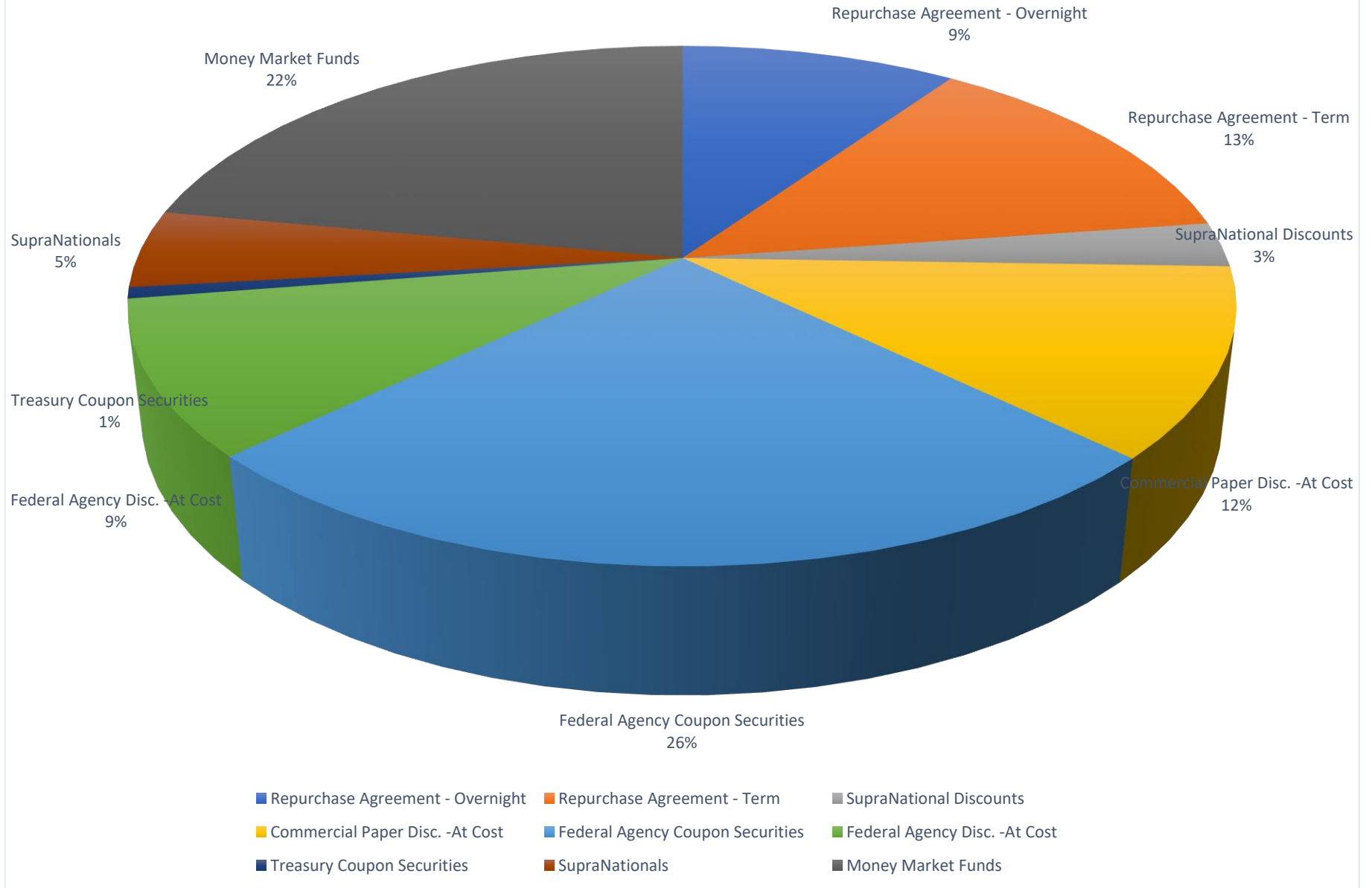


General Fund Portfolio Management  
Portfolio Management

State of Maryland

Book Value by Investment Type



Portfolio MD  
AC  
PPM Bktypep



**General Fund Portfolio Management  
Portfolio Management  
Portfolio Summary  
June 30, 2022**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Repurchase Agreement - Overnight	1,716,831,000.00	1,716,831,000.00	1,716,831,000.00	9.60	1	0	1.507	1.528
Repurchase Agreement - Term	2,350,000,000.00	2,350,000,000.00	2,350,000,000.00	13.14	61	32	1.325	1.343
SupraNational Discounts	500,000,000.00	497,940,022.22	498,085,333.32	2.78	104	65	1.213	1.230
Commercial Paper Disc. -At Cost	2,100,000,000.00	2,094,258,216.66	2,095,116,375.34	11.71	130	43	1.218	1.235
Federal Agency Coupon Securities	4,593,009,000.00	4,303,794,682.24	4,589,420,750.54	25.66	1,685	1,377	1.151	1.167
Federal Agency Disc. -At Cost	1,722,000,000.00	1,715,153,161.29	1,716,527,105.78	9.60	128	64	1.108	1.123
Treasury Coupon Securities	125,000,000.00	116,237,325.00	124,126,587.82	0.69	1,669	1,495	1.361	1.380
SupraNationals	862,759,000.00	837,719,503.05	862,928,156.04	4.82	1,126	964	1.369	1.388
Money Market Funds	3,933,108,184.57	3,933,108,184.57	3,933,108,184.57	21.99	1	1	0.011	0.011
<b>Investments</b>	<b>17,902,707,184.57</b>	<b>17,565,042,095.03</b>	<b>17,886,143,493.41</b>	<b>100.00%</b>	<b>537</b>	<b>428</b>	<b>0.975</b>	<b>0.988</b>

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
Current Year	14,774,526.18	73,025,685.71	73,025,685.71
<b>Average Daily Balance</b>	<b>16,928,590,043.22</b>		
<b>Effective Rate of Return</b>	<b>1.06%</b>		

