

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: February 29, 2020

View Date: March 11, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		28,125.000	Local	1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
			Base	1.000000	28,125.00	1.000000	28,125.00	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,125.000	Local	28,125.00		28,125.00	0.00	0.00
		Base	28,125.00		28,125.00	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,125.000	Base	28,125.00		28,125.00	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665JC40	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.985667	19,997,133.33	99.991420	19,998,284.00	1,150.67	0.58
			Base	99.985667	19,997,133.33	99.991420	19,998,284.00	1,150.67	0.58

02665JC40	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.984833	19,996,966.67	99.991420	19,998,284.00	1,317.33	0.58
			Base	99.984833	19,996,966.67	99.991420	19,998,284.00	1,317.33	0.58

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.968255	4,998,412.77	101.421100	5,071,055.00	72,642.23	0.15
			Base	99.968255	4,998,412.77	101.421100	5,071,055.00	72,642.23	0.15

03785DC95	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.964222	9,996,422.22	99.971380	9,997,138.00	715.78	0.29
			Base	99.964222	9,996,422.22	99.971380	9,997,138.00	715.78	0.29

06370RZL6	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	100.000000	10,000,000.00	100.048000	10,004,800.00	4,800.00	0.29
			Base	100.000000	10,000,000.00	100.048000	10,004,800.00	4,800.00	0.29

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06370RZZ5	BANK OF MONTREAL-				1.810000	08 May 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.031000	15,004,650.00	4,650.00	0.44
			Base	100.000000	15,000,000.00	100.031000	15,004,650.00	4,650.00	0.44
09702LEK7	BOEING COMPANY				2.020000	19 May 2020			
		30,000,000.000	Local	99.556722	29,867,016.67	99.667630	29,900,289.00	33,272.33	0.87
			Base	99.556722	29,867,016.67	99.667630	29,900,289.00	33,272.33	0.87
13606BWJ1	CANADIAN IMPERIAL BK				2.034130	08 May 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
13738JC99	CAN AST + CAN LTD JT				1.950000	09 Mar 2020			
		2,300,000.000	Local	99.956667	2,299,003.33	99.967920	2,299,262.16	258.83	0.07
			Base	99.956667	2,299,003.33	99.967920	2,299,262.16	258.83	0.07
138994009	CANTOR FITZGERALD REPO REPO				1.610000	02 Mar 2020			
		300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.72
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.72
138994009	CANTOR FITZGERALD REPO REPO				1.730000	02 Mar 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
138994009	CANTOR FITZGERALD REPO REPO				1.750000	10 Mar 2020			
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
138994009	CANTOR FITZGERALD REPO REPO				1.750000	18 Mar 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
15963TC56	CHARIOT FNDG LLC				1.740000	05 Mar 2020			
		15,000,000.000	Local	99.980667	14,997,100.00	99.986380	14,997,957.00	857.00	0.44
			Base	99.980667	14,997,100.00	99.986380	14,997,957.00	857.00	0.44
15963TD89	CHARIOT FNDG LLC				1.750000	08 Apr 2020			
		25,000,000.000	Local	99.815278	24,953,819.44	99.861250	24,965,312.50	11,493.06	0.73
			Base	99.815278	24,953,819.44	99.861250	24,965,312.50	11,493.06	0.73

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16677JG26	CHEVRON CORP	25,000,000.000	Local	99.446500	24,861,625.00	99.626880	24,906,720.00	45,095.00	0.72
			Base	99.446500	24,861,625.00	99.626880	24,906,720.00	45,095.00	0.72
19121ACR0	COCA-COLA COMPANY	4,000,000.000	Local	99.880000	3,995,200.00	99.910680	3,996,427.20	1,227.20	0.12
			Base	99.880000	3,995,200.00	99.910680	3,996,427.20	1,227.20	0.12
19121AGL9	COCA-COLA COMPANY	20,000,000.000	Local	99.318500	19,863,700.00	99.555500	19,911,100.00	47,400.00	0.58
			Base	99.318500	19,863,700.00	99.555500	19,911,100.00	47,400.00	0.58
19121AJF9	COCA-COLA COMPANY	15,000,000.000	Local	99.092500	14,863,875.00	99.444570	14,916,685.50	52,810.50	0.43
			Base	99.092500	14,863,875.00	99.444570	14,916,685.50	52,810.50	0.43
2063C0C91	CONCORD MIN CPTL CO	25,000,000.000	Local	99.957778	24,989,444.44	99.967920	24,991,980.00	2,535.56	0.73
			Base	99.957778	24,989,444.44	99.967920	24,991,980.00	2,535.56	0.73
22845ALH1	CROWN POINT CAP CO.	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR	7,000,000.000	Local	100.000000	7,000,000.00	100.117800	7,008,246.00	8,246.00	0.20
			Base	100.000000	7,000,000.00	100.117800	7,008,246.00	8,246.00	0.20
2546R2DH6	WALT DISNEY CO	10,000,000.000	Local	99.755861	9,975,586.11	99.835290	9,983,529.00	7,942.89	0.29
			Base	99.755861	9,975,586.11	99.835290	9,983,529.00	7,942.89	0.29
2546R2FW1	WALT DISNEY CO	25,000,000.000	Local	99.452139	24,863,034.72	99.606670	24,901,667.50	38,632.78	0.72
			Base	99.452139	24,863,034.72	99.606670	24,901,667.50	38,632.78	0.72
30229ACC1	EXXON MOBIL CORP	25,000,000.000	Local	99.948056	24,987,013.89	99.957690	24,989,422.50	2,408.61	0.73
			Base	99.948056	24,987,013.89	99.957690	24,989,422.50	2,408.61	0.73

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30229ACH0	EXXON MOBIL CORP	25,000,000.000	Local	99.929333	24,982,333.33	99.940000	24,985,000.00	2,666.67	0.73
			Base	99.929333	24,982,333.33	99.940000	24,985,000.00	2,666.67	0.73
3773E2C64	GLAXOSMITHKLINE FIN PLC	2,000,000.000	Local	99.976389	1,999,527.78	99.983410	1,999,668.20	140.42	0.06
			Base	99.976389	1,999,527.78	99.983410	1,999,668.20	140.42	0.06
37829ABD9	GLENCOVE FDG DAC/LLC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
38346LC38	GOTHAM FDG CORP	25,000,000.000	Local	99.990944	24,997,736.11	99.995560	24,998,890.00	1,153.89	0.73
			Base	99.990944	24,997,736.11	99.995560	24,998,890.00	1,153.89	0.73
40588LCH0	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.922222	24,980,555.56	99.931670	24,982,917.50	2,361.94	0.73
			Base	99.922222	24,980,555.56	99.931670	24,982,917.50	2,361.94	0.73
40588LD97	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.803917	9,980,391.67	99.852220	9,985,222.00	4,830.33	0.29
			Base	99.803917	9,980,391.67	99.852220	9,985,222.00	4,830.33	0.29
45856WE62	INTERCONTINENTAL EXCHANGE	5,000,000.000	Local	99.684667	4,984,233.33	99.598600	4,979,930.00	-4,303.33	0.14
			Base	99.684667	4,984,233.33	99.598600	4,979,930.00	-4,303.33	0.14
48803MQN2	KELLS FDG LLC	15,000,000.000	Local	99.693056	14,953,958.33	99.758220	14,963,733.00	9,774.67	0.43
			Base	99.693056	14,953,958.33	99.758220	14,963,733.00	9,774.67	0.43
62455AC21	MOUNTCLIFF	25,000,000.000	Local	99.994583	24,998,645.83	99.994583	24,998,645.83	0.00	0.73
			Base	99.994583	24,998,645.83	99.994583	24,998,645.83	0.00	0.73
63763PC23	NATIONAL SECS CLEARING	20,000,000.000	Local	99.995139	19,999,027.78	99.995139	19,999,027.78	0.00	0.58
			Base	99.995139	19,999,027.78	99.995139	19,999,027.78	0.00	0.58

