026
3130ALCU6	21364	Federal Home Loan Bank		02/25/2021	100,000,000.00	100,000,000.00	100,000,000.00	0.700	0.690	0.700	1,457	02/25/2026
3130ALE59	21365	Federal Home Loan Bank		03/16/2021	100,000,000.00	100,000,000.00	100,000,000.00	0.800	0.789	0.800	1,476	03/16/2026
3130ALGJ7	21373	Federal Home Loan Bank		03/23/2021	97,500,000.00	97,500,000.00	97,500,000.00	1.000	0.986	1.000	1,483	03/23/2026
3130AMK35	21523	Federal Home Loan Bank		05/26/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.060	1.045	1.060	1,547	05/26/2026
3130AMKD3	21525	Federal Home Loan Bank		05/26/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.060	1.045	1.060	1,547	05/26/2026
3130AN3S7	21612	Federal Home Loan Bank		06/30/2021	150,000,000.00	150,000,000.00	150,000,000.00	1.100	1.085	1.100	1,584	07/02/2026

General Fund Portfolio Management
Portfolio Management
Portfolio Details - Investments
February 28, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3130AN3S7	21613	Federal Home Loan Bank		06/30/2021	150,000,000.00	150,000,000.00	150,000,000.00	1.100	1.085	1.100	1,584	07/02/2026
3130ANDB3	21643	Federal Home Loan Bank		08/13/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.110	1.095	1.110	1,626	08/13/2026
3130ANLJ7	21681	Federal Home Loan Bank		09/08/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.100	1.085	1.100	1,652	09/08/2026
3130ANMC1	21687	Federal Home Loan Bank		09/14/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.150	1.134	1.150	1,658	09/14/2026
3130ANMX5	21688	Federal Home Loan Bank		09/21/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.150	1.134	1.150	1,665	09/21/2026
3130ANNV8	21691	Federal Home Loan Bank		09/15/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.200	1.184	1.200	1,659	09/15/2026
3130ANTC4	21711	Federal Home Loan Bank		09/28/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.100	1.085	1.100	1,672	09/28/2026
3130ANTZ3	21712	Federal Home Loan Bank		09/28/2021	50,000,000.00	50,015,000.00	50,015,000.00	0.900	0.888	0.900	1,660	09/16/2026
3130ANTZ3	21713	Federal Home Loan Bank		09/28/2021	50,000,000.00	50,015,000.00	50,015,000.00	0.900	0.888	0.900	1,660	09/16/2026
3130ANV98	21729	Federal Home Loan Bank		09/22/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.115	1.100	1.115	1,666	09/22/2026
3130ANV98	21730	Federal Home Loan Bank		09/22/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.115	1.100	1.115	1,666	09/22/2026
3130ANV98	21731	Federal Home Loan Bank		09/22/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.115	1.100	1.115	1,666	09/22/2026
3130ANXH8	21749	Federal Home Loan Bank		10/15/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.150	1.134	1.150	1,689	10/15/2026
3130AP4H5	21773	Federal Home Loan Bank		10/26/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.150	1.134	1.150	1,700	10/26/2026
3130AP5J0	21775	Federal Home Loan Bank		10/22/2021	60,000,000.00	60,000,000.00	60,000,000.00	1.170	1.154	1.170	1,696	10/22/2026
3130AP5J0	21776	Federal Home Loan Bank		10/22/2021	60,000,000.00	60,000,000.00	60,000,000.00	1.170	1.154	1.170	1,696	10/22/2026
3130APAT2	21787	Federal Home Loan Bank		11/03/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.200	1.184	1.200	1,708	11/03/2026
