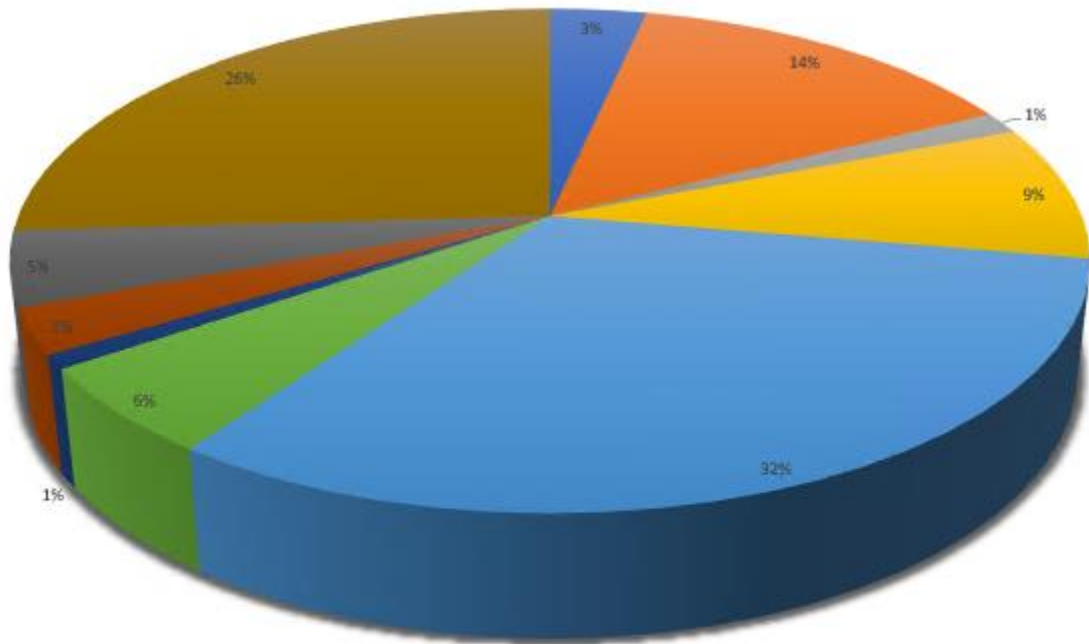


STATE OF MARYLAND INVESTMENT PORTFOLIO AS OF MARCH 31, 2022

Investment Type	Book Value
Repurchase Agreement - Overnight	\$471,705,000.00
Repurchase Agreement - Term	\$1,950,000,000.00
SupraNational Discounts	\$194,846,735.27
Commercial Paper Disc. -At Cost	\$1,197,882,194.77
Federal Agency Coupon Securities	\$4,424,639,624.32
Federal Agency Disc. -At Cost	\$775,215,561.54
Treasury Coupon Securities	\$124,113,102.02
Treasury Discounts -At Cost	\$399,882,278.00
SupraNationals	\$663,362,039.89
Money Market Funds	\$3,569,806,360.83

\$13,771,452,896.64



- Repurchase Agreement - Overnight
- Repurchase Agreement - Term
- SupraNational Discounts
- Commercial Paper Disc. -At Cost
- Federal Agency Coupon Securities
- Federal Agency Disc. -At Cost
- Treasury Coupon Securities
- Treasury Discounts -At Cost
- SupraNationals
- Money Market Funds