Keith Morris, Chief Investment Officer

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Repurchase Agreement - Overnight</b>												
063022ONRPASL	22606	ASL CAPITAL		06/30/2022	250,000,000.00	250,000,000.00	250,000,000.00	1.500	1.500	1.521	0	07/01/2022
063022ONRPDAIWA	22601	Daiwa		06/30/2022	600,000,000.00	600,000,000.00	600,000,000.00	1.520	1.520	1.541	0	07/01/2022
063022ONRPDAIW2	22610	Daiwa		06/30/2022	16,831,000.00	16,831,000.00	16,831,000.00	1.520	1.520	1.541	0	07/01/2022
063022ONRPSSTR	22600	South Street Securities		06/30/2022	750,000,000.00	750,000,000.00	750,000,000.00	1.500	1.500	1.521	0	07/01/2022
063022ONRPSSTR2	22602	South Street Securities		06/30/2022	100,000,000.00	100,000,000.00	100,000,000.00	1.500	1.500	1.521	0	07/01/2022
<b>Subtotal and Average</b>			<b>1,099,661,100.00</b>		<b>1,716,831,000.00</b>	<b>1,716,831,000.00</b>	<b>1,716,831,000.00</b>	<b>1.507</b>	<b>1.528</b>	<b>0</b>		
<b>Repurchase Agreement - Term</b>												
042822TRPAPSEC	22382	Amherst Pierpont		04/28/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.950	0.950	0.963	28	07/29/2022
052522TRPAMHERS	22467	Amherst Pierpont		05/25/2022	350,000,000.00	350,000,000.00	350,000,000.00	0.960	0.960	0.973	5	07/06/2022
062322TRPAMP	22563	Amherst Pierpont		06/23/2022	300,000,000.00	300,000,000.00	300,000,000.00	1.750	1.750	1.774	52	08/22/2022
063022TRPAMP	22603	Amherst Pierpont		06/30/2022	250,000,000.00	250,000,000.00	250,000,000.00	1.770	1.770	1.795	56	08/26/2022
050622TRPASL	22402	ASL CAPITAL		05/06/2022	100,000,000.00	100,000,000.00	100,000,000.00	1.030	1.030	1.044	28	07/29/2022
062322TRPASL3	22573	ASL CAPITAL		06/23/2022	350,000,000.00	350,000,000.00	350,000,000.00	1.500	1.500	1.521	21	07/22/2022
063022TRPASL	22605	ASL CAPITAL		06/30/2022	250,000,000.00	250,000,000.00	250,000,000.00	1.780	1.780	1.805	56	08/26/2022
042822TRPDAIWA	22380	Daiwa		04/28/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.900	0.900	0.913	28	07/29/2022
050522TRPMIZUHO	22399	Mizuho Bank		05/05/2022	150,000,000.00	150,000,000.00	150,000,000.00	1.010	1.010	1.024	28	07/29/2022
050922TRPSSTR	22405	South Street Securities		05/09/2022	150,000,000.00	150,000,000.00	150,000,000.00	1.050	1.050	1.065	26	07/27/2022
051022TRPSSTR	22409	South Street Securities		05/10/2022	100,000,000.00	100,000,000.00	100,000,000.00	1.050	1.050	1.065	26	07/27/2022
<b>Subtotal and Average</b>			<b>2,872,382,209.60</b>		<b>2,350,000,000.00</b>	<b>2,350,000,000.00</b>	<b>2,350,000,000.00</b>	<b>1.325</b>	<b>1.343</b>	<b>32</b>		
<b>SupraNational Discounts</b>												
45818LZW3	22422	Inter American Dev Bank		05/16/2022	50,000,000.00	49,908,000.00	49,908,000.00	0.920	0.934	0.947	26	07/27/2022
459053B29	22431	Intl Bk Recon & Develop		05/18/2022	50,000,000.00	49,910,100.00	49,874,722.22	1.100	1.118	1.134	38	08/08/2022
459053B29	22439	Intl Bk Recon & Develop		05/18/2022	100,000,000.00	99,820,200.00	99,760,833.33	1.050	1.067	1.082	38	08/08/2022
459515F80	22504	International Finance Corp		06/06/2022	100,000,000.00	99,599,300.00	99,643,694.44	1.270	1.292	1.310	76	09/15/2022
459053R22	22432	World Bank Disc Note		05/18/2022	50,000,000.00	49,502,300.00	49,568,888.89		1.636	1.658	150	11/28/2022
459053U77	22433	World Bank Disc Note		05/18/2022	50,000,000.00	49,344,400.00	49,473,472.22	1.700	1.739	1.763	179	12/27/2022
459053ZM9	22472	World Bank Disc Note		05/26/2022	100,000,000.00	99,855,722.22	99,855,722.22	0.980	0.995	1.009	17	07/18/2022
<b>Subtotal and Average</b>			<b>481,478,050.91</b>		<b>500,000,000.00</b>	<b>497,940,022.22</b>	<b>498,085,333.32</b>	<b>1.213</b>	<b>1.230</b>	<b>65</b>		
<b>Commercial Paper Disc. -At Cost</b>												
00850VHS4	21935	Agricultural Bank		11/30/2021	100,000,000.00	99,674,000.00	99,701,111.00	0.400	0.406	0.412	56	08/26/2022
0347M3G57	22591	Anglesa		06/28/2022	200,000,000.00	199,938,944.44	199,938,944.44	1.570	1.592	1.614	4	07/05/2022
06742XTZ0	21809	Barclays		10/04/2021	100,000,000.00	99,440,000.00	99,791,750.00	0.210	0.213	0.216	87	09/26/2022
06742XVZ7	21874	Barclays		11/05/2021	100,000,000.00	99,843,700.00	99,760,889.00	0.320	0.324	0.329	31	08/01/2022

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Commercial Paper Disc. -At Cost</b>												
07644BGV8	22384	Bedford Funding		04/28/2022	50,000,000.00	49,926,150.00	49,851,777.78	1.160	1.180	1.196	28	07/29/2022
07274MG58	22398	Bayerische Landesbank		05/05/2022	100,000,000.00	99,803,444.44	99,803,444.44	1.160	1.178	1.195	4	07/05/2022
16536JG50	22595	CHESAM FINANCE		06/29/2022	200,000,000.00	199,947,666.67	199,947,666.67	1.570	1.592	1.614	4	07/05/2022
31849MGT2	22490	FIRST ABU DHABI		06/01/2022	100,000,000.00	99,793,111.11	99,793,111.11	1.330	1.351	1.370	26	07/27/2022
31849MGS4	22496	FIRST ABU DHABI		06/02/2022	100,000,000.00	99,797,500.00	99,797,500.00	1.350	1.372	1.391	25	07/26/2022
31849MHP9	22580	FIRST ABU DHABI		06/24/2022	100,000,000.00	99,712,600.00	99,666,666.67	2.000	2.035	2.063	53	08/23/2022
31849MH12	22597	FIRST ABU DHABI		06/29/2022	100,000,000.00	99,847,300.00	99,848,291.67	1.655	1.681	1.704	31	08/01/2022
38150UJP7	21802	GOLDMAN SACHS INTL CP		10/01/2021	100,000,000.00	99,475,100.00	99,771,917.00	0.230	0.234	0.237	84	09/23/2022
50045WMF5	22581	Komatsu Finance America		06/24/2022	50,000,000.00	49,380,950.00	49,342,666.67	2.720	2.795	2.833	167	12/15/2022
78015DJL5	21782	Royal Bank of Canada		09/23/2021	100,000,000.00	99,477,900.00	99,819,000.00	0.180	0.183	0.185	81	09/20/2022
79490BHQ2	22486	Salisbury Receivable Corp		06/01/2022	50,000,000.00	49,852,950.00	49,819,166.67	1.550	1.577	1.599	54	08/24/2022
79490BGV2	22488	Salisbury Receivable Corp		06/01/2022	50,000,000.00	49,931,750.00	49,896,083.33	1.290	1.311	1.329	28	07/29/2022
85324UKC6	21839	Standard Chartered Bank		10/21/2021	100,000,000.00	99,343,400.00	99,733,000.00	0.270	0.274	0.278	103	10/12/2022
82938CHQ4	22491	SINOPEC AMERICA		06/01/2022	100,000,000.00	99,675,300.00	99,603,333.33	1.700	1.730	1.755	54	08/24/2022
82938CHP6	22568	SINOPEC AMERICA		06/23/2022	50,000,000.00	49,841,300.00	49,827,166.67	2.040	2.076	2.104	53	08/23/2022
82938CHQ4	22578	SINOPEC AMERICA		06/24/2022	50,000,000.00	49,837,650.00	49,827,166.67	2.040	2.076	2.104	54	08/24/2022
82124MH11	22506	Sheffield Receivables Corp		06/06/2022	100,000,000.00	99,845,500.00	99,790,000.00	1.350	1.372	1.391	31	08/01/2022
78476HGV9	22489	Stena		06/01/2022	100,000,000.00	99,872,000.00	99,785,722.22	1.330	1.351	1.370	28	07/29/2022
<b>Subtotal and Average</b>			<b>1,801,622,410.10</b>		<b>2,100,000,000.00</b>	<b>2,094,258,216.66</b>	<b>2,095,116,375.34</b>	<b>1.218</b>	<b>1.235</b>	<b>43</b>		
<b>Federal Agency Coupon Securities</b>												
31422XE3	21595	Federal Agricultural Mtg Corp		07/21/2021	100,000,000.00	92,845,000.00	100,000,000.00	1.080	1.065	1.080	1,481	07/21/2026
31422XML3	21748	Federal Agricultural Mtg Corp		09/08/2021	30,000,000.00	27,761,010.00	29,971,325.00	0.600	0.622	0.630	1,165	09/08/2025
31422XMR0	21757	Federal Agricultural Mtg Corp		10/05/2021	50,000,000.00	45,861,950.00	50,000,000.00	1.000	0.986	1.000	1,557	10/05/2026
31422XNL2	21796	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XNL2	21797	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XNL2	21798	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XNL2	21799	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XPE6	21832	Federal Agricultural Mtg Corp		11/23/2021	50,000,000.00	46,567,600.00	50,000,000.00	1.300	1.282	1.300	1,606	11/23/2026
31422XPT3	21871	Federal Agricultural Mtg Corp		12/15/2021	50,000,000.00	46,975,300.00	50,000,000.00	1.400	1.381	1.400	1,628	12/15/2026
31422XPW6	21875	Federal Agricultural Mtg Corp		11/24/2021	50,000,000.00	47,355,250.00	50,000,000.00	0.720	0.710	0.720	877	11/24/2024
31422XRB0	21953	Federal Agricultural Mtg Corp		01/12/2022	50,000,000.00	46,565,300.00	50,000,000.00	1.550	1.529	1.550	1,656	01/12/2027
31422XSJ2	22037	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	46,848,350.00	50,000,000.00	1.450	1.430	1.450	1,648	01/04/2027
31422XSJ2	22038	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	46,848,350.00	50,000,000.00	1.450	1.430	1.450	1,648	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	378	07/14/2023
31422XSR4	22061	Federal Agricultural Mtg Corp		01/18/2022	30,000,000.00	29,027,910.00	30,000,000.00	0.810	1.037	1.051	566	01/18/2024