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63763PC56	NATIONAL SECS CLEARING					1.770000	05 Mar 2020		
	25,000,000.000	Local	99.980333	24,995,083.33	99.987600	24,996,900.00	1,816.67	0.73	
		Base	99.980333	24,995,083.33	99.987600	24,996,900.00	1,816.67	0.73	
66844CC36	NORTHWESTERN UNIVERS					1.630000	03 Mar 2020		
	1,880,000.000	Local	99.990945	1,879,829.76	99.755500	1,875,403.40	-4,426.36	0.05	
		Base	99.990945	1,879,829.76	99.755500	1,875,403.40	-4,426.36	0.05	
66844CCH5	NORTHWESTERN UNIVERS					1.600000	17 Mar 2020		
	3,000,000.000	Local	99.928889	2,997,866.67	99.755500	2,992,665.00	-5,201.67	0.09	
		Base	99.928889	2,997,866.67	99.755500	2,992,665.00	-5,201.67	0.09	
66844CD84	NORTHWESTERN UNIVERS					1.600000	08 Apr 2020		
	12,000,000.000	Local	99.831111	11,979,733.34	99.742200	11,969,064.00	-10,669.34	0.35	
		Base	99.831111	11,979,733.34	99.742200	11,969,064.00	-10,669.34	0.35	
66844CFQ2	NORTHWESTERN UNIVERS					1.600000	24 Jun 2020		
	15,500,000.000	Local	99.488889	15,420,777.77	99.466600	15,417,323.00	-3,454.77	0.45	
		Base	99.488889	15,420,777.77	99.466600	15,417,323.00	-3,454.77	0.45	
67983TC95	OLD LINE FUNDING LLC					1.870000	09 Mar 2020		
	20,000,000.000	Local	99.958444	19,991,688.89	99.969080	19,993,816.00	2,127.11	0.58	
		Base	99.958444	19,991,688.89	99.969080	19,993,816.00	2,127.11	0.58	
71708EDM4	PFIZER INC					1.610000	21 Apr 2020		
	25,000,000.000	Local	99.771917	24,942,979.17	99.819440	24,954,860.00	11,880.83	0.73	
		Base	99.771917	24,942,979.17	99.819440	24,954,860.00	11,880.83	0.73	
71708EET8	PFIZER INC					1.830000	27 May 2020		
	5,000,000.000	Local	99.557750	4,977,887.50	99.688730	4,984,436.50	6,549.00	0.14	
		Base	99.557750	4,977,887.50	99.688730	4,984,436.50	6,549.00	0.14	
71708EFJ9	PFIZER INC					1.620000	18 Jun 2020		
	16,750,000.000	Local	99.509500	16,667,841.25	99.630400	16,688,092.00	20,250.75	0.49	
		Base	99.509500	16,667,841.25	99.630400	16,688,092.00	20,250.75	0.49	
7426M4G27	PRIVATE EXP. FUNDING					1.600000	02 Jul 2020		
	20,000,000.000	Local	99.453333	19,890,666.66	99.593670	19,918,734.00	28,067.34	0.58	
		Base	99.453333	19,890,666.66	99.593670	19,918,734.00	28,067.34	0.58	

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82124LC91	SHEFFIELD RECEIVABLE				1.950000	09 Mar 2020			
		25,000,000.000	Local	99.956667	24,989,166.67	99.967920	24,991,980.00	2,813.33	0.73
			Base	99.956667	24,989,166.67	99.967920	24,991,980.00	2,813.33	0.73
82124LDD1	SHEFFIELD RECEIVABLE				1.750000	13 Apr 2020			
		20,000,000.000	Local	99.790972	19,958,194.44	99.839930	19,967,986.00	9,791.56	0.58
			Base	99.790972	19,958,194.44	99.839930	19,967,986.00	9,791.56	0.58
85520LCH6	STARBIRD FDG. CORP				1.720000	17 Mar 2020			
		3,975,000.000	Local	99.923555	3,971,961.33	99.931670	3,972,283.88	322.55	0.12
			Base	99.923555	3,971,961.33	99.931670	3,972,283.88	322.55	0.12
86562KDL5	SUMITOMO MTSU BKG CORP				1.700000	20 Apr 2020			
		20,000,000.000	Local	99.763889	19,952,777.78	99.816660	19,963,332.00	10,554.22	0.58
			Base	99.763889	19,952,777.78	99.816660	19,963,332.00	10,554.22	0.58
89119ACH9	TORONTO DOMINION BANK				1.950000	17 Mar 2020			
		25,000,000.000	Local	99.913333	24,978,333.33	99.940540	24,985,135.00	6,801.67	0.73
			Base	99.913333	24,978,333.33	99.940540	24,985,135.00	6,801.67	0.73
912796UA5	TREASURY BILL 06/20 0.00000				1.485000	25 Jun 2020			
		40,000,000.000	Local	99.521500	39,808,600.00	99.642480	39,856,992.00	48,392.00	1.16
			Base	99.521500	39,808,600.00	99.642480	39,856,992.00	48,392.00	1.16
912796UB3	TREASURY BILL 07/20 0.00000				1.485000	02 Jul 2020			
		120,000,000.000	Local	99.488981	119,386,776.66	99.625990	119,551,188.00	164,411.34	3.48
			Base	99.488981	119,386,776.66	99.625990	119,551,188.00	164,411.34	3.48
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.550000	02 Mar 2020			
		55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.60
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.60
926NKW009	AMHERST PIERPONT 04/15 VAR				1.590000	02 Mar 2020			
		175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	5.09
			Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	5.09
95001KFY5	WELLS FARGO BANK NA				1.887750	14 Oct 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73

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979QHR003	SOUTH STREET REPO				1.580000	02 Mar 2020		
	325,000,000.000	Local	100.000000	325,000,000.00	100.000000	325,000,000.00	0.00	9.45
		Base	100.000000	325,000,000.00	100.000000	325,000,000.00	0.00	9.45
979QHR003	SOUTH STREET REPO				1.640000	02 Mar 2020		
	170,887,089.310	Local	100.000000	170,887,089.31	100.000000	170,887,089.31	0.00	4.97
		Base	100.000000	170,887,089.31	100.000000	170,887,089.31	0.00	4.97
979QHT009	WELLS FARGO REPO				1.560000	03 Mar 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.570000	02 Mar 2020		
	125,639,467.140	Local	100.000000	125,639,467.14	100.000000	125,639,467.14	0.00	3.65
		Base	100.000000	125,639,467.14	100.000000	125,639,467.14	0.00	3.65
US DOLLAR Total								
	2,204,931,556.450	Local		2,202,698,484.31		2,203,342,590.90	644,106.59	64.05
		Base		2,202,698,484.31		2,203,342,590.90	644,106.59	64.05
CASH EQUIVALENT Total								
	2,204,931,556.450	Base		2,202,698,484.31		2,203,342,590.90	644,106.59	64.05
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.987078	6,999,095.47	101.050928	7,073,564.96	74,469.49	0.21
		Base	99.987078	6,999,095.47	101.050928	7,073,564.96	74,469.49	0.21
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.017240	4,950,862.02	103.077954	5,153,897.70	203,035.68	0.15
		Base	99.017240	4,950,862.02	103.077954	5,153,897.70	203,035.68	0.15
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.987664	4,999,383.19	103.309978	5,165,498.90	166,115.71	0.15
		Base	99.987664	4,999,383.19	103.309978	5,165,498.90	166,115.71	0.15

