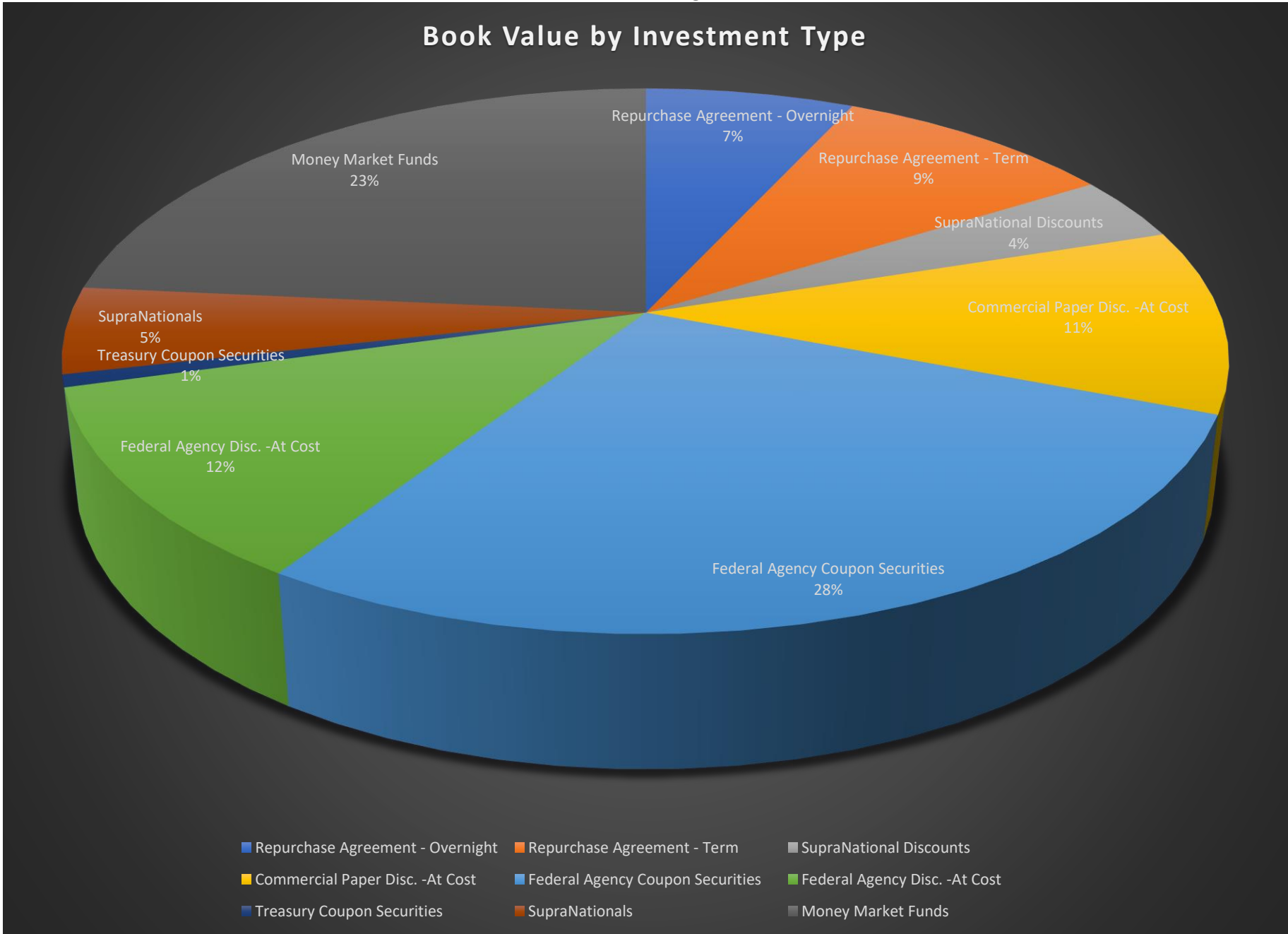


### Book Value by Investment Type





**General Fund Portfolio Management  
Portfolio Management  
Portfolio Summary  
July 31, 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	1,149,580,000.00	1,149,580,000.00	1,149,580,000.00	6.85	3	0	2.270	2.302
Repurchase Agreement - Term	1,550,000,000.00	1,550,000,000.00	1,550,000,000.00	9.24	61	41	2.026	2.054
SupraNational Discounts	650,000,000.00	646,104,494.45	646,249,805.55	3.85	111	67	1.893	1.920
Commercial Paper Disc. -At Cost	1,850,000,000.00	1,835,404,066.65	1,836,458,542.00	10.95	183	72	1.776	1.800
Federal Agency Coupon Securities	4,743,009,000.00	4,453,834,460.01	4,739,544,121.31	28.25	1,645	1,316	1.215	1.232
Federal Agency Disc. -At Cost	1,948,490,000.00	1,928,700,131.94	1,930,069,263.11	11.51	173	103	1.990	2.018
Treasury Coupon Securities	125,000,000.00	116,237,325.00	124,145,084.98	0.74	1,669	1,464	1.361	1.380
SupraNationals	862,759,000.00	837,719,986.80	862,783,528.08	5.14	1,126	933	1.370	1.389
Money Market Funds	3,936,390,179.78	3,936,390,179.78	3,936,390,179.78	23.47	1	1	0.011	0.011
<b>Investments</b>	<b>16,815,228,179.78</b>	<b>16,453,970,644.63</b>	<b>16,775,220,524.81</b>	<b>100.00%</b>	<b>585</b>	<b>457</b>	<b>1.266</b>	<b>1.283</b>

<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	15,818,094.21	15,818,094.21
<b>Average Daily Balance</b>	<b>17,557,384,982.82</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**  
**July 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
<b>Repurchase Agreement - Overnight</b>												
RPON072922ASL	22752	ASL CAPITAL		07/29/2022	300,000,000.00	300,000,000.00	300,000,000.00	2.270	2.270	2.302	0	08/01/2022
RPON072922DAIW	22755	Daiwa		07/29/2022	449,580,000.00	449,580,000.00	449,580,000.00	2.270	2.270	2.302	0	08/01/2022
RPON072922SSTR	22753	South Street Securities		07/29/2022	400,000,000.00	400,000,000.00	400,000,000.00	2.270	2.270	2.302	0	08/01/2022
<b>Subtotal and Average</b>			<b>1,586,349,870.97</b>		<b>1,149,580,000.00</b>	<b>1,149,580,000.00</b>	<b>1,149,580,000.00</b>	<b>2.270</b>	<b>2.302</b>	<b>0</b>		
<b>Repurchase Agreement - Term</b>												
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	21	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	25	08/26/2022
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	25	08/26/2022