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Federal Agency Coupon Securities</b>												
31422XSX1	22085	Federal Agricultural Mtg Corp		01/27/2022	50,000,000.00	47,022,550.00	50,000,000.00	1.650	1.608	1.631	1,671	01/27/2027
31422XSZ6	22097	Federal Agricultural Mtg Corp		01/26/2022	25,000,000.00	24,171,850.00	25,000,000.00	1.070	1.056	1.070	665	04/26/2024
31422XWV0	22306	Federal Agricultural Mtg Corp		04/06/2022	50,000,000.00	49,550,083.33	50,020,333.33	2.440	2.312	2.344	644	04/05/2024
31422XZA3	22451	Federal Agricultural Mtg Corp		06/01/2022	50,000,000.00	49,643,300.00	50,000,000.00	2.350	2.319	2.351	427	09/01/2023
31422XZZ8	22556	Federal Agricultural Mtg Corp		06/28/2022	100,000,000.00	99,965,200.00	100,000,000.00	2.930	2.824	2.864	304	05/01/2023
3133ENLA6	22089	Federal Farm Credit Bank		01/14/2022	25,000,000.00	24,999,046.30	24,999,046.30	0.370	0.378	0.383	105	10/14/2022
3133ENLD0	22096	Federal Farm Credit Bank		01/26/2022	50,000,000.00	47,316,150.00	50,000,000.00	1.530	1.509	1.530	1,305	01/26/2026
3133ENPG9	22196	Federal Farm Credit Bank		02/15/2022	25,000,000.00	24,177,475.00	24,941,663.35	1.750	1.817	1.842	959	02/14/2025
3133ENWL0	22435	Federal Farm Credit Bank		05/18/2022	14,700,000.00	14,653,639.47	14,702,384.67	2.920	2.880	2.920	685	05/16/2024
3130ALCG7	21355	Federal Home Loan Bank		03/09/2021	100,000,000.00	91,997,400.00	100,000,000.00	0.670	0.661	0.670	1,347	03/09/2026
3130ALCU6	21364	Federal Home Loan Bank		02/25/2021	100,000,000.00	92,329,400.00	100,000,000.00	0.700	0.690	0.700	1,335	02/25/2026
3130ALE59	21365	Federal Home Loan Bank		03/16/2021	100,000,000.00	92,383,600.00	100,000,000.00	0.800	0.789	0.800	1,354	03/16/2026
3130ALGJ7	21373	Federal Home Loan Bank		03/23/2021	97,500,000.00	87,955,335.00	97,500,000.00	1.000	0.986	1.000	1,361	03/23/2026
3130AMK35	21523	Federal Home Loan Bank		05/26/2021	100,000,000.00	93,047,100.00	100,000,000.00	1.060	1.045	1.060	1,425	05/26/2026
3130AMKD3	21525	Federal Home Loan Bank		05/26/2021	100,000,000.00	93,047,100.00	100,000,000.00	1.060	1.045	1.060	1,425	05/26/2026
3130AN3S7	21612	Federal Home Loan Bank		06/30/2021	150,000,000.00	139,486,800.00	150,000,000.00	1.100	1.085	1.100	1,462	07/02/2026
3130AN3S7	21613	Federal Home Loan Bank		06/30/2021	150,000,000.00	139,486,800.00	150,000,000.00	1.100	1.085	1.100	1,462	07/02/2026
3130ANDB3	21643	Federal Home Loan Bank		08/13/2021	100,000,000.00	92,812,700.00	100,000,000.00	1.110	1.095	1.110	1,504	08/13/2026
3130ANLJ7	21681	Federal Home Loan Bank		09/08/2021	100,000,000.00	93,362,900.00	100,000,000.00	1.100	1.085	1.100	1,530	09/08/2026
3130ANMC1	21687	Federal Home Loan Bank		09/14/2021	100,000,000.00	93,242,800.00	100,000,000.00	1.150	1.134	1.150	1,536	09/14/2026
3130ANMX5	21688	Federal Home Loan Bank		09/21/2021	100,000,000.00	93,384,900.00	100,000,000.00	1.150	1.134	1.150	1,543	09/21/2026
3130ANNV8	21691	Federal Home Loan Bank		09/15/2021	100,000,000.00	92,695,800.00	100,000,000.00	1.200	1.184	1.200	1,537	09/15/2026
3130ANTC4	21711	Federal Home Loan Bank		09/28/2021	50,000,000.00	46,308,250.00	50,000,000.00	1.100	1.085	1.100	1,550	09/28/2026
3130ANTC4	21712	Federal Home Loan Bank		09/28/2021	50,000,000.00	46,308,250.00	50,000,000.00	1.100	1.085	1.100	1,550	09/28/2026
3130ANTC4	21713	Federal Home Loan Bank		09/28/2021	50,000,000.00	46,308,250.00	50,000,000.00	1.100	1.085	1.100	1,550	09/28/2026
3130ANV98	21729	Federal Home Loan Bank		09/22/2021	50,000,000.00	46,562,300.00	50,000,000.00	1.115	1.100	1.115	1,544	09/22/2026
3130ANV98	21730	Federal Home Loan Bank		09/22/2021	50,000,000.00	46,562,300.00	50,000,000.00	1.115	1.100	1.115	1,544	09/22/2026
3130ANV98	21731	Federal Home Loan Bank		09/22/2021	50,000,000.00	46,562,300.00	50,000,000.00	1.115	1.100	1.115	1,544	09/22/2026
3130ANXH8	21749	Federal Home Loan Bank		10/15/2021	50,000,000.00	46,577,850.00	50,000,000.00	1.150	1.134	1.150	1,567	10/15/2026
3130AP4H5	21773	Federal Home Loan Bank		10/26/2021	100,000,000.00	93,012,700.00	100,000,000.00	1.150	1.134	1.150	1,578	10/26/2026
3130AP5J0	21775	Federal Home Loan Bank		10/22/2021	60,000,000.00	55,861,440.00	60,000,000.00	1.170	1.154	1.170	1,574	10/22/2026
3130AP5J0	21776	Federal Home Loan Bank		10/22/2021	60,000,000.00	55,861,440.00	60,000,000.00	1.170	1.154	1.170	1,574	10/22/2026
3130APAT2	21787	Federal Home Loan Bank		11/03/2021	50,000,000.00	46,726,850.00	50,000,000.00	1.200	1.184	1.200	1,586	11/03/2026
3130APE68	21800	Federal Home Loan Bank		11/10/2021	100,000,000.00	93,289,300.00	100,000,000.00	1.300	1.282	1.300	1,593	11/10/2026
3130APJR7	21831	Federal Home Loan Bank		11/24/2021	100,000,000.00	93,380,100.00	100,000,000.00	1.325	1.307	1.325	1,607	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	1,616	12/03/2026