**General Fund Portfolio Management
 Portfolio Management
 Portfolio Summary
 March 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Repurchase Agreement - Overnight	471,705,000.00	471,705,000.00	471,705,000.00	3.43	1	0	0.291	0.295
Repurchase Agreement - Term	1,950,000,000.00	1,950,000,000.00	1,950,000,000.00	14.16	66	43	0.315	0.320
SupraNational Discounts	195,000,000.00	194,846,735.27	194,846,735.27	1.41	75	56	0.385	0.390
Commercial Paper Disc. -At Cost	1,200,000,000.00	1,196,614,941.66	1,197,882,194.77	8.70	224	104	0.373	0.378
Federal Agency Coupon Securities	4,428,309,000.00	4,318,360,298.21	4,424,639,624.32	32.13	1,745	1,497	1.089	1.104
Federal Agency Disc. -At Cost	777,000,000.00	775,160,405.55	775,215,561.54	5.63	187	124	0.387	0.392
Treasury Coupon Securities	125,000,000.00	122,390,562.27	124,113,102.02	0.90	1,669	1,585	1.361	1.380
Treasury Discounts -At Cost	400,000,000.00	399,938,000.00	399,882,278.00	2.90	71	11	0.151	0.153
SupraNationals	662,759,000.00	655,699,184.98	663,362,039.89	4.82	1,281	1,167	0.934	0.947
Money Market Funds	3,569,806,360.83	3,569,806,360.83	3,569,806,360.83	25.92	1	1	0.012	0.013
Investments	13,779,579,360.83	13,654,521,488.77	13,771,452,896.64	100.00%	680	575	0.529	0.536

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	6,251,091.69	39,597,327.93
Average Daily Balance	14,644,382,263.79	
Effective Rate of Return	0.50%	

Keith Morris, Chief Investment Officer

General Fund Portfolio Management
Portfolio Management
Portfolio Details - Investments
March 31, 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												
033122ONRPDAIWA	22309	Daiwa		03/31/2022	221,705,000.00	221,705,000.00	221,705,000.00	0.280	0.280	0.284	0	04/01/2022
033122ONRPSSTR	22308	South Street Securities		03/31/2022	250,000,000.00	250,000,000.00	250,000,000.00	0.300	0.300	0.304	0	04/01/2022
Subtotal and Average			469,239,548.39		471,705,000.00	471,705,000.00	471,705,000.00	0.291	0.295	0		
Repurchase Agreement - Term												
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	0	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	0	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	28	04/29/2022
032122TRPAPSEC	22277	Amherst Pierpont		03/21/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.380	0.380	0.385	60	05/31/2022
033022TRPAPSEC	22303	Amherst Pierpont		03/30/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.440	0.440	0.446	60	05/31/2022
032422TRPCANT	22286	Cantor Fitzgerald		03/24/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.400	0.400	0.406	56	05/27/2022
032322TRPDAIWA	22283	Daiwa		03/23/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.440	0.440	0.446	60	05/31/2022
030722TRPICBC1	22249	ICBC Financial Services		03/07/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.026	0.026	0.026	28	04/29/2022
030722TRPICBC2	22250	ICBC Financial Services		03/07/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.310	0.310	0.314	60	05/31/2022
032422TRPICBC	22288	ICBC Financial Services		03/24/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.400	0.400	0.406	60	05/31/2022
033122TRPICBC	22307	ICBC Financial Services		03/31/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.450	0.450	0.456	60	05/31/2022
030822TRPMIZUHO	22253	Mizuho Bank		03/08/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.330	0.330	0.335	60	05/31/2022
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	28	04/29/2022
032522TRPSSTR	22292	South Street Securities		03/25/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.420	0.420	0.426	60	05/31/2022
032822TRPSSTR	22295	South Street Securities		03/28/2022	100,000,000.00	100,000,000.00	100,000,000.00	0.420	0.420	0.426	60	05/31/2022
Subtotal and Average			2,256,451,612.90		1,950,000,000.00	1,950,000,000.00	1,950,000,000.00	0.315	0.320	43		
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	28	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	60	05/31/2022
45818LXM7	22278	Inter American Dev Bank		03/21/2022	50,000,000.00	49,963,515.00	49,963,515.00	0.370	0.370	0.375	60	05/31/2022
45818LXH8	22298	Inter American Dev Bank		03/29/2022	50,000,000.00	49,965,583.33	49,965,583.33	0.420	0.426	0.432	56	05/27/2022
459515XM9	22262	International Finance Corp		03/14/2022	50,000,000.00	49,957,750.00	49,957,750.00	0.390	0.396	0.401	60	05/31/2022
Subtotal and Average			96,531,980.97		195,000,000.00	194,846,735.27	194,846,735.27	0.385	0.390	56		
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	147	08/26/2022
06742XTZ0	21809	Barclays		10/04/2021	100,000,000.00	99,441,700.00	99,791,750.00	0.210	0.213	0.216	178	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	122	08/01/2022
06742XP68	22240	Barclays		03/02/2022	50,000,000.00	49,960,527.78	49,960,527.78	0.490	0.497	0.504	28	04/29/2022
07274MEX9	22248	Bayerische Landesbank		03/07/2022	50,000,000.00	49,917,361.11	49,917,361.11	0.700	0.711	0.721	60	05/31/2022