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.341000	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.670594	2,013,411.88	13,411.88	0.06	
		Base	100.000000	2,000,000.00	100.670594	2,013,411.88	13,411.88	0.06	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	8,000,000.000	Local	99.911314	7,992,905.11	102.404563	8,192,365.04	199,459.93	0.24	
		Base	99.911314	7,992,905.11	102.404563	8,192,365.04	199,459.93	0.24	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	10,000,000.000	Local	99.715893	9,971,589.27	103.581642	10,358,164.20	386,574.93	0.30	
		Base	99.715893	9,971,589.27	103.581642	10,358,164.20	386,574.93	0.30	
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995028	4,499,776.24	103.043980	4,636,979.10	137,202.86	0.13	
	Original Face:	4,500,000.000	Base	99.995028	4,499,776.24	103.043980	4,636,979.10	137,202.86	0.13
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
	3,000,000.000	Local	99.986235	2,999,587.05	103.394410	3,101,832.30	102,245.25	0.09	
	Original Face:	3,000,000.000	Base	99.986235	2,999,587.05	103.394410	3,101,832.30	102,245.25	0.09
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local	99.974493	4,998,724.65	101.533487	5,076,674.35	77,949.70	0.15	
		Base	99.974493	4,998,724.65	101.533487	5,076,674.35	77,949.70	0.15	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.657142	9,965,714.20	100.424301	10,042,430.10	76,715.90	0.29	
		Base	99.657142	9,965,714.20	100.424301	10,042,430.10	76,715.90	0.29	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.812727	10,081,272.73	101.995158	10,199,515.80	118,243.07	0.30	
		Base	100.812727	10,081,272.73	101.995158	10,199,515.80	118,243.07	0.30	
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.935918	9,993,591.81	102.219944	10,221,994.40	228,402.59	0.30	
		Base	99.935918	9,993,591.81	102.219944	10,221,994.40	228,402.59	0.30	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
	755,198.350	Local	100.000000	755,198.35	100.041760	755,513.72	315.37	0.02	
	Original Face:	10,000,000.000	Base	100.000000	755,198.35	100.041760	755,513.72	315.37	0.02

Holdings

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STATE OF ARIZONA

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STATE STREET

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06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.750230	9,975,023.00	-24,977.00	0.29
			Base	100.000000	10,000,000.00	99.750230	9,975,023.00	-24,977.00	0.29
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR				2.250000	23 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.499436	10,049,943.60	49,943.60	0.29
			Base	100.000000	10,000,000.00	100.499436	10,049,943.60	49,943.60	0.29
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	99.209000	9,920,900.00	-79,100.00	0.29
			Base	100.000000	10,000,000.00	99.209000	9,920,900.00	-79,100.00	0.29
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	100.075540	8,006,043.20	6,043.20	0.23
			Base	100.000000	8,000,000.00	100.075540	8,006,043.20	6,043.20	0.23
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR				3.000000	17 Jun 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.420370	10,042,037.00	42,037.00	0.29
			Base	100.000000	10,000,000.00	100.420370	10,042,037.00	42,037.00	0.29
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020			
		10,000,000.000	Local	99.720812	9,972,081.16	100.158026	10,015,802.60	43,721.44	0.29
			Base	99.720812	9,972,081.16	100.158026	10,015,802.60	43,721.44	0.29
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2				2.000000	24 Jan 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.068295	5,003,414.75	3,414.75	0.15
			Base	100.000000	5,000,000.00	100.068295	5,003,414.75	3,414.75	0.15
06367WVM2	BANK OF MONTREAL SR UNSECURED 02/24 2.07				2.070000	12 Feb 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.071813	10,007,181.30	7,181.30	0.29
			Base	100.000000	10,000,000.00	100.071813	10,007,181.30	7,181.30	0.29
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.431231	10,043,123.10	43,123.10	0.29
			Base	100.000000	10,000,000.00	100.431231	10,043,123.10	43,123.10	0.29
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		7,000,000.000	Local	99.931098	6,995,176.87	106.340303	7,443,821.21	448,644.34	0.22
			Base	99.931098	6,995,176.87	106.340303	7,443,821.21	448,644.34	0.22

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STATE OF ARIZONA

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local		99.837356	6,988,614.94	102.703510	7,189,245.70	200,630.76	0.21
		Base		99.837356	6,988,614.94	102.703510	7,189,245.70	200,630.76	0.21
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local		99.932159	4,996,607.94	100.976591	5,048,829.55	52,221.61	0.15
		Base		99.932159	4,996,607.94	100.976591	5,048,829.55	52,221.61	0.15
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local		101.631866	17,277,417.25	102.573634	17,437,517.78	160,100.53	0.51
		Base		101.631866	17,277,417.25	102.573634	17,437,517.78	160,100.53	0.51
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.972796	14,995,919.39	101.176502	15,176,475.30	180,555.91	0.44
		Base		99.972796	14,995,919.39	101.176502	15,176,475.30	180,555.91	0.44
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local		99.838141	1,996,762.81	102.389574	2,047,791.48	51,028.67	0.06
		Base		99.838141	1,996,762.81	102.389574	2,047,791.48	51,028.67	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local		99.872140	4,993,606.99	102.315717	5,115,785.85	122,178.86	0.15
		Base		99.872140	4,993,606.99	102.315717	5,115,785.85	122,178.86	0.15
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local		99.802177	4,990,108.85	102.608793	5,130,439.65	140,330.80	0.15
		Base		99.802177	4,990,108.85	102.608793	5,130,439.65	140,330.80	0.15
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local		99.542063	1,990,841.26	102.964952	2,059,299.04	68,457.78	0.06
		Base		99.542063	1,990,841.26	102.964952	2,059,299.04	68,457.78	0.06
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A					2.710000	17 Feb 2026		
	10,000,000.000	Local		102.372871	10,237,287.12	104.194760	10,419,476.00	182,188.88	0.30
	Original Face:	Base		102.372871	10,237,287.12	104.194760	10,419,476.00	182,188.88	0.30
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
	13,226,000.000	Local		99.551280	13,166,652.29	100.390847	13,277,693.42	111,041.13	0.39
		Base		99.551280	13,166,652.29	100.390847	13,277,693.42	111,041.13	0.39