3130APE68	21800	Federal Home Loan Bank		11/10/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.300	1.282	1.300	1,715	11/10/2026
3130APJR7	21831	Federal Home Loan Bank		11/24/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.325	1.307	1.325	1,729	11/24/2026
3130APLZ6	21838	Federal Home Loan Bank		12/03/2021	100,000,000.00	100,176,000.00	100,176,000.00	1.440	1.420	1.440	1,738	12/03/2026
3130APHZ1	21843	Federal Home Loan Bank		11/17/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.310	1.292	1.310	1,722	11/17/2026
3130APRG2	21862	Federal Home Loan Bank		12/10/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.600	1.578	1.600	1,745	12/10/2026
3130APSF3	21892	Federal Home Loan Bank		12/14/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.670	1.647	1.670	1,749	12/14/2026
3130APZT5	21917	Federal Home Loan Bank		12/28/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.710	1.687	1.710	1,763	12/28/2026
3130AQ2K8	21921	Federal Home Loan Bank		01/04/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.750	1.726	1.750	1,770	01/04/2027
3130AQ7J6	21948	Federal Home Loan Bank		12/29/2021	50,000,000.00	50,000,000.00	50,000,000.00	0.650	0.641	0.650	577	09/29/2023
3130AQBS1	21963	Federal Home Loan Bank		01/14/2022	50,000,000.00	50,000,000.00	50,000,000.00	1.800	1.775	1.800	1,780	01/14/2027
3134GBLJ9	18505	Federal Home Loan Mtg Corp		05/17/2017	50,000,000.00	50,000,000.00	50,000,000.00	2.000	1.973	2.000	77	05/17/2022
3134GWX92	21091	Federal Home Loan Mtg Corp		09/30/2020	100,000,000.00	100,000,000.00	100,000,000.00	0.550	0.542	0.550	1,309	09/30/2025
3134GWZG4	21108	Federal Home Loan Mtg Corp		10/20/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.600	0.592	0.600	1,329	10/20/2025
3134GW6U5	21145	Federal Home Loan Mtg Corp		11/19/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.625	0.616	0.625	1,359	11/19/2025
3134GXCT9	21180	Federal Home Loan Mtg Corp		12/16/2020	100,000,000.00	100,000,000.00	100,000,000.00	0.635	0.626	0.635	1,386	12/16/2025
3134GXFL3	21197	Federal Home Loan Mtg Corp		12/23/2020	100,000,000.00	100,000,000.00	100,000,000.00	0.645	0.636	0.645	1,393	12/23/2025
3134GXFA7	21199	Federal Home Loan Mtg Corp		11/30/2020	56,009,000.00	56,009,000.00	56,009,000.00	0.650	0.641	0.650	1,366	11/26/2025
3134GXHL1	21221	Federal Home Loan Mtg Corp		12/30/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.690	0.690	0.700	1,400	12/30/2025
3134GW4C7	22067	Federal Home Loan Mtg Corp		01/06/2022	50,000,000.00	48,580,756.79	48,580,756.79	0.800	1.448	1.468	1,701	10/27/2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3134GWZV1	22101	Federal Home Loan Mtg Corp		01/13/2022	50,000,000.00	48,694,176.97	48,694,176.97	0.650	1.410	1.430	1,331	10/22/2025
3134GWZV1	22142	Federal Home Loan Mtg Corp		01/27/2022	19,800,000.00	19,154,234.83	19,154,234.83	0.650	1.603	1.625	1,331	10/22/2025
3135GA6E6	21222	Federal National Mtg Assn		12/23/2020	100,000,000.00	100,000,000.00	100,000,000.00	0.670	0.661	0.670	1,393	12/23/2025
3135G06G3	21962	Federal National Mtg Assn		12/08/2021	50,000,000.00	49,706,732.18	49,706,732.18	0.500	0.664	0.673	1,347	11/07/2025
Subtotal and Average			4,412,251,293.26		4,428,309,000.00	4,424,760,850.77	4,424,760,850.77		1.084	1.099	1,528	