RPTR072822ICBC	22744	ICBC Financial Services		07/28/2022	250,000,000.00	250,000,000.00	250,000,000.00	2.310	2.310	2.342	60	09/30/2022
RPTR072822MIZ	22742	Mizuho Bank		07/28/2022	250,000,000.00	250,000,000.00	250,000,000.00	2.300	2.300	2.332	60	09/30/2022
RPTR072822SSTR	22741	South Street Securities		07/28/2022	250,000,000.00	250,000,000.00	250,000,000.00	2.300	2.300	2.332	60	09/30/2022
<b>Subtotal and Average</b>			<b>1,941,935,483.87</b>		<b>1,550,000,000.00</b>	<b>1,550,000,000.00</b>	<b>1,550,000,000.00</b>	<b>2.026</b>	<b>2.054</b>	<b>41</b>		
<b>SupraNational Discounts</b>												
45818LE97	22684	Inter American Dev Bank		07/20/2022	100,000,000.00	99,687,500.00	99,687,500.00	2.250	2.288	2.320	38	09/08/2022
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	7	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	7	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	45	09/15/2022
459515P55	22672	International Finance Corp		07/18/2022	100,000,000.00	99,116,666.67	99,116,666.67	2.650	2.711	2.748	106	11/15/2022
459515P71	22681	International Finance Corp		07/19/2022	50,000,000.00	49,554,652.78	49,554,652.78	2.650	2.711	2.749	108	11/17/2022
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	119	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	148	12/27/2022
459053P40	22694	World Bank Disc Note		07/20/2022	50,000,000.00	49,569,375.00	49,569,375.00	2.650	2.710	2.748	105	11/14/2022
<b>Subtotal and Average</b>			<b>568,259,727.14</b>		<b>650,000,000.00</b>	<b>646,104,494.45</b>	<b>646,249,805.55</b>	<b>1.893</b>	<b>1.920</b>	<b>67</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	25	08/26/2022
02088XRL4	22693	Alpine CP		07/20/2022	100,000,000.00	97,183,888.89	97,183,888.89	3.700	3.836	3.889	262	04/20/2023
02088XMW5	22748	Alpine CP		07/28/2022	100,000,000.00	98,600,694.44	98,600,694.44	3.250	3.342	3.388	151	12/30/2022
0347M3H15	22750	Anglesa		07/29/2022	100,000,000.00	99,980,833.33	99,980,833.33	2.300	2.332	2.365	0	08/01/2022
06742XTZ0	21809	Barclays		10/04/2021	100,000,000.00	99,440,000.00	99,791,750.00	0.210	0.213	0.216	56	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	0	08/01/2022
07274MH16	22751	Bayerische Landesbank		07/29/2022	100,000,000.00	99,980,833.33	99,980,833.33	2.300	2.332	2.365	0	08/01/2022
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	22	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	0	08/01/2022