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Holdings

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14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021			
	15,000,000.000	Local	99.967970	14,995,195.44	101.941894	15,291,284.10	296,088.66		0.44
		Base	99.967970	14,995,195.44	101.941894	15,291,284.10	296,088.66		0.44
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.554130	08 Aug 2022			
	10,000,000.000	Local	100.000000	10,000,000.00	101.149612	10,114,961.20	114,961.20		0.29
		Base	100.000000	10,000,000.00	101.149612	10,114,961.20	114,961.20		0.29
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022			
	2,705,925.840	Local	99.999478	2,705,911.72	100.505800	2,719,612.41	13,700.69		0.08
Original Face:	6,500,000.000	Base	99.999478	2,705,911.72	100.505800	2,719,612.41	13,700.69		0.08
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020			
	3,600,186.720	Local	100.000000	3,600,186.72	100.069490	3,602,688.49	2,501.77		0.10
Original Face:	8,500,000.000	Base	100.000000	3,600,186.72	100.069490	3,602,688.49	2,501.77		0.10
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021			
	4,232,648.190	Local	100.000000	4,232,648.19	100.096800	4,236,745.39	4,097.20		0.12
Original Face:	5,000,000.000	Base	100.000000	4,232,648.19	100.096800	4,236,745.39	4,097.20		0.12
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				1.858500	17 Apr 2023			
	10,000,000.000	Local	100.000000	10,000,000.00	100.056590	10,005,659.00	5,659.00		0.29
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.056590	10,005,659.00	5,659.00		0.29
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021			
	10,000,000.000	Local	100.000000	10,000,000.00	101.802309	10,180,230.90	180,230.90		0.30
		Base	100.000000	10,000,000.00	101.802309	10,180,230.90	180,230.90		0.30
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024			
	10,000,000.000	Local	100.000000	10,000,000.00	101.708762	10,170,876.20	170,876.20		0.30
		Base	100.000000	10,000,000.00	101.708762	10,170,876.20	170,876.20		0.30
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR				2.000000	25 Nov 2022			
	15,000,000.000	Local	100.000000	15,000,000.00	100.204183	15,030,627.45	30,627.45		0.44
		Base	100.000000	15,000,000.00	100.204183	15,030,627.45	30,627.45		0.44
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024			
	15,000,000.000	Local	100.000000	15,000,000.00	100.372030	15,055,804.50	55,804.50		0.44
		Base	100.000000	15,000,000.00	100.372030	15,055,804.50	55,804.50		0.44

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191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local		100.159408	2,003,188.16	101.068131	2,021,362.62	18,174.46	0.06
		Base		100.159408	2,003,188.16	101.068131	2,021,362.62	18,174.46	0.06
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
	5,000,000.000	Local		99.836535	4,991,826.76	101.598226	5,079,911.30	88,084.54	0.15
		Base		99.836535	4,991,826.76	101.598226	5,079,911.30	88,084.54	0.15
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local		99.980723	17,996,530.05	102.345720	18,422,229.60	425,699.55	0.54
	Original Face: 18,000,000.000	Base		99.980723	17,996,530.05	102.345720	18,422,229.60	425,699.55	0.54
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
	4,000,000.000	Local		99.998300	3,999,931.98	103.180240	4,127,209.60	127,277.62	0.12
	Original Face: 4,000,000.000	Base		99.998300	3,999,931.98	103.180240	4,127,209.60	127,277.62	0.12
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	0.000	Local		0.000000	419.22	0.000000	0.00	-419.22	0.00
		Base		0.000000	419.22	0.000000	0.00	-419.22	0.00
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	5,250,000.000	Local		100.594759	5,281,224.84	100.440389	5,273,120.42	-8,104.42	0.15
		Base		100.594759	5,281,224.84	100.440389	5,273,120.42	-8,104.42	0.15
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					1.620000	25 Aug 2020		
	3,000,000.000	Local		100.000000	3,000,000.00	99.993513	2,999,805.39	-194.61	0.09
		Base		100.000000	3,000,000.00	99.993513	2,999,805.39	-194.61	0.09
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95					1.950000	23 Jan 2025		
	8,800,000.000	Local		99.988761	8,799,010.99	100.194521	8,817,117.85	18,106.86	0.26
		Base		99.988761	8,799,010.99	100.194521	8,817,117.85	18,106.86	0.26
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75					1.750000	12 Feb 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	100.259680	5,012,984.00	12,984.00	0.15
		Base		100.000000	5,000,000.00	100.259680	5,012,984.00	12,984.00	0.15
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,337,696.530	Local		104.719459	4,542,412.34	107.896547	4,680,224.78	137,812.44	0.14
	Original Face: 11,354,753.000	Base		104.719459	4,542,412.34	107.896547	4,680,224.78	137,812.44	0.14

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3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,796,554.650	Local	104.628611	1,879,710.17	106.457766	1,912,571.95	32,861.78	0.06	
	Original Face: 5,677,376.000	Base	104.628611	1,879,710.17	106.457766	1,912,571.95	32,861.78	0.06	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.968880	22 Jan 2021		
	20,000,000.000	Local	99.996420	19,999,284.07	100.325059	20,065,011.80	65,727.73	0.58	
		Base	99.996420	19,999,284.07	100.325059	20,065,011.80	65,727.73	0.58	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.709380	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.560515	9,956,051.50	-43,948.50	0.29	
		Base	100.000000	10,000,000.00	99.560515	9,956,051.50	-43,948.50	0.29	
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.311524	10,031,152.40	31,152.40	0.29	
		Base	100.000000	10,000,000.00	100.311524	10,031,152.40	31,152.40	0.29	
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2					2.200000	24 Jul 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.451269	10,045,126.90	45,126.90	0.29	
		Base	100.000000	10,000,000.00	100.451269	10,045,126.90	45,126.90	0.29	
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
	10,000,000.000	Local	99.926301	9,992,630.14	100.276989	10,027,698.90	35,068.76	0.29	
		Base	99.926301	9,992,630.14	100.276989	10,027,698.90	35,068.76	0.29	
3133ELEU4	FEDERAL FARM CREDIT BANK BONDS 03/23 1.83					1.830000	20 Mar 2023		
	5,000,000.000	Local	99.976250	4,998,812.50	100.035132	5,001,756.60	2,944.10	0.15	
		Base	99.976250	4,998,812.50	100.035132	5,001,756.60	2,944.10	0.15	
3134GT4E0	FREDDIE MAC NOTES 08/24 VAR					1.650000	26 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.001081	5,000,054.05	54.05	0.15	
		Base	100.000000	5,000,000.00	100.001081	5,000,054.05	54.05	0.15	
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.777553	5,038,877.65	38,877.65	0.15	
		Base	100.000000	5,000,000.00	100.777553	5,038,877.65	38,877.65	0.15	
3134GUGT1	FREDDIE MAC NOTES 10/22 1.8					1.800000	17 Oct 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.077548	10,007,754.80	7,754.80	0.29	
		Base	100.000000	10,000,000.00	100.077548	10,007,754.80	7,754.80	0.29	