Federal Agency Disc. -At Cost												
31315LUY2	22155	Federal Agricultural Mtg Corp		01/31/2022	50,000,000.00	49,988,118.06	49,988,118.06	0.145	0.147	0.149	30	03/31/2022
31315LWD6	22225	Federal Agricultural Mtg Corp		02/24/2022	50,000,000.00	49,980,000.00	49,980,000.00	0.225	0.228	0.231	59	04/29/2022
31315LXM5	22228	Federal Agricultural Mtg Corp		02/25/2022	35,000,000.00	34,965,826.39	34,965,826.39	0.370	0.376	0.381	91	05/31/2022
313313ZA9	22000	Federal Farm Credit Bank		12/16/2021	28,000,000.00	27,979,476.00	27,979,476.00	0.130	0.132	0.134	128	07/07/2022
313313C89	22053	Federal Farm Credit Bank		01/03/2022	48,000,000.00	47,929,160.00	47,929,160.00	0.230	0.233	0.237	174	08/22/2022
313313D70	22054	Federal Farm Credit Bank		01/03/2022	50,000,000.00	49,920,666.67	49,920,666.67	0.240	0.244	0.247	181	08/29/2022
313313WZ7	22086	Federal Farm Credit Bank		01/10/2022	40,000,000.00	39,978,500.00	39,978,500.00	0.150	0.152	0.154	79	05/19/2022
313313E20	22114	Federal Farm Credit Bank		01/19/2022	50,000,000.00	49,868,750.00	49,868,750.00	0.420	0.427	0.433	184	09/01/2022
313313E79	22139	Federal Farm Credit Bank		01/26/2022	45,000,000.00	44,877,350.00	44,877,350.00	0.440	0.447	0.453	189	09/06/2022
313313F78	22162	Federal Farm Credit Bank		02/01/2022	50,000,000.00	49,843,750.00	49,843,750.00	0.500	0.508	0.515	197	09/14/2022
313313L48	22181	Federal Farm Credit Bank		02/07/2022	46,000,000.00	45,764,480.00	45,764,480.00	0.720	0.733	0.743	234	10/21/2022
313313C22	22182	Federal Farm Credit Bank		02/07/2022	50,000,000.00	49,846,944.44	49,846,944.44	0.580	0.590	0.598	168	08/16/2022
313313G44	22206	Federal Farm Credit Bank		02/16/2022	35,000,000.00	34,822,326.39	34,822,326.39	0.850	0.866	0.878	202	09/19/2022
313385U20A	22122	Federal Home Loan Bank		01/21/2022	100,000,000.00	99,488,194.44	99,488,194.44	0.550	0.560	0.568	296	12/22/2022
313385UY0-NEW	22199	Federal Home Loan Bank		02/14/2022	40,000,000.00	39,992,500.00	39,992,500.00	0.150	0.152	0.154	30	03/31/2022
313385WD4	22212	Federal Home Loan Bank		02/22/2022	50,000,000.00	49,974,791.67	49,974,791.67	0.275	0.279	0.283	59	04/29/2022
313397VF5	22136	Federal Home Loan Mtg Corp		01/26/2022	50,000,000.00	49,987,673.61	49,987,673.61	0.125	0.127	0.129	37	04/07/2022
313397VF5	22137	Federal Home Loan Mtg Corp		01/26/2022	50,000,000.00	49,987,673.61	49,987,673.61	0.125	0.127	0.129	37	04/07/2022
Subtotal and Average			698,978,452.68		867,000,000.00	865,196,181.28	865,196,181.28		0.362	0.367	142	
Treasury Coupon Securities												
91282CDQ1	22068	U.S. Treasury		01/06/2022	25,000,000.00	24,830,599.30	24,830,599.30	1.250	1.381	1.400	1,766	12/31/2026
91282CDQ1	22070	U.S. Treasury		01/06/2022	25,000,000.00	24,829,875.92	24,829,875.92	1.250	1.381	1.401	1,766	12/31/2026
91282CDQ1	22071	U.S. Treasury		01/06/2022	25,000,000.00	24,806,186.18	24,806,186.18	1.250	1.402	1.421	1,766	12/31/2026
91282CDQ1	22072	U.S. Treasury		01/07/2022	25,000,000.00	24,755,742.17	24,755,742.17	1.250	1.445	1.465	1,766	12/31/2026
91282CDN8	22091	U.S. Treasury		01/12/2022	25,000,000.00	24,872,201.30	24,872,201.30	1.000	1.198	1.215	1,020	12/15/2024