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**July 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
<b>Commercial Paper Disc. -At Cost</b>												
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	53	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	136	12/15/2022
54316UH85	22720	LONGSHIP FUNDING		07/25/2022	50,000,000.00	49,958,194.44	49,958,194.44	2.150	2.182	2.212	7	08/08/2022
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	50	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	23	08/24/2022
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	72	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	23	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	22	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	23	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	0	08/01/2022
86563HNW6	22747	Sumitomo Mitsui		07/28/2022	100,000,000.00	98,274,333.33	98,274,333.33	3.340	3.445	3.493	182	01/30/2023
89119BUL8	22691	Toronto Dominion Sec		07/20/2022	100,000,000.00	96,177,638.89	96,177,638.89	3.770	3.936	3.990	353	07/20/2023
<b>Subtotal and Average</b>			<b>2,132,605,057.35</b>		<b>1,850,000,000.00</b>	<b>1,835,404,066.65</b>	<b>1,836,458,542.00</b>	<b>1.776</b>	<b>1.800</b>	<b>1.800</b>	<b>72</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	1,450	07/21/2026
31422XML3	21748	Federal Agricultural Mtg Corp		09/08/2021	30,000,000.00	27,761,010.00	29,972,075.00	0.600	0.622	0.630	1,134	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	1,526	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	1,554	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	1,554	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	1,554	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	1,554	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	1,575	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	1,597	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	846	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	1,625	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	1,617	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	1,617	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	347	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	535	01/18/2024
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	1,640	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	634	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	613	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	396	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	273	05/01/2023
31422XB92	22683	Federal Agricultural Mtg Corp		07/28/2022	50,000,000.00	50,039,500.00	50,039,500.00	3.160	3.117	3.160	361	07/28/2023

**General Fund Portfolio Management**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**July 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
<b>Federal Agency Coupon Securities</b>												
3133ENLA6	22089	Federal Farm Credit Bank		01/14/2022	25,000,000.00	24,999,324.07	24,999,324.07	0.370	0.378	0.383	74	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	1,274	01/26/2026
3133ENPG9	22196	Federal Farm Credit Bank		02/15/2022	25,000,000.00	24,177,475.00	24,943,519.23	1.750	1.817	1.842	928	02/14/2025
3133ENWLO	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	654	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	1,316	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	1,304	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	1,323	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	1,330	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	1,394	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	1,394	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	1,431	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	1,431	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	1,473	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	1,499	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	1,505	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	1,512	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	1,506	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	1,519	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	1,519	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	1,519	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	1,513	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	1,513	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	1,513	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	1,536	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	1,547	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	1,543	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	1,543	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	1,555	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	1,562	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	1,576	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	1,585	12/03/2026
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	1,569	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	1,592	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	1,596	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	1,610	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	1,617	01/04/2027