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Federal Agency Coupon Securities</b>												
3130APHZ1	21843	Federal Home Loan Bank		11/17/2021	100,000,000.00	93,633,000.00	100,000,000.00	1.310	1.292	1.310	1,600	11/17/2026
3130APRG2	21862	Federal Home Loan Bank		12/10/2021	100,000,000.00	94,314,900.00	100,000,000.00	1.600	1.578	1.600	1,623	12/10/2026
3130APSF3	21892	Federal Home Loan Bank		12/14/2021	50,000,000.00	47,355,300.00	50,000,000.00	1.670	1.647	1.670	1,627	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	1,641	12/28/2026
3130AQ2K8	21921	Federal Home Loan Bank		01/04/2022	50,000,000.00	47,398,850.00	50,000,000.00	1.750	1.726	1.750	1,648	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	455	09/29/2023
3130AQBS1	21963	Federal Home Loan Bank		01/14/2022	50,000,000.00	47,298,300.00	50,000,000.00	1.800	1.775	1.800	1,658	01/14/2027
3134GWX92	21091	Federal Home Loan Mtg Corp		09/30/2020	100,000,000.00	91,948,800.00	100,000,000.00	0.550	0.542	0.550	1,187	09/30/2025
3134GWZG4	21108	Federal Home Loan Mtg Corp		10/20/2020	50,000,000.00	45,855,700.00	50,000,000.00	0.600	0.592	0.600	1,207	10/20/2025
3134GW6U5	21145	Federal Home Loan Mtg Corp		11/19/2020	50,000,000.00	46,336,900.00	50,000,000.00	0.625	0.616	0.625	1,237	11/19/2025
3134GXCT9	21180	Federal Home Loan Mtg Corp		12/16/2020	100,000,000.00	92,538,000.00	100,000,000.00	0.635	0.626	0.635	1,264	12/16/2025
3134GXFL3	21197	Federal Home Loan Mtg Corp		12/23/2020	100,000,000.00	92,530,100.00	100,000,000.00	0.645	0.636	0.645	1,271	12/23/2025
3134GXFA7	21199	Federal Home Loan Mtg Corp		11/30/2020	56,009,000.00	51,464,541.76	56,009,000.00	0.650	0.641	0.650	1,244	11/26/2025
3134GXHL1	21221	Federal Home Loan Mtg Corp		12/30/2020	50,000,000.00	46,333,100.00	50,000,000.00		0.690	0.700	1,278	12/30/2025
3134GW4C7	22067	Federal Home Loan Mtg Corp		01/06/2022	50,000,000.00	45,216,750.00	48,611,195.84	0.800	1.448	1.468	1,579	10/27/2026
3134GWZV1	22101	Federal Home Loan Mtg Corp		01/13/2022	50,000,000.00	46,039,100.00	48,748,091.61	0.650	1.410	1.430	1,209	10/22/2025
3134GWZV1	22142	Federal Home Loan Mtg Corp		01/27/2022	19,800,000.00	18,231,483.60	19,182,489.97	0.650	1.603	1.625	1,209	10/22/2025
3135GA6E6	21222	Federal National Mtg Assn		12/23/2020	100,000,000.00	92,101,400.00	100,000,000.00	0.670	0.661	0.670	1,271	12/23/2025
3135G06G3	21962	Federal National Mtg Assn		12/08/2021	50,000,000.00	45,926,377.78	49,735,220.47	0.500	0.664	0.673	1,225	11/07/2025
<b>Subtotal and Average</b>			<b>4,499,380,212.98</b>		<b>4,593,009,000.00</b>	<b>4,303,794,682.24</b>	<b>4,589,420,750.54</b>		<b>1.151</b>	<b>1.167</b>	<b>1,377</b>	
<b>Federal Agency Disc. -At Cost</b>												
31315LD47	22378	Federal Agricultural Mtg Corp		04/29/2022	35,000,000.00	34,871,579.17	34,871,579.17		1.114	1.130	56	08/26/2022
31315LH68	22379	Federal Agricultural Mtg Corp		04/29/2022	65,000,000.00	64,691,705.00	64,668,500.00	1.200	1.206	1.223	90	09/29/2022
31315LYZ5	22551	Federal Agricultural Mtg Corp		06/21/2022	100,000,000.00	99,943,750.00	99,943,750.00		1.351	1.370	5	07/06/2022
31315LZH4	22552	Federal Agricultural Mtg Corp		06/21/2022	50,000,000.00	49,956,236.11	49,956,236.11	1.370	1.371	1.390	13	07/14/2022
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	6	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	52	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	59	08/29/2022
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	62	09/01/2022
313313E79	22139	Federal Farm Credit Bank		01/26/2022	45,000,000.00	44,841,015.00	44,877,350.00	0.440	0.447	0.453	67	09/06/2022
313313F78	22162	Federal Farm Credit Bank		02/01/2022	50,000,000.00	49,802,300.00	49,843,750.00	0.500	0.508	0.515	75	09/14/2022
313313L48	22181	Federal Farm Credit Bank		02/07/2022	46,000,000.00	45,692,398.00	45,764,480.00	0.720	0.733	0.743	112	10/21/2022
313313C22	22182	Federal Farm Credit Bank		02/07/2022	50,000,000.00	49,891,150.00	49,846,944.44	0.580	0.590	0.598	46	08/16/2022
313313G44	22206	Federal Farm Credit Bank		02/16/2022	35,000,000.00	34,852,405.00	34,822,326.39	0.850	0.866	0.878	80	09/19/2022
313313B56	22424	Federal Farm Credit Bank		05/16/2022	75,000,000.00	74,854,500.00	74,815,125.00	1.020	1.023	1.037	41	08/11/2022

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Federal Agency Disc. -At Cost</b>												
313313B23	22438	Federal Farm Credit Bank		05/18/2022	70,000,000.00	69,874,140.00	69,837,366.67	1.020	1.022	1.037	38	08/08/2022
313313ZW1	22474	Federal Farm Credit Bank		05/26/2022	100,000,000.00	99,834,666.67	99,834,666.67	0.960	0.962	0.975	26	07/27/2022
313313R67	22499	Federal Farm Credit Bank		06/03/2022	50,000,000.00	49,435,450.00	49,582,916.67	1.650	1.664	1.687	154	12/02/2022
313312CK4	22567	Federal Farm Credit Bank		06/23/2022	65,000,000.00	63,842,740.00	63,786,125.00	2.700	2.786	2.825	241	02/27/2023
313312AE0	22604	Federal Farm Credit Bank		06/30/2022	50,000,000.00	49,316,500.00	49,343,750.00	2.500	2.588	2.624	188	01/05/2023
313385U20	22122	Federal Home Loan Bank		01/20/2022	100,000,000.00	98,725,200.00	100,000,000.00		0.000	0.000	174	12/22/2022
313385ZY5	22386	Federal Home Loan Bank		04/29/2022	23,000,000.00	22,974,976.00	22,947,675.00		0.902	0.915	28	07/29/2022
313385ZG4	22437	Federal Home Loan Bank		05/18/2022	100,000,000.00	99,866,222.00	99,866,222.00	0.860	0.861	0.873	12	07/13/2022
313385ZG4	22557	Federal Home Loan Bank		06/22/2022	150,000,000.00	149,868,750.00	149,868,750.00	1.500	1.501	1.522	12	07/13/2022
313385C95	22607	Federal Home Loan Bank		06/30/2022	235,000,000.00	234,425,425.00	234,425,425.00		1.634	1.657	53	08/23/2022
313589ZP1	22473	Federal National Mtg Assn		05/26/2022	52,000,000.00	51,926,116.67	51,926,116.67	0.930	0.931	0.944	19	07/20/2022
<b>Subtotal and Average</b>			<b>1,307,157,955.13</b>		<b>1,722,000,000.00</b>	<b>1,715,153,161.29</b>	<b>1,716,527,105.78</b>		<b>1.108</b>	<b>1.123</b>	<b>64</b>	
<b>Treasury Coupon Securities</b>												
91282CDQ1	22068	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,837,480.21	1.250	1.381	1.400	1,644	12/31/2026
91282CDQ1	22070	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,836,806.80	1.250	1.381	1.401	1,644	12/31/2026
91282CDQ1	22071	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,814,753.61	1.250	1.402	1.421	1,644	12/31/2026
91282CDQ1	22072	U.S. Treasury		01/07/2022	25,000,000.00	23,107,425.00	24,766,990.79	1.250	1.445	1.465	1,644	12/31/2026
91282CDN8	22091	U.S. Treasury		01/12/2022	25,000,000.00	23,807,625.00	24,870,556.41	1.000	1.198	1.215	898	12/15/2024
<b>Subtotal and Average</b>			<b>124,147,772.41</b>		<b>125,000,000.00</b>	<b>116,237,325.00</b>	<b>124,126,587.82</b>		<b>1.361</b>	<b>1.380</b>	<b>1,495</b>	
<b>Treasury Bills</b>												
<b>Subtotal and Average</b>			<b>66,654,087.96</b>									
<b>SupraNationals</b>												
045167ED1	22049	Asian Development Bank		12/31/2021	97,759,000.00	97,642,764.55	98,044,372.49	1.750	0.283	0.287	74	09/13/2022
045167ED1	22090	Asian Development Bank		01/12/2022	25,000,000.00	24,970,275.00	25,070,655.60	1.750	0.329	0.334	74	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	1,585	11/02/2026
00828EEJ4	21884	African Development Bank		12/15/2021	100,000,000.00	92,408,400.00	99,973,266.67	1.200	1.190	1.206	1,628	12/15/2026
00828EEJ4	21891	African Development Bank		12/15/2021	40,000,000.00	36,963,360.00	39,853,857.78	1.200	1.267	1.285	1,628	12/15/2026
00828EEL9	22505	African Development Bank		06/10/2022	100,000,000.00	100,000,000.00	100,000,000.00	2.500	2.458	2.492	438	09/12/2023
00828EEM7	22525	African Development Bank		06/16/2022	100,000,000.00	100,000,000.00	100,000,000.00	2.980	2.939	2.980	714	06/14/2024
45818WDK9	21904	Inter American Dev Bank		11/29/2021	50,000,000.00	49,986,003.50	49,986,003.50	0.920	0.919	0.932	882	11/29/2024
45906M2Q3	21795	Intl Bk Recon & Develop		10/21/2021	50,000,000.00	46,348,150.00	50,000,000.00	1.150	1.134	1.150	1,573	10/21/2026
45906M2T7	21840	Intl Bk Recon & Develop		11/18/2021	100,000,000.00	93,162,700.00	100,000,000.00	1.070	1.055	1.070	1,236	11/18/2025
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	1,600	11/17/2026