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3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.203481	10,020,348.10	20,348.10	0.29
			Base	100.000000	10,000,000.00	100.203481	10,020,348.10	20,348.10	0.29
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.194012	10,019,401.20	19,401.20	0.29
			Base	100.000000	10,000,000.00	100.194012	10,019,401.20	19,401.20	0.29
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.559618	15,328,302.61	101.912311	15,534,493.57	206,190.96	0.45
			Base	100.559618	15,328,302.61	101.912311	15,534,493.57	206,190.96	0.45
3135G0V26	FANNIE MAE NOTES 07/20 VAR				1.640000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.012242	5,000,612.10	612.10	0.15
			Base	100.000000	5,000,000.00	100.012242	5,000,612.10	612.10	0.15
3135G0V67	FANNIE MAE NOTES 10/20 VAR				1.655000	30 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.022909	10,002,290.90	2,290.90	0.29
			Base	100.000000	10,000,000.00	100.022909	10,002,290.90	2,290.90	0.29
3135G0Y49	FANNIE MAE NOTES 02/23 1.7				1.700000	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.122331	10,012,233.10	12,233.10	0.29
			Base	100.000000	10,000,000.00	100.122331	10,012,233.10	12,233.10	0.29
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		165,185.780	Local	102.818033	169,840.77	101.208540	167,182.12	-2,658.65	0.00
		Original Face: 2,838,688.000	Base	102.818033	169,840.77	101.208540	167,182.12	-2,658.65	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		1,289,567.810	Local	101.500898	1,308,922.91	102.256110	1,318,661.88	9,738.97	0.04
		Original Face: 5,677,376.000	Base	101.500898	1,308,922.91	102.256110	1,318,661.88	9,738.97	0.04
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		1,860,420.520	Local	101.556419	1,889,376.45	100.673780	1,872,955.66	-16,420.79	0.05
		Original Face: 11,275,256.000	Base	101.556419	1,889,376.45	100.673780	1,872,955.66	-16,420.79	0.05
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		1,212,138.170	Local	101.420836	1,229,360.66	102.551390	1,243,064.54	13,703.88	0.04
		Original Face: 5,677,376.000	Base	101.420836	1,229,360.66	102.551390	1,243,064.54	13,703.88	0.04

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,452,151.130	Local	100.805324	2,471,898.89	100.520540	2,464,915.56	-6,983.33	0.07	
Original Face:	6,713,909.000	Base	100.805324	2,471,898.89	100.520540	2,464,915.56	-6,983.33	0.07	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,578,495.610	Local	99.743850	1,574,452.29	99.744450	1,574,461.76	9.47	0.05	
Original Face:	5,677,376.000	Base	99.743850	1,574,452.29	99.744450	1,574,461.76	9.47	0.05	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,442,773.380	Local	101.527049	2,480,075.72	101.878510	2,488,661.12	8,585.40	0.07	
Original Face:	6,995,663.000	Base	101.527049	2,480,075.72	101.878510	2,488,661.12	8,585.40	0.07	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,578,495.610	Local	100.247886	1,582,408.48	100.450380	1,585,604.84	3,196.36	0.05	
Original Face:	5,677,376.000	Base	100.247886	1,582,408.48	100.450380	1,585,604.84	3,196.36	0.05	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	3,135,164.360	Local	100.691955	3,156,858.28	101.939540	3,195,972.13	39,113.85	0.09	
Original Face:	11,354,753.000	Base	100.691955	3,156,858.28	101.939540	3,195,972.13	39,113.85	0.09	
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	952,597.260	Local	100.402528	956,431.73	101.056610	962,662.50	6,230.77	0.03	
Original Face:	5,677,376.000	Base	100.402528	956,431.73	101.056610	962,662.50	6,230.77	0.03	
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	733,111.880	Local	98.589589	722,771.99	100.383820	735,925.71	13,153.72	0.02	
Original Face:	2,000,000.000	Base	98.589589	722,771.99	100.383820	735,925.71	13,153.72	0.02	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	2,219,673.000	Local	101.611845	2,255,450.68	102.551390	2,276,305.51	20,854.83	0.07	
Original Face:	8,516,065.000	Base	101.611845	2,255,450.68	102.551390	2,276,305.51	20,854.83	0.07	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	1,432,375.350	Local	99.879324	1,430,646.82	99.747810	1,428,763.04	-1,883.78	0.04	
Original Face:	5,677,376.000	Base	99.879324	1,430,646.82	99.747810	1,428,763.04	-1,883.78	0.04	
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	2,380,204.440	Local	98.427890	2,342,785.01	100.656650	2,395,834.05	53,049.04	0.07	
Original Face:	6,060,416.000	Base	98.427890	2,342,785.01	100.656650	2,395,834.05	53,049.04	0.07	

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		366,148.550	Local	98.242822	359,714.67	102.048350	373,648.55	13,933.88	0.01
Original Face:	2,838,688.000	Base	98.242822	359,714.67	102.048350	373,648.55	13,933.88	0.01	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		5,964.750	Local	100.393478	5,988.22	100.223990	5,978.11	-10.11	0.00
Original Face:	648,587.000	Base	100.393478	5,988.22	100.223990	5,978.11	-10.11	0.00	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		667,425.930	Local	100.132541	668,310.54	100.497290	670,744.97	2,434.43	0.02
Original Face:	5,946,910.000	Base	100.132541	668,310.54	100.497290	670,744.97	2,434.43	0.02	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		113,902.790	Local	103.402006	117,777.77	105.289480	119,927.66	2,149.89	0.00
Original Face:	500,000.000	Base	103.402006	117,777.77	105.289480	119,927.66	2,149.89	0.00	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		883,523.890	Local	101.382514	895,738.73	101.832320	899,712.87	3,974.14	0.03
Original Face:	11,354,753.000	Base	101.382514	895,738.73	101.832320	899,712.87	3,974.14	0.03	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		458,859.360	Local	99.400306	456,107.61	102.498110	470,322.17	14,214.56	0.01
Original Face:	2,838,688.000	Base	99.400306	456,107.61	102.498110	470,322.17	14,214.56	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		616,138.390	Local	99.977461	615,999.52	101.639610	626,240.66	10,241.14	0.02
Original Face:	2,838,688.000	Base	99.977461	615,999.52	101.639610	626,240.66	10,241.14	0.02	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		462,337.040	Local	99.955028	462,129.12	101.246290	468,099.10	5,969.98	0.01
Original Face:	3,247,459.000	Base	99.955028	462,129.12	101.246290	468,099.10	5,969.98	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		1,430,542.510	Local	100.206046	1,433,490.08	104.758730	1,498,618.17	65,128.09	0.04
Original Face:	5,677,376.000	Base	100.206046	1,433,490.08	104.758730	1,498,618.17	65,128.09	0.04	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		2,095,132.620	Local	100.366388	2,102,808.93	101.279830	2,121,946.76	19,137.83	0.06
Original Face:	8,516,065.000	Base	100.366388	2,102,808.93	101.279830	2,121,946.76	19,137.83	0.06	