General Fund Portfolio Management
Portfolio Management
Portfolio Details - Investments
March 31, 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												
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	28	04/29/2022
16536JD53	22291	CHESAM FINANCE		03/25/2022	50,000,000.00	49,994,652.78	49,994,652.78	0.350	0.355	0.360	4	04/05/2022
2254EBEX5	21747	Credit Suisse		09/03/2021	100,000,000.00	99,860,700.00	99,872,500.00	0.170	0.172	0.174	60	05/31/2022
38150UJP7	21802	GOLDMAN SACHS INTL CP		10/01/2021	100,000,000.00	99,460,000.00	99,771,917.00	0.230	0.234	0.237	175	09/23/2022
5006E1DE1	21759	Korea Development Bank		09/14/2021	50,000,000.00	49,985,600.00	49,961,722.22	0.130	0.131	0.133	13	04/14/2022
78015DJL5	21782	Royal Bank of Canada		09/23/2021	100,000,000.00	99,538,700.00	99,819,000.00	0.180	0.183	0.185	172	09/20/2022
79490BEX0	22274	Salisbury Receivable Corp		03/18/2022	25,000,000.00	24,956,319.44	24,956,319.44	0.850	0.863	0.875	60	05/31/2022
79490BEX0	22302	Salisbury Receivable Corp		03/30/2022	50,000,000.00	49,938,000.00	49,938,000.00	0.720	0.731	0.741	60	05/31/2022
85324UKC6	21839	Standard Chartered Bank		10/21/2021	100,000,000.00	99,345,800.00	99,733,000.00	0.270	0.274	0.278	194	10/12/2022
82938CDS4	21849	SINOPEC AMERICA		10/27/2021	50,000,000.00	49,962,150.00	49,912,013.89	0.350	0.355	0.360	25	04/26/2022
82124MEX4	22273	Sheffield Receivables Corp		03/18/2022	25,000,000.00	24,956,319.44	24,956,319.44	0.850	0.863	0.875	60	05/31/2022
82124MEX4	22301	Sheffield Receivables Corp		03/30/2022	50,000,000.00	49,939,722.22	49,939,722.22	0.700	0.711	0.720	60	05/31/2022
891198BEX0	22247	Toronto Dominion Sec		03/07/2022	50,000,000.00	49,929,166.67	49,929,166.67	0.600	0.609	0.618	60	05/31/2022
Subtotal and Average			1,272,207,398.18		1,200,000,000.00	1,196,614,941.66	1,197,882,194.77	0.373	0.378	0.378	104	
Federal Agency Coupon Securities												
31422XJE3	21595	Federal Agricultural Mtg Corp		07/21/2021	100,000,000.00	97,242,000.00	100,000,000.00	1.080	1.065	1.080	1,572	07/21/2026
31422XML3	21748	Federal Agricultural Mtg Corp		09/08/2021	30,000,000.00	28,863,000.00	29,969,075.00	0.600	0.622	0.630	1,256	09/08/2025
31422XMR0	21757	Federal Agricultural Mtg Corp		10/05/2021	50,000,000.00	48,423,150.00	50,000,000.00	1.000	0.986	1.000	1,648	10/05/2026
31422XNL6	21796	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	24,384,250.00	25,000,000.00	1.200	1.184	1.200	1,676	11/02/2026
31422XNL2	21797	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	24,384,250.00	25,000,000.00	1.200	1.184	1.200	1,676	11/02/2026
31422XNL2	21798	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	24,384,250.00	25,000,000.00	1.200	1.184	1.200	1,676	11/02/2026
31422XNL2	21799	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	24,384,250.00	25,000,000.00	1.200	1.184	1.200	1,676	11/02/2026
31422XPE6	21832	Federal Agricultural Mtg Corp		11/23/2021	50,000,000.00	48,868,500.00	50,000,000.00	1.300	1.282	1.300	1,697	11/23/2026
31422XPT3	21871	Federal Agricultural Mtg Corp		12/15/2021	50,000,000.00	49,220,500.00	50,000,000.00	1.400	1.381	1.400	1,719	12/15/2026
31422XPW6	21875	Federal Agricultural Mtg Corp		11/24/2021	50,000,000.00	48,805,500.00	50,000,000.00	0.720	0.710	0.720	968	11/24/2024
31422XRBO	21953	Federal Agricultural Mtg Corp		01/12/2022	50,000,000.00	49,498,500.00	50,000,000.00	1.550	1.529	1.550	1,747	01/12/2027
31422XSJ2	22037	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	49,150,000.00	50,000,000.00	1.450	1.430	1.450	1,739	01/04/2027
31422XSJ2	22038	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	49,150,000.00	50,000,000.00	1.450	1.430	1.450	1,739	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	469	07/14/2023
31422XSR4	22061	Federal Agricultural Mtg Corp		01/18/2022	30,000,000.00	29,692,050.00	30,009,450.00	0.810	0.799	0.810	657	01/18/2024
31422XSX1	22085	Federal Agricultural Mtg Corp		01/27/2022	50,000,000.00	49,295,500.00	50,000,000.00	1.650	1.608	1.631	1,762	01/27/2027
31422XSZ6	22097	Federal Agricultural Mtg Corp		01/26/2022	25,000,000.00	24,788,250.00	25,000,000.00	1.070	1.056	1.070	756	04/26/2024
3133ENLA6	22089	Federal Farm Credit Bank		01/14/2022	25,000,000.00	24,998,212.96	24,998,212.96	0.370	0.378	0.383	196	10/14/2022
3133ENLDO	22096	Federal Farm Credit Bank		01/26/2022	50,000,000.00	49,321,000.00	50,000,000.00	1.530	1.509	1.530	1,396	01/26/2026
3133ENPG9	22196	Federal Farm Credit Bank		02/15/2022	25,000,000.00	25,071,000.00	24,936,095.69	1.750	1.817	1.842	1,050	02/14/2025