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>SupraNationals</b>												
45950VQX7	22073	International Finance Corp		01/12/2022	50,000,000.00	48,504,800.00	50,000,000.00	0.810	1.050	1.065	560	01/12/2024
45950VQY5	22074	International Finance Corp		01/13/2022	50,000,000.00	47,733,050.00	50,000,000.00	1.075	1.259	1.276	927	01/13/2025
<b>Subtotal and Average</b>			<b>782,998,059.55</b>		<b>862,759,000.00</b>	<b>837,719,503.05</b>	<b>862,928,156.04</b>		<b>1.369</b>	<b>1.388</b>	<b>964</b>	
<b>Money Market Funds</b>												
ACADEMY	21571	Academy		07/01/2021	2,331,341,096.62	2,331,341,096.62	2,331,341,096.62		0.000	0.000	1	
FIDELITY	19552	Fidelity Inv		07/01/2021	30,751,195.02	30,751,195.02	30,751,195.02		0.000	0.000	1	
MLGIP	11456	MLGIP		06/01/2021	1,571,015,892.93	1,571,015,892.93	1,571,015,892.93	0.029	0.028	0.029	1	
<b>Subtotal and Average</b>			<b>3,893,108,184.57</b>		<b>3,933,108,184.57</b>	<b>3,933,108,184.57</b>	<b>3,933,108,184.57</b>		<b>0.011</b>	<b>0.011</b>	<b>1</b>	
<b>Total and Average</b>			<b>16,928,590,043.22</b>		<b>17,902,707,184.57</b>	<b>17,565,042,095.03</b>	<b>17,886,143,493.41</b>		<b>0.975</b>	<b>0.988</b>	<b>428</b>	



**General Fund Portfolio Management  
 Portfolio Management  
 Portfolio Details - Cash  
 June 30, 2022**

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
		<b>Total Cash and Investments</b>	<b>16,928,590,043.22</b>		<b>17,902,707,184.57</b>	<b>17,565,042,095.03</b>	<b>17,886,143,493.41</b>		<b>0.975</b>	<b>0.988</b>	<b>428</b>

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Repurchase Agreement - Overnight</b>												
063022ONRPASL	22606	ASL CAPITAL		06/30/2022	250,000,000.00	250,000,000.00	250,000,000.00	1.500	1.500	1.521	0	07/01/2022
063022ONRPDAIWA	22601	Daiwa		06/30/2022	600,000,000.00	600,000,000.00	600,000,000.00	1.520	1.520	1.541	0	07/01/2022
063022ONRPDAIW2	22610	Daiwa		06/30/2022	16,831,000.00	16,831,000.00	16,831,000.00	1.520	1.520	1.541	0	07/01/2022
063022ONRPSSTR	22600	South Street Securities		06/30/2022	750,000,000.00	750,000,000.00	750,000,000.00	1.500	1.500	1.521	0	07/01/2022
063022ONRPSSTR2	22602	South Street Securities		06/30/2022	100,000,000.00	100,000,000.00	100,000,000.00	1.500	1.500	1.521	0	07/01/2022
<b>Subtotal and Average</b>			<b>1,099,661,100.00</b>		<b>1,716,831,000.00</b>	<b>1,716,831,000.00</b>	<b>1,716,831,000.00</b>	<b>1.507</b>	<b>1.528</b>	<b>0</b>		
<b>Repurchase Agreement - Term</b>												
042822TRPAPSEC	22382	Amherst Pierpont		04/28/2022	150,000,000.00	150,000,000.00	150,000,000.00	0.950	0.950	0.963	28	07/29/2022
052522TRPAMHERS	22467	Amherst Pierpont		05/25/2022	350,000,000.00	350,000,000.00	350,000,000.00	0.960	0.960	0.973	5	07/06/2022
062322TRPAMP	22563	Amherst Pierpont		06/23/2022	300,000,000.00	300,000,000.00	300,000,000.00	1.750	1.750	1.774	52	08/22/2022
063022TRPAMP	22603	Amherst Pierpont		06/30/2022	250,000,000.00	250,000,000.00	250,000,000.00	1.770	1.770	1.795	56	08/26/2022
050622TRPASL	22402	ASL CAPITAL		05/06/2022	100,000,000.00	100,000,000.00	100,000,000.00	1.030	1.030	1.044	28	07/29/2022
062322TRPASL3	22573	ASL CAPITAL		06/23/2022	350,000,000.00	350,000,000.00	350,000,000.00	1.500	1.500	1.521	21	07/22/2022
063022TRPASL	22605	ASL CAPITAL		06/30/2022	250,000,000.00	250,000,000.00	250,000,000.00	1.780	1.780	1.805	56	08/26/2022
042822TRPDAIWA	22380	Daiwa		04/28/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.900	0.900	0.913	28	07/29/2022
050522TRPMIZUHO	22399	Mizuho Bank		05/05/2022	150,000,000.00	150,000,000.00	150,000,000.00	1.010	1.010	1.024	28	07/29/2022
050922TRPSSTR	22405	South Street Securities		05/09/2022	150,000,000.00	150,000,000.00	150,000,000.00	1.050	1.050	1.065	26	07/27/2022
051022TRPSSTR	22409	South Street Securities		05/10/2022	100,000,000.00	100,000,000.00	100,000,000.00	1.050	1.050	1.065	26	07/27/2022
<b>Subtotal and Average</b>			<b>2,872,382,209.60</b>		<b>2,350,000,000.00</b>	<b>2,350,000,000.00</b>	<b>2,350,000,000.00</b>	<b>1.325</b>	<b>1.343</b>	<b>32</b>		
<b>SupraNational Discounts</b>												
45818LZW3	22422	Inter American Dev Bank		05/16/2022	50,000,000.00	49,908,000.00	49,908,000.00	0.920	0.934	0.947	26	07/27/2022
459053B29	22431	Intl Bk Recon & Develop		05/18/2022	50,000,000.00	49,910,100.00	49,874,722.22	1.100	1.118	1.134	38	08/08/2022
459053B29	22439	Intl Bk Recon & Develop		05/18/2022	100,000,000.00	99,820,200.00	99,760,833.33	1.050	1.067	1.082	38	08/08/2022
459515F80	22504	International Finance Corp		06/06/2022	100,000,000.00	99,599,300.00	99,643,694.44	1.270	1.292	1.310	76	09/15/2022
459053R22	22432	World Bank Disc Note		05/18/2022	50,000,000.00	49,502,300.00	49,568,888.89		1.636	1.658	150	11/28/2022
459053U77	22433	World Bank Disc Note		05/18/2022	50,000,000.00	49,344,400.00	49,473,472.22	1.700	1.739	1.763	179	12/27/2022
459053ZM9	22472	World Bank Disc Note		05/26/2022	100,000,000.00	99,855,722.22	99,855,722.22	0.980	0.995	1.009	17	07/18/2022
<b>Subtotal and Average</b>			<b>481,478,050.91</b>		<b>500,000,000.00</b>	<b>497,940,022.22</b>	<b>498,085,333.32</b>	<b>1.213</b>	<b>1.230</b>	<b>65</b>		
<b>Commercial Paper Disc. -At Cost</b>												
00850VHS4	21935	Agricultural Bank		11/30/2021	100,000,000.00	99,674,000.00	99,701,111.00	0.400	0.406	0.412	56	08/26/2022
0347M3G57	22591	Anglesa		06/28/2022	200,000,000.00	199,938,944.44	199,938,944.44	1.570	1.592	1.614	4	07/05/2022
06742XTZ0	21809	Barclays		10/04/2021	100,000,000.00	99,440,000.00	99,791,750.00	0.210	0.213	0.216	87	09/26/2022
06742XVZ7	21874	Barclays		11/05/2021	100,000,000.00	99,843,700.00	99,760,889.00	0.320	0.324	0.329	31	08/01/2022