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3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,963,924.470	Local	100.066934	1,965,239.01	100.486740	1,973,483.68	8,244.67	0.06
Original Face:	7,380,589.000	Base	100.066934	1,965,239.01	100.486740	1,973,483.68	8,244.67	0.06
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,397,739.430	Local	101.276356	2,428,343.13	102.752120	2,463,728.10	35,384.97	0.07
Original Face:	5,677,376.000	Base	101.276356	2,428,343.13	102.752120	2,463,728.10	35,384.97	0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,803,476.060	Local	100.024040	1,803,909.61	100.573590	1,813,820.62	9,911.01	0.05
Original Face:	5,677,376.000	Base	100.024040	1,803,909.61	100.573590	1,813,820.62	9,911.01	0.05
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	4,508,690.560	Local	100.745344	4,542,295.81	101.258070	4,565,413.04	23,117.23	0.13
Original Face:	14,193,441.000	Base	100.745344	4,542,295.81	101.258070	4,565,413.04	23,117.23	0.13
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	3,140,186.680	Local	100.474766	3,155,095.22	101.372780	3,183,294.53	28,199.31	0.09
Original Face:	14,193,441.000	Base	100.474766	3,155,095.22	101.372780	3,183,294.53	28,199.31	0.09
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	989,762.670	Local	99.893417	988,707.75	101.560020	1,005,203.17	16,495.42	0.03
Original Face:	3,250,000.000	Base	99.893417	988,707.75	101.560020	1,005,203.17	16,495.42	0.03
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,797,338.930	Local	100.525764	1,806,788.69	101.124830	1,817,555.94	10,767.25	0.05
Original Face:	5,677,376.000	Base	100.525764	1,806,788.69	101.124830	1,817,555.94	10,767.25	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,955,500.360	Local	99.904006	2,952,663.26	100.640990	2,974,444.82	21,781.56	0.09
Original Face:	8,516,065.000	Base	99.904006	2,952,663.26	100.640990	2,974,444.82	21,781.56	0.09
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	676,902.330	Local	97.859112	662,410.61	100.898340	682,983.21	20,572.60	0.02
Original Face:	2,500,000.000	Base	97.859112	662,410.61	100.898340	682,983.21	20,572.60	0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,261,991.500	Local	102.787001	3,352,903.23	107.257730	3,498,738.04	145,834.81	0.10
Original Face:	10,000,000.000	Base	102.787001	3,352,903.23	107.257730	3,498,738.04	145,834.81	0.10

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3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	3,138,537.150	Local	101.773048	3,194,184.93	102.469260	3,216,035.79	21,850.86	0.09	
Original Face:	5,000,000.000	Base	101.773048	3,194,184.93	102.469260	3,216,035.79	21,850.86	0.09	
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
	5,496,284.200	Local	102.475337	5,632,335.76	101.724910	5,591,090.16	-41,245.60	0.16	
Original Face:	10,000,000.000	Base	102.475337	5,632,335.76	101.724910	5,591,090.16	-41,245.60	0.16	
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
	2,138,861.180	Local	101.061212	2,161,559.03	100.967290	2,159,550.17	-2,008.86	0.06	
Original Face:	5,000,000.000	Base	101.061212	2,161,559.03	100.967290	2,159,550.17	-2,008.86	0.06	
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	2,422,641.000	Local	101.795298	2,466,134.62	101.088240	2,449,005.15	-17,129.47	0.07	
Original Face:	5,000,000.000	Base	101.795298	2,466,134.62	101.088240	2,449,005.15	-17,129.47	0.07	
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	2,299,427.480	Local	101.940858	2,344,056.11	100.502460	2,310,981.18	-33,074.93	0.07	
Original Face:	7,000,000.000	Base	101.940858	2,344,056.11	100.502460	2,310,981.18	-33,074.93	0.07	
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
	1,000,000.000	Local	100.169298	1,001,692.98	99.885246	998,852.46	-2,840.52	0.03	
Original Face:	1,000,000.000	Base	100.169298	1,001,692.98	99.885246	998,852.46	-2,840.52	0.03	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	2,924,645.720	Local	102.654157	3,002,270.42	103.139682	3,016,470.30	14,199.88	0.09	
Original Face:	8,516,065.000	Base	102.654157	3,002,270.42	103.139682	3,016,470.30	14,199.88	0.09	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	625,363.140	Local	101.187524	632,789.48	107.371670	671,462.85	38,673.37	0.02	
Original Face:	44,567,405.000	Base	101.187524	632,789.48	107.371670	671,462.85	38,673.37	0.02	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	25,257.930	Local	107.514393	27,155.91	109.066010	27,547.82	391.91	0.00	
Original Face:	1,000,000.000	Base	107.514393	27,155.91	109.066010	27,547.82	391.91	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	775,149.130	Local	105.853468	820,522.24	117.103950	907,730.25	87,208.01	0.03	
Original Face:	24,898,134.000	Base	105.853468	820,522.24	117.103950	907,730.25	87,208.01	0.03	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	510,415.970	Local	99.220118	506,435.33	102.252840	521,914.83	15,479.50	0.02	
Original Face:	5,677,376.000	Base	99.220118	506,435.33	102.252840	521,914.83	15,479.50	0.02	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	367,515.980	Local	105.065380	386,132.06	108.328380	398,124.11	11,992.05	0.01	
Original Face:	8,516,065.000	Base	105.065380	386,132.06	108.328380	398,124.11	11,992.05	0.01	
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.267762	5,013,388.10	13,388.10	0.15	
		Base	100.000000	5,000,000.00	100.267762	5,013,388.10	13,388.10	0.15	
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.342270	5,017,113.50	17,113.50	0.15	
		Base	100.000000	5,000,000.00	100.342270	5,017,113.50	17,113.50	0.15	
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.234130	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.328032	2,006,560.64	6,560.64	0.06	
		Base	100.000000	2,000,000.00	100.328032	2,006,560.64	6,560.64	0.06	
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					2.843250	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	97.367931	19,473,586.20	-526,413.80	0.57	
		Base	100.000000	20,000,000.00	97.367931	19,473,586.20	-526,413.80	0.57	
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	4,302.710	Local	100.919885	4,342.29	101.020615	4,346.62	4.33	0.00	
Original Face:	1,675,000.000	Base	100.919885	4,342.29	101.020615	4,346.62	4.33	0.00	
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.110880	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.389926	5,019,496.30	19,496.30	0.15	
		Base	100.000000	5,000,000.00	100.389926	5,019,496.30	19,496.30	0.15	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.382630	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.356649	3,010,699.47	10,699.47	0.09	
		Base	100.000000	3,000,000.00	100.356649	3,010,699.47	10,699.47	0.09	
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.402730	10,040,273.00	40,273.00	0.29	
		Base	100.000000	10,000,000.00	100.402730	10,040,273.00	40,273.00	0.29	

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	Units								
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	63,368.300	Local	105.407941	66,795.22	110.455730	69,993.92	3,198.70	0.00	
Original Face:	877,500.000	Base	105.407941	66,795.22	110.455730	69,993.92	3,198.70	0.00	
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
	0.020	Local	-4,150.000000	-0.83	100.000000	0.02	0.85	0.00	
Original Face:	10,000,000.000	Base	-4,150.000000	-0.83	100.000000	0.02	0.85	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,213,999.130	Local	98.862666	2,188,818.56	97.941990	2,168,434.81	-20,383.75	0.06	
Original Face:	3,000,000.000	Base	98.862666	2,188,818.56	97.941990	2,168,434.81	-20,383.75	0.06	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,622,145.900	Local	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.10	
Original Face:	10,000,000.000	Base	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.10	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	3,187,125.960	Local	102.102986	3,254,150.76	101.495090	3,234,776.36	-19,374.40	0.09	
Original Face:	10,493,495.000	Base	102.102986	3,254,150.76	101.495090	3,234,776.36	-19,374.40	0.09	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,520,805.150	Local	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.13	
Original Face:	5,000,000.000	Base	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.13	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	3,416,167.330	Local	99.899886	3,412,747.27	101.845300	3,479,205.87	66,458.60	0.10	
Original Face:	5,000,000.000	Base	99.899886	3,412,747.27	101.845300	3,479,205.87	66,458.60	0.10	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	4,101,894.300	Local	100.695479	4,130,422.10	101.796810	4,175,597.55	45,175.45	0.12	
Original Face:	5,000,000.000	Base	100.695479	4,130,422.10	101.796810	4,175,597.55	45,175.45	0.12	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.919793	999,197.93	103.861737	1,038,617.37	39,419.44	0.03	
		Base	99.919793	999,197.93	103.861737	1,038,617.37	39,419.44	0.03	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local	101.357802	15,892,903.32	102.243673	16,031,807.93	138,904.61	0.47	
		Base	101.357802	15,892,903.32	102.243673	16,031,807.93	138,904.61	0.47	