General Fund Portfolio Management
Portfolio Management
Portfolio Details - Investments
March 31, 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												
3130ALCG7	21355	Federal Home Loan Bank		03/09/2021	100,000,000.00	96,077,000.00	100,000,000.00	0.670	0.661	0.670	1,438	03/09/2026
3130ALCU6	21364	Federal Home Loan Bank		02/25/2021	100,000,000.00	96,382,000.00	100,000,000.00	0.700	0.690	0.700	1,426	02/25/2026
3130ALE59	21365	Federal Home Loan Bank		03/16/2021	100,000,000.00	96,486,000.00	100,000,000.00	0.800	0.789	0.800	1,445	03/16/2026
3130ALGJ7	21373	Federal Home Loan Bank		03/23/2021	97,500,000.00	94,026,075.00	97,500,000.00	1.000	0.986	1.000	1,452	03/23/2026
3130AMK35	21523	Federal Home Loan Bank		05/26/2021	100,000,000.00	97,299,000.00	100,000,000.00	1.060	1.045	1.060	1,516	05/26/2026
3130AMKD3	21525	Federal Home Loan Bank		05/26/2021	100,000,000.00	97,299,000.00	100,000,000.00	1.060	1.045	1.060	1,516	05/26/2026
3130AN3S7	21612	Federal Home Loan Bank		06/30/2021	150,000,000.00	145,972,500.00	150,000,000.00	1.100	1.085	1.100	1,553	07/02/2026
3130AN3S7	21613	Federal Home Loan Bank		06/30/2021	150,000,000.00	145,972,500.00	150,000,000.00	1.100	1.085	1.100	1,553	07/02/2026
3130ANDB3	21643	Federal Home Loan Bank		08/13/2021	100,000,000.00	97,243,000.00	100,000,000.00	1.110	1.095	1.110	1,595	08/13/2026
3130ANLJ7	21681	Federal Home Loan Bank		09/08/2021	100,000,000.00	97,784,000.00	100,000,000.00	1.100	1.085	1.100	1,621	09/08/2026
3130ANMC1	21687	Federal Home Loan Bank		09/14/2021	100,000,000.00	97,688,000.00	100,000,000.00	1.150	1.134	1.150	1,627	09/14/2026
3130ANMX5	21688	Federal Home Loan Bank		09/21/2021	100,000,000.00	97,830,000.00	100,000,000.00	1.150	1.134	1.150	1,634	09/21/2026
3130ANNV8	21691	Federal Home Loan Bank		09/15/2021	100,000,000.00	97,192,000.00	100,000,000.00	1.200	1.184	1.200	1,628	09/15/2026
3130ANTC4	21711	Federal Home Loan Bank		09/28/2021	50,000,000.00	48,583,000.00	50,000,000.00	1.100	1.085	1.100	1,641	09/28/2026
3130ANTC4	21712	Federal Home Loan Bank		09/28/2021	50,000,000.00	48,583,000.00	50,000,000.00	1.100	1.085	1.100	1,641	09/28/2026
3130ANTC4	21713	Federal Home Loan Bank		09/28/2021	50,000,000.00	48,583,000.00	50,000,000.00	1.100	1.085	1.100	1,641	09/28/2026
3130ANV98	21729	Federal Home Loan Bank		09/22/2021	50,000,000.00	48,808,000.00	50,000,000.00	1.115	1.100	1.115	1,635	09/22/2026