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**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Commercial Paper Disc. -At Cost</b>												
07644BGV8	22384	Bedford Funding		04/28/2022	50,000,000.00	49,926,150.00	49,851,777.78	1.160	1.180	1.196	28	07/29/2022
07274MG58	22398	Bayerische Landesbank		05/05/2022	100,000,000.00	99,803,444.44	99,803,444.44	1.160	1.178	1.195	4	07/05/2022
16536JG50	22595	CHESAM FINANCE		06/29/2022	200,000,000.00	199,947,666.67	199,947,666.67	1.570	1.592	1.614	4	07/05/2022
31849MGT2	22490	FIRST ABU DHABI		06/01/2022	100,000,000.00	99,793,111.11	99,793,111.11	1.330	1.351	1.370	26	07/27/2022
31849MGS4	22496	FIRST ABU DHABI		06/02/2022	100,000,000.00	99,797,500.00	99,797,500.00	1.350	1.372	1.391	25	07/26/2022
31849MHP9	22580	FIRST ABU DHABI		06/24/2022	100,000,000.00	99,712,600.00	99,666,666.67	2.000	2.035	2.063	53	08/23/2022
31849MH12	22597	FIRST ABU DHABI		06/29/2022	100,000,000.00	99,847,300.00	99,848,291.67	1.655	1.681	1.704	31	08/01/2022
38150UJP7	21802	GOLDMAN SACHS INTL CP		10/01/2021	100,000,000.00	99,475,100.00	99,771,917.00	0.230	0.234	0.237	84	09/23/2022
50045WMF5	22581	Komatsu Finance America		06/24/2022	50,000,000.00	49,380,950.00	49,342,666.67	2.720	2.795	2.833	167	12/15/2022
78015DJL5	21782	Royal Bank of Canada		09/23/2021	100,000,000.00	99,477,900.00	99,819,000.00	0.180	0.183	0.185	81	09/20/2022
79490BHQ2	22486	Salisbury Receivable Corp		06/01/2022	50,000,000.00	49,852,950.00	49,819,166.67	1.550	1.577	1.599	54	08/24/2022
79490BGV2	22488	Salisbury Receivable Corp		06/01/2022	50,000,000.00	49,931,750.00	49,896,083.33	1.290	1.311	1.329	28	07/29/2022
85324UKC6	21839	Standard Chartered Bank		10/21/2021	100,000,000.00	99,343,400.00	99,733,000.00	0.270	0.274	0.278	103	10/12/2022
82938CHQ4	22491	SINOPEC AMERICA		06/01/2022	100,000,000.00	99,675,300.00	99,603,333.33	1.700	1.730	1.755	54	08/24/2022
82938CHP6	22568	SINOPEC AMERICA		06/23/2022	50,000,000.00	49,841,300.00	49,827,166.67	2.040	2.076	2.104	53	08/23/2022
82938CHQ4	22578	SINOPEC AMERICA		06/24/2022	50,000,000.00	49,837,650.00	49,827,166.67	2.040	2.076	2.104	54	08/24/2022
82124MH11	22506	Sheffield Receivables Corp		06/06/2022	100,000,000.00	99,845,500.00	99,790,000.00	1.350	1.372	1.391	31	08/01/2022
78476HGV9	22489	Stena		06/01/2022	100,000,000.00	99,872,000.00	99,785,722.22	1.330	1.351	1.370	28	07/29/2022
<b>Subtotal and Average</b>			<b>1,801,622,410.10</b>		<b>2,100,000,000.00</b>	<b>2,094,258,216.66</b>	<b>2,095,116,375.34</b>	<b>1.218</b>	<b>1.235</b>	<b>1.250</b>	<b>43</b>	
<b>Federal Agency Coupon Securities</b>												
31422XJE3	21595	Federal Agricultural Mtg Corp		07/21/2021	100,000,000.00	92,845,000.00	100,000,000.00	1.080	1.065	1.080	1,481	07/21/2026
31422XML3	21748	Federal Agricultural Mtg Corp		09/08/2021	30,000,000.00	27,761,010.00	29,971,325.00	0.600	0.622	0.630	1,165	09/08/2025
31422XMR0	21757	Federal Agricultural Mtg Corp		10/05/2021	50,000,000.00	45,861,950.00	50,000,000.00	1.000	0.986	1.000	1,557	10/05/2026
31422XNL2	21796	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XNL2	21797	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XNL2	21798	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XNL2	21799	Federal Agricultural Mtg Corp		11/02/2021	25,000,000.00	23,239,950.00	25,000,000.00	1.200	1.184	1.200	1,585	11/02/2026
31422XPE6	21832	Federal Agricultural Mtg Corp		11/23/2021	50,000,000.00	46,567,600.00	50,000,000.00	1.300	1.282	1.300	1,606	11/23/2026
31422XPT3	21871	Federal Agricultural Mtg Corp		12/15/2021	50,000,000.00	46,975,300.00	50,000,000.00	1.400	1.381	1.400	1,628	12/15/2026
31422XPW6	21875	Federal Agricultural Mtg Corp		11/24/2021	50,000,000.00	47,355,250.00	50,000,000.00	0.720	0.710	0.720	877	11/24/2024
31422XRB0	21953	Federal Agricultural Mtg Corp		01/12/2022	50,000,000.00	46,565,300.00	50,000,000.00	1.550	1.529	1.550	1,656	01/12/2027
31422XSJ2	22037	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	46,848,350.00	50,000,000.00	1.450	1.430	1.450	1,648	01/04/2027
31422XSJ2	22038	Federal Agricultural Mtg Corp		01/04/2022	50,000,000.00	46,848,350.00	50,000,000.00	1.450	1.430	1.450	1,648	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	378	07/14/2023
31422XSR4	22061	Federal Agricultural Mtg Corp		01/18/2022	30,000,000.00	29,027,910.00	30,000,000.00	0.810	1.037	1.051	566	01/18/2024