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44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local	99.970389	9,997,038.85	101.551011	10,155,101.10	158,062.25	0.30	
		Base	99.970389	9,997,038.85	101.551011	10,155,101.10	158,062.25	0.30	
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local	99.735471	9,973,547.11	99.909286	9,990,928.60	17,381.49	0.29	
		Base	99.735471	9,973,547.11	99.909286	9,990,928.60	17,381.49	0.29	
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.419000	10,041,900.00	41,900.00	0.29	
		Base	100.000000	10,000,000.00	100.419000	10,041,900.00	41,900.00	0.29	
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	2,886,572.270	Local	99.620912	2,875,629.61	101.057020	2,917,083.92	41,454.31	0.08	
Original Face:	5,000,000.000	Base	99.620912	2,875,629.61	101.057020	2,917,083.92	41,454.31	0.08	
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	0.15	
		Base	100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	0.15	
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	101.249650	15,187,447.50	187,447.50	0.44	
		Base	100.000000	15,000,000.00	101.249650	15,187,447.50	187,447.50	0.44	
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.190981	5,009,549.05	9,549.05	0.15	
		Base	100.000000	5,000,000.00	100.190981	5,009,549.05	9,549.05	0.15	
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.055829	10,105,582.90	105,582.90	0.29	
		Base	100.000000	10,000,000.00	101.055829	10,105,582.90	105,582.90	0.29	
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.206184	10,020,618.40	20,618.40	0.29	
		Base	100.000000	10,000,000.00	100.206184	10,020,618.40	20,618.40	0.29	
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	12,640,000.000	Local	99.824805	12,617,855.29	101.658470	12,849,630.61	231,775.32	0.37	
Original Face:	12,640,000.000	Base	99.824805	12,617,855.29	101.658470	12,849,630.61	231,775.32	0.37	

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571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local		99.610742	2,988,322.25	107.306185	3,219,185.55	230,863.30	0.09
		Base		99.610742	2,988,322.25	107.306185	3,219,185.55	230,863.30	0.09
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local		101.516689	3,545,977.93	102.056296	3,564,826.42	18,848.49	0.10
		Base		101.516689	3,545,977.93	102.056296	3,564,826.42	18,848.49	0.10
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local		100.049406	23,837,771.59	100.285373	23,893,992.97	56,221.38	0.69
		Base		100.049406	23,837,771.59	100.285373	23,893,992.97	56,221.38	0.69
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local		100.624515	10,908,703.67	100.767000	10,924,150.47	15,446.80	0.32
		Base		100.624515	10,908,703.67	100.767000	10,924,150.47	15,446.80	0.32
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	2,750,000.000	Local		99.995352	2,749,872.17	100.370740	2,760,195.35	10,323.18	0.08
	Original Face: 2,750,000.000	Base		99.995352	2,749,872.17	100.370740	2,760,195.35	10,323.18	0.08
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	50,000,000.000	Local		99.971642	49,985,820.89	100.490767	50,245,383.50	259,562.61	1.46
		Base		99.971642	49,985,820.89	100.490767	50,245,383.50	259,562.61	1.46
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	10,354,000.000	Local		101.119456	10,469,908.47	102.240893	10,586,022.06	116,113.59	0.31
		Base		101.119456	10,469,908.47	102.240893	10,586,022.06	116,113.59	0.31
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
	3,000,000.000	Local		99.967154	2,999,014.63	100.902992	3,027,089.76	28,075.13	0.09
		Base		99.967154	2,999,014.63	100.902992	3,027,089.76	28,075.13	0.09
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
	10,000,000.000	Local		99.975336	9,997,533.58	100.887663	10,088,766.30	91,232.72	0.29
		Base		99.975336	9,997,533.58	100.887663	10,088,766.30	91,232.72	0.29
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local		102.121585	3,206,617.77	102.792947	3,227,698.54	21,080.77	0.09
		Base		102.121585	3,206,617.77	102.792947	3,227,698.54	21,080.77	0.09

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693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
	4,000,000.000	Local	100.937995	4,037,519.79	101.211709	4,048,468.36	10,948.57	0.12	
		Base	100.937995	4,037,519.79	101.211709	4,048,468.36	10,948.57	0.12	
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local	99.995949	2,999,878.47	103.528861	3,105,865.83	105,987.36	0.09	
		Base	99.995949	2,999,878.47	103.528861	3,105,865.83	105,987.36	0.09	
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
	3,000,000.000	Local	101.491433	3,044,742.99	101.696793	3,050,903.79	6,160.80	0.09	
		Base	101.491433	3,044,742.99	101.696793	3,050,903.79	6,160.80	0.09	
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					2.277750	21 Sep 2021		
	10,000,000.000	Local	99.899233	9,989,923.26	99.660565	9,966,056.50	-23,866.76	0.29	
		Base	99.899233	9,989,923.26	99.660565	9,966,056.50	-23,866.76	0.29	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					2.306250	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.350000	10,135,000.00	135,000.00	0.29	
		Base	100.000000	10,000,000.00	101.350000	10,135,000.00	135,000.00	0.29	
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.833180	10,083,318.00	83,318.00	0.29	
		Base	100.000000	10,000,000.00	100.833180	10,083,318.00	83,318.00	0.29	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.326750	25 Jan 2029		
	924,061.940	Local	100.000000	924,061.94	97.724020	903,030.48	-21,031.46	0.03	
	Original Face: 2,838,688.000	Base	100.000000	924,061.94	97.724020	903,030.48	-21,031.46	0.03	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.962448	9,996,244.80	102.756092	10,275,609.20	279,364.40	0.30	
		Base	99.962448	9,996,244.80	102.756092	10,275,609.20	279,364.40	0.30	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.079768	5,003,988.40	3,988.40	0.15	
		Base	100.000000	5,000,000.00	100.079768	5,003,988.40	3,988.40	0.15	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	103.484490	10,348,449.00	348,449.00	0.30	
		Base	100.000000	10,000,000.00	103.484490	10,348,449.00	348,449.00	0.30	