3130ANV98	21730	Federal Home Loan Bank		09/22/2021	50,000,000.00	48,808,000.00	50,000,000.00	1.115	1.100	1.115	1,635	09/22/2026
3130ANV98	21731	Federal Home Loan Bank		09/22/2021	50,000,000.00	48,808,000.00	50,000,000.00	1.115	1.100	1.115	1,635	09/22/2026
3130ANXH8	21749	Federal Home Loan Bank		10/15/2021	50,000,000.00	48,839,000.00	50,000,000.00	1.150	1.134	1.150	1,658	10/15/2026
3130AP4H5	21773	Federal Home Loan Bank		10/26/2021	100,000,000.00	97,560,000.00	100,000,000.00	1.150	1.134	1.150	1,669	10/26/2026
3130AP5J0	21775	Federal Home Loan Bank		10/22/2021	60,000,000.00	58,578,000.00	60,000,000.00	1.170	1.154	1.170	1,665	10/22/2026
3130AP5J0	21776	Federal Home Loan Bank		10/22/2021	60,000,000.00	58,578,000.00	60,000,000.00	1.170	1.154	1.170	1,665	10/22/2026
3130APAT2	21787	Federal Home Loan Bank		11/03/2021	50,000,000.00	48,978,500.00	50,000,000.00	1.200	1.184	1.200	1,677	11/03/2026
3130APE68	21800	Federal Home Loan Bank		11/10/2021	100,000,000.00	97,845,000.00	100,000,000.00	1.300	1.282	1.300	1,684	11/10/2026
3130APJR7	21831	Federal Home Loan Bank		11/24/2021	100,000,000.00	97,941,000.00	100,000,000.00	1.325	1.307	1.325	1,698	11/24/2026
3130APLZ6	21838	Federal Home Loan Bank		12/03/2021	100,000,000.00	100,000,000.00	100,000,000.00	1.440	1.420	1.440	1,707	12/03/2026
3130APHZ1	21843	Federal Home Loan Bank		11/17/2021	100,000,000.00	98,134,000.00	100,000,000.00	1.310	1.292	1.310	1,691	11/17/2026
3130APRG2	21862	Federal Home Loan Bank		12/10/2021	100,000,000.00	98,698,000.00	100,000,000.00	1.600	1.578	1.600	1,714	12/10/2026
3130APSF3	21892	Federal Home Loan Bank		12/14/2021	50,000,000.00	49,497,000.00	50,000,000.00	1.670	1.647	1.670	1,718	12/14/2026
3130APZT5	21917	Federal Home Loan Bank		12/28/2021	50,000,000.00	49,603,000.00	50,000,000.00	1.710	1.687	1.710	1,732	12/28/2026
3130AQ2K8	21921	Federal Home Loan Bank		01/04/2022	50,000,000.00	49,659,000.00	50,000,000.00	1.750	1.726	1.750	1,739	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	546	09/29/2023
3130AQBS1	21963	Federal Home Loan Bank		01/14/2022	50,000,000.00	49,473,500.00	50,000,000.00	1.800	1.775	1.800	1,749	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	46	05/17/2022
3134GWX92	21091	Federal Home Loan Mtg Corp		09/30/2020	100,000,000.00	95,618,000.00	100,000,000.00	0.550	0.542	0.550	1,278	09/30/2025