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Federal Agency Coupon Securities</b>												
31422XSX1	22085	Federal Agricultural Mtg Corp		01/27/2022	50,000,000.00	47,022,550.00	50,000,000.00	1.650	1.608	1.631	1,671	01/27/2027
31422XSZ6	22097	Federal Agricultural Mtg Corp		01/26/2022	25,000,000.00	24,171,850.00	25,000,000.00	1.070	1.056	1.070	665	04/26/2024
31422XWV0	22306	Federal Agricultural Mtg Corp		04/06/2022	50,000,000.00	49,550,083.33	50,020,333.33	2.440	2.312	2.344	644	04/05/2024
31422XZA3	22451	Federal Agricultural Mtg Corp		06/01/2022	50,000,000.00	49,643,300.00	50,000,000.00	2.350	2.319	2.351	427	09/01/2023
31422XZZ8	22556	Federal Agricultural Mtg Corp		06/28/2022	100,000,000.00	99,965,200.00	100,000,000.00	2.930	2.824	2.864	304	05/01/2023
3133ENLA6	22089	Federal Farm Credit Bank		01/14/2022	25,000,000.00	24,999,046.30	24,999,046.30	0.370	0.378	0.383	105	10/14/2022
3133ENLD0	22096	Federal Farm Credit Bank		01/26/2022	50,000,000.00	47,316,150.00	50,000,000.00	1.530	1.509	1.530	1,305	01/26/2026
3133ENPG9	22196	Federal Farm Credit Bank		02/15/2022	25,000,000.00	24,177,475.00	24,941,663.35	1.750	1.817	1.842	959	02/14/2025
3133ENWL0	22435	Federal Farm Credit Bank		05/18/2022	14,700,000.00	14,653,639.47	14,702,384.67	2.920	2.880	2.920	685	05/16/2024
3130ALCG7	21355	Federal Home Loan Bank		03/09/2021	100,000,000.00	91,997,400.00	100,000,000.00	0.670	0.661	0.670	1,347	03/09/2026
3130ALCU6	21364	Federal Home Loan Bank		02/25/2021	100,000,000.00	92,329,400.00	100,000,000.00	0.700	0.690	0.700	1,335	02/25/2026
3130ALE59	21365	Federal Home Loan Bank		03/16/2021	100,000,000.00	92,383,600.00	100,000,000.00	0.800	0.789	0.800	1,354	03/16/2026
3130ALGJ7	21373	Federal Home Loan Bank		03/23/2021	97,500,000.00	87,955,335.00	97,500,000.00	1.000	0.986	1.000	1,361	03/23/2026
3130AMK35	21523	Federal Home Loan Bank		05/26/2021	100,000,000.00	93,047,100.00	100,000,000.00	1.060	1.045	1.060	1,425	05/26/2026
3130AMKD3	21525	Federal Home Loan Bank		05/26/2021	100,000,000.00	93,047,100.00	100,000,000.00	1.060	1.045	1.060	1,425	05/26/2026
3130AN3S7	21612	Federal Home Loan Bank		06/30/2021	150,000,000.00	139,486,800.00	150,000,000.00	1.100	1.085	1.100	1,462	07/02/2026
3130AN3S7	21613	Federal Home Loan Bank		06/30/2021	150,000,000.00	139,486,800.00	150,000,000.00	1.100	1.085	1.100	1,462	07/02/2026
3130ANDB3	21643	Federal Home Loan Bank		08/13/2021	100,000,000.00	92,812,700.00	100,000,000.00	1.110	1.095	1.110	1,504	08/13/2026
3130ANLJ7	21681	Federal Home Loan Bank		09/08/2021	100,000,000.00	93,362,900.00	100,000,000.00	1.100	1.085	1.100	1,530	09/08/2026
3130ANMC1	21687	Federal Home Loan Bank		09/14/2021	100,000,000.00	93,242,800.00	100,000,000.00	1.150	1.134	1.150	1,536	09/14/2026
3130ANMX5	21688	Federal Home Loan Bank		09/21/2021	100,000,000.00	93,384,900.00	100,000,000.00	1.150	1.134	1.150	1,543	09/21/2026
3130ANNV8	21691	Federal Home Loan Bank		09/15/2021	100,000,000.00	92,695,800.00	100,000,000.00	1.200	1.184	1.200	1,537	09/15/2026
3130ANTC4	21711	Federal Home Loan Bank		09/28/2021	50,000,000.00	46,308,250.00	50,000,000.00	1.100	1.085	1.100	1,550	09/28/2026
3130ANTC4	21712	Federal Home Loan Bank		09/28/2021	50,000,000.00	46,308,250.00	50,000,000.00	1.100	1.085	1.100	1,550	09/28/2026
3130ANTC4	21713	Federal Home Loan Bank		09/28/2021	50,000,000.00	46,308,250.00	50,000,000.00	1.100	1.085	1.100	1,550	09/28/2026
3130ANV98	21729	Federal Home Loan Bank		09/22/2021	50,000,000.00	46,562,300.00	50,000,000.00	1.115	1.100	1.115	1,544	09/22/2026
3130ANV98	21730	Federal Home Loan Bank		09/22/2021	50,000,000.00	46,562,300.00	50,000,000.00	1.115	1.100	1.115	1,544	09/22/2026
3130ANV98	21731	Federal Home Loan Bank		09/22/2021	50,000,000.00	46,562,300.00	50,000,000.00	1.115	1.100	1.115	1,544	09/22/2026
3130ANXH8	21749	Federal Home Loan Bank		10/15/2021	50,000,000.00	46,577,850.00	50,000,000.00	1.150	1.134	1.150	1,567	10/15/2026
3130AP4H5	21773	Federal Home Loan Bank		10/26/2021	100,000,000.00	93,012,700.00	100,000,000.00	1.150	1.134	1.150	1,578	10/26/2026
3130AP5J0	21775	Federal Home Loan Bank		10/22/2021	60,000,000.00	55,861,440.00	60,000,000.00	1.170	1.154	1.170	1,574	10/22/2026
3130AP5J0	21776	Federal Home Loan Bank		10/22/2021	60,000,000.00	55,861,440.00	60,000,000.00	1.170	1.154	1.170	1,574	10/22/2026
3130APAT2	21787	Federal Home Loan Bank		11/03/2021	50,000,000.00	46,726,850.00	50,000,000.00	1.200	1.184	1.200	1,586	11/03/2026
3130APE68	21800	Federal Home Loan Bank		11/10/2021	100,000,000.00	93,289,300.00	100,000,000.00	1.300	1.282	1.300	1,593	11/10/2026
3130APJR7	21831	Federal Home Loan Bank		11/24/2021	100,000,000.00	93,380,100.00	100,000,000.00	1.325	1.307	1.325	1,607	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	1,616	12/03/2026

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Federal Agency Coupon Securities</b>												
3130APHZ1	21843	Federal Home Loan Bank		11/17/2021	100,000,000.00	93,633,000.00	100,000,000.00	1.310	1.292	1.310	1,600	11/17/2026
3130APRG2	21862	Federal Home Loan Bank		12/10/2021	100,000,000.00	94,314,900.00	100,000,000.00	1.600	1.578	1.600	1,623	12/10/2026
3130APSF3	21892	Federal Home Loan Bank		12/14/2021	50,000,000.00	47,355,300.00	50,000,000.00	1.670	1.647	1.670	1,627	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	1,641	12/28/2026
3130AQ2K8	21921	Federal Home Loan Bank		01/04/2022	50,000,000.00	47,398,850.00	50,000,000.00	1.750	1.726	1.750	1,648	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	455	09/29/2023
3130AQBS1	21963	Federal Home Loan Bank		01/14/2022	50,000,000.00	47,298,300.00	50,000,000.00	1.800	1.775	1.800	1,658	01/14/2027
3134GWX92	21091	Federal Home Loan Mtg Corp		09/30/2020	100,000,000.00	91,948,800.00	100,000,000.00	0.550	0.542	0.550	1,187	09/30/2025
3134GWZG4	21108	Federal Home Loan Mtg Corp		10/20/2020	50,000,000.00	45,855,700.00	50,000,000.00	0.600	0.592	0.600	1,207	10/20/2025
3134GW6U5	21145	Federal Home Loan Mtg Corp		11/19/2020	50,000,000.00	46,336,900.00	50,000,000.00	0.625	0.616	0.625	1,237	11/19/2025
3134GXCT9	21180	Federal Home Loan Mtg Corp		12/16/2020	100,000,000.00	92,538,000.00	100,000,000.00	0.635	0.626	0.635	1,264	12/16/2025
3134GXFL3	21197	Federal Home Loan Mtg Corp		12/23/2020	100,000,000.00	92,530,100.00	100,000,000.00	0.645	0.636	0.645	1,271	12/23/2025
3134GXFA7	21199	Federal Home Loan Mtg Corp		11/30/2020	56,009,000.00	51,464,541.76	56,009,000.00	0.650	0.641	0.650	1,244	11/26/2025
3134GXHL1	21221	Federal Home Loan Mtg Corp		12/30/2020	50,000,000.00	46,333,100.00	50,000,000.00		0.690	0.700	1,278	12/30/2025
3134GW4C7	22067	Federal Home Loan Mtg Corp		01/06/2022	50,000,000.00	45,216,750.00	48,611,195.84	0.800	1.448	1.468	1,579	10/27/2026
3134GWZV1	22101	Federal Home Loan Mtg Corp		01/13/2022	50,000,000.00	46,039,100.00	48,748,091.61	0.650	1.410	1.430	1,209	10/22/2025
3134GWZV1	22142	Federal Home Loan Mtg Corp		01/27/2022	19,800,000.00	18,231,483.60	19,182,489.97	0.650	1.603	1.625	1,209	10/22/2025
3135GA6E6	21222	Federal National Mtg Assn		12/23/2020	100,000,000.00	92,101,400.00	100,000,000.00	0.670	0.661	0.670	1,271	12/23/2025
3135G06G3	21962	Federal National Mtg Assn		12/08/2021	50,000,000.00	45,926,377.78	49,735,220.47	0.500	0.664	0.673	1,225	11/07/2025
<b>Subtotal and Average</b>			<b>4,499,380,212.98</b>		<b>4,593,009,000.00</b>	<b>4,303,794,682.24</b>	<b>4,589,420,750.54</b>		<b>1.151</b>	<b>1.167</b>	<b>1,377</b>	
<b>Federal Agency Disc. -At Cost</b>												
31315LD47	22378	Federal Agricultural Mtg Corp		04/29/2022	35,000,000.00	34,871,579.17	34,871,579.17		1.114	1.130	56	08/26/2022
31315LH68	22379	Federal Agricultural Mtg Corp		04/29/2022	65,000,000.00	64,691,705.00	64,668,500.00	1.200	1.206	1.223	90	09/29/2022
31315LYZ5	22551	Federal Agricultural Mtg Corp		06/21/2022	100,000,000.00	99,943,750.00	99,943,750.00		1.351	1.370	5	07/06/2022
31315LZH4	22552	Federal Agricultural Mtg Corp		06/21/2022	50,000,000.00	49,956,236.11	49,956,236.11	1.370	1.371	1.390	13	07/14/2022
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	6	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	52	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	59	08/29/2022
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	62	09/01/2022
313313E79	22139	Federal Farm Credit Bank		01/26/2022	45,000,000.00	44,841,015.00	44,877,350.00	0.440	0.447	0.453	67	09/06/2022
313313F78	22162	Federal Farm Credit Bank		02/01/2022	50,000,000.00	49,802,300.00	49,843,750.00	0.500	0.508	0.515	75	09/14/2022
313313L48	22181	Federal Farm Credit Bank		02/07/2022	46,000,000.00	45,692,398.00	45,764,480.00	0.720	0.733	0.743	112	10/21/2022
313313C22	22182	Federal Farm Credit Bank		02/07/2022	50,000,000.00	49,891,150.00	49,846,944.44	0.580	0.590	0.598	46	08/16/2022
313313G44	22206	Federal Farm Credit Bank		02/16/2022	35,000,000.00	34,852,405.00	34,822,326.39	0.850	0.866	0.878	80	09/19/2022
313313B56	22424	Federal Farm Credit Bank		05/16/2022	75,000,000.00	74,854,500.00	74,815,125.00	1.020	1.023	1.037	41	08/11/2022