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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
<b>Federal Agency Coupon Securities</b>												
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	424	09/29/2023
3130AQB51	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	1,627	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	1,156	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	1,176	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	1,206	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	1,233	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	1,240	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	1,213	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	1,247	12/30/2025
3134GW4C7	22067	Federal Home Loan Mtg Corp		01/06/2022	50,000,000.00	45,216,750.00	48,637,972.27	0.800	1.448	1.468	1,548	10/27/2026
3134GWZV1	22101	Federal Home Loan Mtg Corp		01/13/2022	50,000,000.00	46,039,100.00	48,779,625.83	0.650	1.410	1.430	1,178	10/22/2025
3134GWZV1	22142	Federal Home Loan Mtg Corp		01/27/2022	19,800,000.00	18,231,483.60	19,198,044.37	0.650	1.603	1.625	1,178	10/22/2025
31334GXF33	22632	Federal Home Loan Mtg Corp		07/12/2022	100,000,000.00	100,000,000.00	100,000,000.00	3.250	3.208	3.253	437	10/12/2023
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	1,240	12/23/2025
3135G06G3	21962	Federal National Mtg Assn		12/08/2021	50,000,000.00	45,926,377.78	49,742,342.54	0.500	0.664	0.673	1,194	11/07/2025
<b>Subtotal and Average</b>			<b>4,660,438,230.14</b>		<b>4,743,009,000.00</b>	<b>4,453,834,460.01</b>	<b>4,739,544,121.31</b>		<b>1.215</b>	<b>1.232</b>	<b>1,316</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	25	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	59	09/29/2022
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	21	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	28	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	31	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	36	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	44	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	81	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	15	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	49	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	10	08/11/2022
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	7	08/08/2022
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	123	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	210	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	157	01/05/2023
313313U89	22671	Federal Farm Credit Bank		07/18/2022	73,000,000.00	72,057,995.83	72,057,995.83	2.850	2.887	2.927	149	12/28/2022
313312AY6	22692	Federal Farm Credit Bank		07/20/2022	40,000,000.00	37,378,744.44	37,378,744.44	12.616	13.789	13.981	175	01/23/2023
313312ET3	22710	Federal Farm Credit Bank		07/22/2022	150,000,000.00	146,515,500.00	146,515,500.00	3.030	3.141	3.185	266	04/24/2023