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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												
3134GWZG4	21108	Federal Home Loan Mtg Corp		10/20/2020	50,000,000.00	48,068,500.00	50,000,000.00	0.600	0.592	0.600	1,298	10/20/2025
3134GW6U5	21145	Federal Home Loan Mtg Corp		11/19/2020	50,000,000.00	48,239,000.00	50,000,000.00	0.625	0.616	0.625	1,328	11/19/2025
3134GXCT9	21180	Federal Home Loan Mtg Corp		12/16/2020	100,000,000.00	96,417,000.00	100,000,000.00	0.635	0.626	0.635	1,355	12/16/2025
3134GXFL3	21197	Federal Home Loan Mtg Corp		12/23/2020	100,000,000.00	96,424,000.00	100,000,000.00	0.645	0.636	0.645	1,362	12/23/2025
3134GXFA7	21199	Federal Home Loan Mtg Corp		11/30/2020	56,009,000.00	53,583,810.30	56,009,000.00	0.650	0.641	0.650	1,335	11/26/2025
3134GXHL1	21221	Federal Home Loan Mtg Corp		12/30/2020	50,000,000.00	48,290,000.00	50,000,000.00		0.690	0.700	1,369	12/30/2025
3134GW4C7	22067	Federal Home Loan Mtg Corp		01/06/2022	50,000,000.00	47,928,166.67	48,607,533.22	0.800	1.448	1.468	1,670	10/27/2026
3134GWZV1	22101	Federal Home Loan Mtg Corp		01/13/2022	50,000,000.00	48,006,125.00	48,726,613.96	0.650	1.410	1.430	1,300	10/22/2025
3134GWZV1	22142	Federal Home Loan Mtg Corp		01/27/2022	19,800,000.00	19,015,430.50	19,169,789.24	0.650	1.603	1.625	1,300	10/22/2025
3135GA6E6	21222	Federal National Mtg Assn		12/23/2020	100,000,000.00	96,270,000.00	100,000,000.00	0.670	0.661	0.670	1,362	12/23/2025
3135G06G3	21962	Federal National Mtg Assn		12/08/2021	50,000,000.00	47,768,027.78	49,713,854.25	0.500	0.664	0.673	1,316	11/07/2025
Subtotal and Average			4,424,600,394.44		4,428,309,000.00	4,318,360,298.21	4,424,639,624.32		1.089	1.104	1,497	
Federal Agency Disc. -At Cost												
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	28	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	60	05/31/2022
313313ZA9	22000	Federal Farm Credit Bank		12/16/2021	28,000,000.00	27,947,360.00	27,979,474.32	0.130	0.132	0.133	97	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	143	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	150	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	48	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	153	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	158	09/06/2022
313313F78	22162	Federal Farm Credit Bank		02/01/2022	50,000,000.00	49,811,000.00	49,843,750.00	0.500	0.508	0.515	166	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	203	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	137	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	171	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	265	12/22/2022
313385WD4	22212	Federal Home Loan Bank		02/22/2022	50,000,000.00	49,984,500.00	49,974,791.67	0.275	0.279	0.283	28	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	6	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	6	04/07/2022
Subtotal and Average			862,293,579.02		777,000,000.00	775,160,405.55	775,215,561.54		0.387	0.392	124	
Treasury Coupon Securities												
91282CDQ1	22068	U.S. Treasury		01/06/2022	25,000,000.00	24,444,679.56	24,833,663.85	1.250	1.381	1.400	1,735	12/31/2026
91282CDQ1	22070	U.S. Treasury		01/06/2022	25,000,000.00	24,444,679.56	24,832,953.16	1.250	1.381	1.401	1,735	12/31/2026
91282CDQ1	22071	U.S. Treasury		01/06/2022	25,000,000.00	24,444,679.56	24,809,679.26	1.250	1.402	1.421	1,735	12/31/2026