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>Federal Agency Disc. -At Cost</b>												
313313B23	22438	Federal Farm Credit Bank		05/18/2022	70,000,000.00	69,874,140.00	69,837,366.67	1.020	1.022	1.037	38	08/08/2022
313313ZW1	22474	Federal Farm Credit Bank		05/26/2022	100,000,000.00	99,834,666.67	99,834,666.67	0.960	0.962	0.975	26	07/27/2022
313313R67	22499	Federal Farm Credit Bank		06/03/2022	50,000,000.00	49,435,450.00	49,582,916.67	1.650	1.664	1.687	154	12/02/2022
313312CK4	22567	Federal Farm Credit Bank		06/23/2022	65,000,000.00	63,842,740.00	63,786,125.00	2.700	2.786	2.825	241	02/27/2023
313312AE0	22604	Federal Farm Credit Bank		06/30/2022	50,000,000.00	49,316,500.00	49,343,750.00	2.500	2.588	2.624	188	01/05/2023
313385U20	22122	Federal Home Loan Bank		01/20/2022	100,000,000.00	98,725,200.00	100,000,000.00		0.000	0.000	174	12/22/2022
313385ZY5	22386	Federal Home Loan Bank		04/29/2022	23,000,000.00	22,974,976.00	22,947,675.00		0.902	0.915	28	07/29/2022
313385ZG4	22437	Federal Home Loan Bank		05/18/2022	100,000,000.00	99,866,222.00	99,866,222.00	0.860	0.861	0.873	12	07/13/2022
313385ZG4	22557	Federal Home Loan Bank		06/22/2022	150,000,000.00	149,868,750.00	149,868,750.00	1.500	1.501	1.522	12	07/13/2022
313385C95	22607	Federal Home Loan Bank		06/30/2022	235,000,000.00	234,425,425.00	234,425,425.00		1.634	1.657	53	08/23/2022
313589ZP1	22473	Federal National Mtg Assn		05/26/2022	52,000,000.00	51,926,116.67	51,926,116.67	0.930	0.931	0.944	19	07/20/2022
<b>Subtotal and Average</b>			<b>1,307,157,955.13</b>		<b>1,722,000,000.00</b>	<b>1,715,153,161.29</b>	<b>1,716,527,105.78</b>		<b>1.108</b>	<b>1.123</b>	<b>64</b>	
<b>Treasury Coupon Securities</b>												
91282CDQ1	22068	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,837,480.21	1.250	1.381	1.400	1,644	12/31/2026
91282CDQ1	22070	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,836,806.80	1.250	1.381	1.401	1,644	12/31/2026
91282CDQ1	22071	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,814,753.61	1.250	1.402	1.421	1,644	12/31/2026
91282CDQ1	22072	U.S. Treasury		01/07/2022	25,000,000.00	23,107,425.00	24,766,990.79	1.250	1.445	1.465	1,644	12/31/2026
91282CDN8	22091	U.S. Treasury		01/12/2022	25,000,000.00	23,807,625.00	24,870,556.41	1.000	1.198	1.215	898	12/15/2024
<b>Subtotal and Average</b>			<b>124,147,772.41</b>		<b>125,000,000.00</b>	<b>116,237,325.00</b>	<b>124,126,587.82</b>		<b>1.361</b>	<b>1.380</b>	<b>1,495</b>	
<b>Treasury Bills</b>												
<b>Subtotal and Average</b>			<b>66,654,087.96</b>									
<b>SupraNationals</b>												
045167ED1	22049	Asian Development Bank		12/31/2021	97,759,000.00	97,642,764.55	98,044,372.49	1.750	0.283	0.287	74	09/13/2022
045167ED1	22090	Asian Development Bank		01/12/2022	25,000,000.00	24,970,275.00	25,070,655.60	1.750	0.329	0.334	74	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	1,585	11/02/2026
00828EEJ4	21884	African Development Bank		12/15/2021	100,000,000.00	92,408,400.00	99,973,266.67	1.200	1.190	1.206	1,628	12/15/2026
00828EEJ4	21891	African Development Bank		12/15/2021	40,000,000.00	36,963,360.00	39,853,857.78	1.200	1.267	1.285	1,628	12/15/2026
00828EEL9	22505	African Development Bank		06/10/2022	100,000,000.00	100,000,000.00	100,000,000.00	2.500	2.458	2.492	438	09/12/2023
00828EEM7	22525	African Development Bank		06/16/2022	100,000,000.00	100,000,000.00	100,000,000.00	2.980	2.939	2.980	714	06/14/2024
45818WDK9	21904	Inter American Dev Bank		11/29/2021	50,000,000.00	49,986,003.50	49,986,003.50	0.920	0.919	0.932	882	11/29/2024
45906M2Q3	21795	Intl Bk Recon & Develop		10/21/2021	50,000,000.00	46,348,150.00	50,000,000.00	1.150	1.134	1.150	1,573	10/21/2026
45906M2T7	21840	Intl Bk Recon & Develop		11/18/2021	100,000,000.00	93,162,700.00	100,000,000.00	1.070	1.055	1.070	1,236	11/18/2025
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	1,600	11/17/2026

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 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
<b>SupraNationals</b>												
45950VQX7	22073	International Finance Corp		01/12/2022	50,000,000.00	48,504,800.00	50,000,000.00	0.810	1.050	1.065	560	01/12/2024
45950VQY5	22074	International Finance Corp		01/13/2022	50,000,000.00	47,733,050.00	50,000,000.00	1.075	1.259	1.276	927	01/13/2025
<b>Subtotal and Average</b>			<b>782,998,059.55</b>		<b>862,759,000.00</b>	<b>837,719,503.05</b>	<b>862,928,156.04</b>		<b>1.369</b>	<b>1.388</b>	<b>964</b>	
<b>Money Market Funds</b>												
ACADEMY	21571	Academy		07/01/2021	2,331,341,096.62	2,331,341,096.62	2,331,341,096.62		0.000	0.000	1	
FIDELITY	19552	Fidelity Inv		07/01/2021	30,751,195.02	30,751,195.02	30,751,195.02		0.000	0.000	1	
MLGIP	11456	MLGIP		06/01/2021	1,571,015,892.93	1,571,015,892.93	1,571,015,892.93	0.029	0.028	0.029	1	
<b>Subtotal and Average</b>			<b>3,893,108,184.57</b>		<b>3,933,108,184.57</b>	<b>3,933,108,184.57</b>	<b>3,933,108,184.57</b>		<b>0.011</b>	<b>0.011</b>	<b>1</b>	
<b>Total and Average</b>			<b>16,928,590,043.22</b>		<b>17,902,707,184.57</b>	<b>17,565,042,095.03</b>	<b>17,886,143,493.41</b>		<b>0.975</b>	<b>0.988</b>	<b>428</b>	

**General Fund Portfolio Management  
 Portfolio Management  
 Portfolio Details - Cash  
 June 30, 2022**

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	16,928,590,043.22		17,902,707,184.57	17,565,042,095.03	17,886,143,493.41		0.975	0.988	428