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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
<b>Federal Agency Disc. -At Cost</b>												
313312ET3	22711	Federal Farm Credit Bank		07/22/2022	35,000,000.00	34,186,950.00	34,186,950.00	3.030	3.141	3.185	266	04/24/2023
313312DW7	22718	Federal Farm Credit Bank		07/25/2022	50,000,000.00	48,943,000.00	48,943,000.00	3.020	3.131	3.174	245	04/03/2023
313312EP1	22719	Federal Farm Credit Bank		07/25/2022	50,000,000.00	48,867,958.33	48,867,958.33	3.030	3.141	3.185	262	04/20/2023
313312BA7	22746	Federal Farm Credit Bank		07/28/2022	50,000,000.00	49,258,402.78	49,258,402.78	2.950	2.994	3.036	177	01/25/2023
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	143	12/22/2022
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	22	08/23/2022
313385E28	22611	Federal Home Loan Bank		07/01/2022	150,000,000.00	149,560,833.33	149,560,833.33	1.700	1.705	1.729	31	09/01/2022
313384BF5	22670	Federal Home Loan Bank		07/18/2022	81,490,000.00	80,158,996.67	80,158,996.67		3.113	3.156	182	01/30/2023
313385G42	22680	Federal Home Loan Bank		07/19/2022	50,000,000.00	49,809,694.50	49,809,694.50	2.210	2.218	2.249	49	09/19/2022
313385T30NEW	22728	Federal Home Loan Bank		07/26/2022	50,000,000.00	49,457,638.89	49,457,638.89	2.750	2.780	2.819	136	12/15/2022
313385M86A	22754	Federal Home Loan Bank		07/29/2022	50,000,000.00	49,669,333.33	49,669,333.33	2.480	2.497	2.531	93	11/02/2022
<b>Subtotal and Average</b>			<b>1,744,419,122.18</b>		<b>1,948,490,000.00</b>	<b>1,928,700,131.94</b>	<b>1,930,069,263.11</b>		<b>1.990</b>	<b>2.018</b>	<b>103</b>	
<b>Treasury Coupon Securities</b>												
91282CDQ1	22068	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,840,544.76	1.250	1.381	1.400	1,613	12/31/2026
91282CDQ1	22070	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,839,884.05	1.250	1.381	1.401	1,613	12/31/2026
91282CDQ1	22071	U.S. Treasury		01/06/2022	25,000,000.00	23,107,425.00	24,818,246.70	1.250	1.402	1.421	1,613	12/31/2026
91282CDQ1	22072	U.S. Treasury		01/07/2022	25,000,000.00	23,107,425.00	24,771,384.52	1.250	1.445	1.465	1,613	12/31/2026
91282CDN8	22091	U.S. Treasury		01/12/2022	25,000,000.00	23,807,625.00	24,875,024.95	1.000	1.198	1.215	867	12/15/2024
<b>Subtotal and Average</b>			<b>124,136,134.74</b>		<b>125,000,000.00</b>	<b>116,237,325.00</b>	<b>124,145,084.98</b>		<b>1.361</b>	<b>1.380</b>	<b>1,464</b>	
<b>SupraNationals</b>												
045167ED1	22049	Asian Development Bank		12/31/2021	97,759,000.00	97,642,764.55	97,925,467.28	1.750	0.283	0.287	43	09/13/2022
045167ED1	22090	Asian Development Bank		01/12/2022	25,000,000.00	24,970,275.00	25,041,215.77	1.750	0.329	0.334	43	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	1,554	11/02/2026
00828EEJ4	21884	African Development Bank		12/15/2021	100,000,000.00	92,408,400.00	99,973,766.67	1.200	1.190	1.206	1,597	12/15/2026
00828EEJ4	21891	African Development Bank		12/15/2021	40,000,000.00	36,963,360.00	39,856,591.11	1.200	1.267	1.285	1,597	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	407	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	683	06/14/2024
45818WDK9	21904	Inter American Dev Bank		11/29/2021	50,000,000.00	49,986,487.25	49,986,487.25	0.920	0.919	0.932	851	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	1,542	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	1,205	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	1,569	11/17/2026
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	529	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	896	01/13/2025

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Portfolio Management  
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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
<b>Subtotal and Average</b>			<b>862,851,176.64</b>		<b>862,759,000.00</b>	<b>837,719,986.80</b>	<b>862,783,528.08</b>		<b>1.370</b>	<b>1.389</b>	<b>933</b>	
<b>Money Market Funds</b>												
ACADEMY	21571	Academy		07/01/2021	2,333,313,701.49	2,333,313,701.49	2,333,313,701.49		0.000	0.000	1	
FIDELITY	19552	Fidelity Inv		07/01/2021	30,775,602.76	30,775,602.76	30,775,602.76		0.000	0.000	1	
MLGIP	11456	MLGIP		06/01/2021	1,572,300,875.53	1,572,300,875.53	1,572,300,875.53	0.029	0.028	0.029	1	
<b>Subtotal and Average</b>			<b>3,936,390,179.78</b>		<b>3,936,390,179.78</b>	<b>3,936,390,179.78</b>	<b>3,936,390,179.78</b>		<b>0.011</b>	<b>0.011</b>	<b>1</b>	
<b>Total and Average</b>			<b>17,557,384,982.82</b>		<b>16,815,228,179.78</b>	<b>16,453,970,644.63</b>	<b>16,775,220,524.81</b>		<b>1.266</b>	<b>1.283</b>	<b>457</b>	



**General Fund Portfolio Management  
 Portfolio Management  
 Portfolio Details - Cash  
 July 31, 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	17,557,384,982.82		16,815,228,179.78	16,453,970,644.63	16,775,220,524.81		1.266	1.283	457