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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
Treasury Coupon Securities												
91282CDQ1	22072	U.S. Treasury		01/07/2022	25,000,000.00	24,445,542.82	24,760,135.90	1.250	1.445	1.465	1,735	12/31/2026
91282CDN8	22091	U.S. Treasury		01/12/2022	25,000,000.00	24,610,980.77	24,876,669.85	1.000	1.198	1.215	989	12/15/2024
Subtotal and Average			124,104,151.79		125,000,000.00	122,390,562.27	124,113,102.02		1.361	1.380	1,585	
Treasury Discounts -At Cost												
912796N47	22132	U.S. Treasury		01/25/2022	100,000,000.00	99,990,000.00	99,977,000.00	0.115	0.117	0.118	6	04/07/2022
912796N47	22145	U.S. Treasury		01/27/2022	200,000,000.00	199,980,000.00	199,955,278.00	0.115	0.117	0.118	6	04/07/2022
912796P37	22202	U.S. Treasury		02/15/2022	100,000,000.00	99,968,000.00	99,950,000.00	0.250	0.254	0.257	27	04/28/2022
Subtotal and Average			823,206,671.15		400,000,000.00	399,938,000.00	399,882,278.00		0.151	0.153	11	
SupraNationals												
045167ED1	22049	Asian Development Bank		12/31/2021	97,759,000.00	98,195,982.73	98,401,088.09	1.750	0.283	0.287	165	09/13/2022
045167ED1	22090	Asian Development Bank		01/12/2022	25,000,000.00	25,111,750.00	25,158,975.10	1.750	0.329	0.334	165	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	1,676	11/02/2026
00828EEJ4	21884	African Development Bank		12/15/2021	100,000,000.00	97,721,000.00	99,971,766.67	1.200	1.190	1.206	1,719	12/15/2026
00828EEJ4	21891	African Development Bank		12/15/2021	40,000,000.00	39,088,400.00	39,845,657.78	1.200	1.267	1.285	1,719	12/15/2026
45818WDK9	21904	Inter American Dev Bank		11/29/2021	50,000,000.00	49,984,552.25	49,984,552.25	0.920	0.919	0.932	973	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	1,664	10/21/2026
45906M2T7	21840	Intl Bk Recon & Develop		11/18/2021	100,000,000.00	97,157,000.00	100,000,000.00	1.070	1.055	1.070	1,296	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	1,691	11/17/2026
45950VQX7	22073	International Finance Corp		01/12/2022	50,000,000.00	49,350,000.00	50,000,000.00	0.810	0.799	0.810	651	01/12/2024
45950VQY5	22074	International Finance Corp		01/13/2022	50,000,000.00	49,090,500.00	50,000,000.00	1.075	1.060	1.075	1,018	01/13/2025
Subtotal and Average			663,682,501.60		662,759,000.00	655,699,184.98	663,362,039.89		0.934	0.947	1,167	
Money Market Funds												
ACADEMY	21571	Academy		07/01/2021	1,969,475,857.31	1,969,475,857.31	1,969,475,857.31		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	1,569,600,452.39	1,569,600,452.39	1,569,600,452.39	0.029	0.028	0.029	1	
Subtotal and Average			3,652,064,425.35		3,569,806,360.83	3,569,806,360.83	3,569,806,360.83		0.012	0.013	1	
Total and Average			14,644,382,263.79		13,779,579,360.83	13,654,521,488.77	13,771,452,896.64		0.529	0.536	575	

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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	14,644,382,263.79		13,779,579,360.83	13,654,521,488.77	13,771,452,896.64		0.529	0.536	575