Subtotal and Average			124,086,549.66		125,000,000.00	124,094,604.87	124,094,604.87		1.361	1.380	1,616	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Treasury Discounts -At Cost												
912796F38	22117	U.S. Treasury		01/20/2022	150,000,000.00	149,980,312.50	149,980,312.50	0.075	0.076	0.077	23	03/24/2022
912796N47	22132	U.S. Treasury		01/25/2022	100,000,000.00	99,977,000.00	99,977,000.00	0.115	0.117	0.118	37	04/07/2022
912796S91	22144	U.S. Treasury		01/27/2022	175,000,000.00	174,979,000.00	174,979,000.00	0.080	0.081	0.082	21	03/22/2022
912796N47	22145	U.S. Treasury		01/27/2022	200,000,000.00	199,955,278.00	199,955,278.00	0.115	0.117	0.118	37	04/07/2022
912796N39	22146	U.S. Treasury		01/27/2022	200,000,000.00	199,965,000.00	199,965,000.00	0.100	0.101	0.103	30	03/31/2022
912796P37	22202	U.S. Treasury		02/15/2022	100,000,000.00	99,950,000.00	99,950,000.00	0.250	0.254	0.257	58	04/28/2022
Subtotal and Average			974,824,590.50		925,000,000.00	924,806,590.50	924,806,590.50	0.115	0.116		32	
SupraNationals												
045167ED1	22049	Asian Development Bank		12/31/2021	97,759,000.00	99,028,475.88	99,028,475.88	1.750	0.283	0.287	196	09/13/2022
045167ED1	22090	Asian Development Bank		01/12/2022	25,000,000.00	25,333,033.00	25,333,033.00	1.750	0.329	0.334	196	09/13/2022
00828EEG0	21790	African Development Bank		11/02/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.060	1.045	1.060	1,707	11/02/2026
00828EEJ4	21884	African Development Bank		12/15/2021	100,000,000.00	99,971,266.67	99,971,266.67	1.200	1.190	1.206	1,750	12/15/2026
00828EEJ4	21891	African Development Bank		12/15/2021	40,000,000.00	39,842,924.44	39,842,924.44	1.200	1.267	1.285	1,750	12/15/2026
45818WDK9	21904	Inter American Dev Bank		11/29/2021	50,000,000.00	49,984,068.50	49,984,068.50	0.920	0.919	0.932	1,004	11/29/2024
45906M2Q3	21795	Intl Bk Recon & Develop		10/21/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.150	1.134	1.150	1,695	10/21/2026
45906M2T7	21840	Intl Bk Recon & Develop		11/18/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.070	1.055	1.070	1,327	10/18/2025
45906M2S9	21844	Intl Bk Recon & Develop		11/17/2021	50,000,000.00	50,000,000.00	50,000,000.00	1.230	1.213	1.230	1,722	11/17/2026
45950VQX7	22073	International Finance Corp		01/12/2022	50,000,000.00	50,007,875.00	50,007,875.00	0.810	0.799	0.810	682	01/12/2024
45950VQY5	22074	International Finance Corp		01/13/2022	50,000,000.00	50,011,944.44	50,011,944.44	1.075	1.060	1.075	1,049	01/13/2025
Subtotal and Average			664,253,968.02		662,759,000.00	664,179,587.93	664,179,587.93	0.933	0.946		1,197	
Money Market Funds												
ACADEMY	21571	Academy		07/01/2021	2,119,475,857.31	2,119,475,857.31	2,119,475,857.31		0.000	0.000	1	
FIDELITY	19552	Fidelity Inv		07/01/2021	30,730,051.13	30,730,051.13	30,730,051.13		0.000	0.000	1	
MLGIP	11456	MLGIP		06/01/2021	1,719,509,203.20	1,719,509,203.20	1,719,509,203.20	0.029	0.028	0.029	1	
Subtotal and Average			3,939,246,061.14		3,869,715,111.64	3,869,715,111.64	3,869,715,111.64		0.013	0.013	1	
Total and Average			16,336,484,525.32		14,678,898,111.64	14,672,053,279.23	14,672,053,279.23		0.451	0.457	553	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	16,336,484,525.32		14,678,898,111.64	14,672,053,279.23	14,672,053,279.23		0.451	0.457	553