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89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.084491	10,008,449.10	8,449.10	0.29	
		Base	100.000000	10,000,000.00	100.084491	10,008,449.10	8,449.10	0.29	
89114R3T1	TORONTO DOMINION BANK SR UNSECURED 11/20 1.9					1.900000	30 Nov 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.139678	10,013,967.80	13,967.80	0.29	
		Base	100.000000	10,000,000.00	100.139678	10,013,967.80	13,967.80	0.29	
89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
	1,429,000.000	Local	100.000000	1,429,000.00	100.049848	1,429,712.33	712.33	0.04	
		Base	100.000000	1,429,000.00	100.049848	1,429,712.33	712.33	0.04	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	8,000,000.000	Local	99.993211	7,999,456.89	100.546442	8,043,715.36	44,258.47	0.23	
	Original Face: 8,000,000.000	Base	99.993211	7,999,456.89	100.546442	8,043,715.36	44,258.47	0.23	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.994130	26 Apr 2021		
	5,000,000.000	Local	99.895895	4,994,794.75	99.711458	4,985,572.90	-9,221.85	0.14	
		Base	99.895895	4,994,794.75	99.711458	4,985,572.90	-9,221.85	0.14	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.955624	12,994,231.13	103.147910	13,409,228.30	414,997.17	0.39	
		Base	99.955624	12,994,231.13	103.147910	13,409,228.30	414,997.17	0.39	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					1.832250	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.928600	1,998,572.00	-1,428.00	0.06	
		Base	100.000000	2,000,000.00	99.928600	1,998,572.00	-1,428.00	0.06	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.933623	9,993,362.34	101.284535	10,128,453.50	135,091.16	0.29	
		Base	99.933623	9,993,362.34	101.284535	10,128,453.50	135,091.16	0.29	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	101.227551	13,979,524.79	101.811779	14,060,206.68	80,681.89	0.41	
		Base	101.227551	13,979,524.79	101.811779	14,060,206.68	80,681.89	0.41	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.693895	10,269,389.47	103.507654	10,350,765.40	81,375.93	0.30	
		Base	102.693895	10,269,389.47	103.507654	10,350,765.40	81,375.93	0.30	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: February 29, 2020

View Date: March 11, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.913580	1,998,271.60	104.171317	2,083,426.34	85,154.74	0.06	
		Base	99.913580	1,998,271.60	104.171317	2,083,426.34	85,154.74	0.06	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local	99.923910	19,984,782.04	100.632722	20,126,544.40	141,762.36	0.59	
		Base	99.923910	19,984,782.04	100.632722	20,126,544.40	141,762.36	0.59	
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local	99.960633	39,984,253.02	100.875000	40,350,000.00	365,746.98	1.17	
		Base	99.960633	39,984,253.02	100.875000	40,350,000.00	365,746.98	1.17	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.15	
		Base	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.15	
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00	
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.153630	15 Jun 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.119268	3,003,578.04	3,578.04	0.09	
		Base	100.000000	3,000,000.00	100.119268	3,003,578.04	3,578.04	0.09	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local	99.976709	2,999,301.26	102.237732	3,067,131.96	67,830.70	0.09	
		Base	99.976709	2,999,301.26	102.237732	3,067,131.96	67,830.70	0.09	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local	99.984286	7,998,742.86	102.362490	8,188,999.20	190,256.34	0.24	
Original Face:	8,000,000.000	Base	99.984286	7,998,742.86	102.362490	8,188,999.20	190,256.34	0.24	
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
	1,179,036.210	Local	99.464107	1,172,717.84	100.058070	1,179,720.88	7,003.04	0.03	
Original Face:	10,000,000.000	Base	99.464107	1,172,717.84	100.058070	1,179,720.88	7,003.04	0.03	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local	99.988519	5,499,368.55	101.434810	5,578,914.55	79,546.00	0.16	
Original Face:	5,500,000.000	Base	99.988519	5,499,368.55	101.434810	5,578,914.55	79,546.00	0.16	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: February 29, 2020

View Date: March 11, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local	99.998919	4,999,945.97	102.192870	5,109,643.50	109,697.53	0.15	
Original Face:	5,000,000.000	Base	99.998919	4,999,945.97	102.192870	5,109,643.50	109,697.53	0.15	
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					1.967750	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.018237	10,001,823.70	1,823.70	0.29	
		Base	100.000000	10,000,000.00	100.018237	10,001,823.70	1,823.70	0.29	
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local	99.995139	4,999,756.94	100.495466	5,024,773.30	25,016.36	0.15	
		Base	99.995139	4,999,756.94	100.495466	5,024,773.30	25,016.36	0.15	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.898066	2,996,941.98	106.192889	3,185,786.67	188,844.69	0.09	
		Base	99.898066	2,996,941.98	106.192889	3,185,786.67	188,844.69	0.09	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.660880	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.694698	4,027,787.92	27,787.92	0.12	
		Base	100.000000	4,000,000.00	100.694698	4,027,787.92	27,787.92	0.12	
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.060000	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.015246	10,001,524.60	1,524.60	0.29	
		Base	100.000000	10,000,000.00	100.015246	10,001,524.60	1,524.60	0.29	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.973628	4,998,681.42	103.292597	5,164,629.85	165,948.43	0.15	
		Base	99.973628	4,998,681.42	103.292597	5,164,629.85	165,948.43	0.15	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.858848	4,992,942.38	107.307124	5,365,356.20	372,413.82	0.16	
		Base	99.858848	4,992,942.38	107.307124	5,365,356.20	372,413.82	0.16	
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.236000	5,011,800.00	11,800.00	0.15	
		Base	100.000000	5,000,000.00	100.236000	5,011,800.00	11,800.00	0.15	
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.167301	10,016,730.10	16,730.10	0.29	
		Base	100.000000	10,000,000.00	100.167301	10,016,730.10	16,730.10	0.29	

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Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB



STATE STREET

As of: February 29, 2020

View Date: March 11, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		1,222,781,631.500	Local	1,224,865,325.20		1,236,737,941.46	11,872,616.26	35.95
Original Face:	544,773,741.000	Base		1,224,865,325.20		1,236,737,941.46	11,872,616.26	35.95
FIXED INCOME Total								
		1,222,781,631.500	Base	1,224,865,325.20		1,236,737,941.46	11,872,616.26	35.95
Original Face:	544,773,741.000							

Holdings

ST OF AZ POOL 3 ST AGCY INT.
 STATE OF ARIZONA
 FUND: ATZB



STATE STREET

As of: February 29, 2020

View Date: March 11, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,427,741,312.950	Base	3,427,591,934.51		3,440,108,657.36	12,516,722.85	100.00
Original Face:		544,773,741.000						

Holdings

Currency Summary

As of: February 29, 2020

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: March 11, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	28,125.000	Local	28,125.00	28,125.00	0.00	0.00		0.00
		Base	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,204,931,556.450	Local	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59		644,106.59
		Base	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59
FIXED INCOME								
	1,222,781,631.500	Local	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26		11,872,616.26
Original Face:	544,773,741.000	Base	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26
US DOLLAR Total								
	3,427,741,312.950	Local	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85		12,516,722.85
Original Face:	544,773,741.000	Base	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85
FUND Total								
	3,427,741,312.950	Base	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85
Original Face:	544,773,741.000							

Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 11, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH Total	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 11, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,204,931,556.450	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59
CASH EQUIVALENT Total							
	2,204,931,556.450	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59

Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 11, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,222,781,631.500	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26
FIXED INCOME Total	1,222,781,631.500	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26

Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: March 11, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,427,741,312.950	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85

Holdings

Fund Summary

As of: February 29, 2020

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: March 11, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		28,125.000	28,125.00	28,125.00	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,204,931,556.450	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59 672,162.06 GN -28,055.47 LS	0.00 0.00 GN 0.00 LS	644,106.59 672,162.06 GN -28,055.47 LS
FIXED INCOME		1,222,781,631.500	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26 12,775,336.07 GN -902,719.81 LS	0.00 0.00 GN 0.00 LS	11,872,616.26 12,775,336.07 GN -902,719.81 LS
Original Face:	544,773,741.000							
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FUND Total	0.000	3,427,741,312.950	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85 13,447,498.13 GN -930,775.28 LS	0.00 0.00 GN 0.00 LS	12,516,722.85 13,447,498.13 GN -930,775.28 LS
Original Face:	544,773,741.000							