

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 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	
		493,062.200	Local	1.000000	493,062.20	1.000000	493,062.20	0.00	0.01
			Base	1.000000	493,062.20	1.000000	493,062.20	0.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	493,062.200	Local	493,062.20		493,062.20	0.00	0.01
		Base	493,062.20		493,062.20	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	493,062.200	Base	493,062.20		493,062.20	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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	99.969197	4,998,459.85	97.847559	4,892,377.95	-106,081.90	0.15
			Base	99.969197	4,998,459.85	97.847559	4,892,377.95	-106,081.90	0.15

03785DFV3	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.819528	9,981,952.78	99.819528	9,981,952.78	0.00	0.30
			Base	99.819528	9,981,952.78	99.819528	9,981,952.78	0.00	0.30

03948GE17	ARCHER DANIELS MIDLA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.829167	9,982,916.67	99.829167	9,982,916.67	0.00	0.30
			Base	99.829167	9,982,916.67	99.829167	9,982,916.67	0.00	0.30

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	100.000000	10,000,000.00	0.00	0.30
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.30

06370RZZ5	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.45
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.45

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09702LEK7	BOEING COMPANY	30,000,000.000	Local	99.730667	29,919,200.00	99.730667	29,919,200.00	0.00	0.91
			Base	99.730667	29,919,200.00	99.730667	29,919,200.00	0.00	0.91
13606BWJ1	CANADIAN IMPERIAL BK	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.61
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.61
138994009	CANTOR FITZGERALD REPO REPO	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.10
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.10
138994009	CANTOR FITZGERALD REPO REPO	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.45
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.45
138994009	CANTOR FITZGERALD REPO REPO	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.61
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.61
138994009	CANTOR FITZGERALD REPO REPO	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.76
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.76
14178LDP2	CARGILL INC	20,000,000.000	Local	99.890000	19,978,000.00	99.890000	19,978,000.00	0.00	0.61
			Base	99.890000	19,978,000.00	99.890000	19,978,000.00	0.00	0.61
15963TD89	CHARIOT FNDG LLC	25,000,000.000	Local	99.965972	24,991,493.05	99.965972	24,991,493.05	0.00	0.76
			Base	99.965972	24,991,493.05	99.965972	24,991,493.05	0.00	0.76
16677JG26	CHEVRON CORP	25,000,000.000	Local	99.586000	24,896,500.00	99.448256	24,862,064.00	-34,436.00	0.75
			Base	99.586000	24,896,500.00	99.448256	24,862,064.00	-34,436.00	0.75
19121AGL9	COCA-COLA COMPANY	20,000,000.000	Local	99.468333	19,893,666.67	99.521500	19,904,300.00	10,633.33	0.60
			Base	99.468333	19,893,666.67	99.521500	19,904,300.00	10,633.33	0.60

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19121AJF9	COCA-COLA COMPANY				1.650000	15 Sep 2020			
		15,000,000.000	Local	99.234583	14,885,187.50	99.234583	14,885,187.45	-0.05	0.45
			Base	99.234583	14,885,187.50	99.234583	14,885,187.45	-0.05	0.45
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				2.271000	05 May 2020			
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.21
			Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.21
2546R2DH6	WALT DISNEY CO				1.870000	17 Apr 2020			
		10,000,000.000	Local	99.916889	9,991,688.89	99.916889	9,991,688.89	0.00	0.30
			Base	99.916889	9,991,688.89	99.916889	9,991,688.89	0.00	0.30
2546R2FW1	WALT DISNEY CO				1.630000	30 Jun 2020			
		25,000,000.000	Local	99.592500	24,898,125.00	99.693750	24,923,437.50	25,312.50	0.76
			Base	99.592500	24,898,125.00	99.693750	24,923,437.50	25,312.50	0.76
37829ABD9	GLENCOVE FDG DAC/LLC				0.738130	03 Apr 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.76
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.76
40588LD97	HALKIN FINANCE LLC USC				1.810000	09 Apr 2020			
		10,000,000.000	Local	99.959778	9,995,977.78	99.959778	9,995,977.78	0.00	0.30
			Base	99.959778	9,995,977.78	99.959778	9,995,977.78	0.00	0.30
45856WE62	INTERCONTINENTAL EXCHANGE				1.720000	06 May 2020			
		5,000,000.000	Local	99.832778	4,991,638.89	99.832778	4,991,638.89	0.00	0.15
			Base	99.832778	4,991,638.89	99.832778	4,991,638.89	0.00	0.15
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023			
		3,800,000.000	Local	100.000000	3,800,000.00	99.583067	3,784,156.55	-15,843.45	0.11
			Base	100.000000	3,800,000.00	99.583067	3,784,156.55	-15,843.45	0.11
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	99.583585	1,195,003.02	-4,996.98	0.04
			Base	100.000000	1,200,000.00	99.583585	1,195,003.02	-4,996.98	0.04
48803MQN2	KELLS FDG LLC				1.700000	05 May 2020			
		15,000,000.000	Local	99.839444	14,975,916.67	99.839444	14,975,916.67	0.00	0.45
			Base	99.839444	14,975,916.67	99.839444	14,975,916.67	0.00	0.45

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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	
58934AD29	MERCK & CO. INC	25,000,000.000	Local	99.997639	24,999,409.72	99.997639	24,999,409.72	0.00	0.76
			Base	99.997639	24,999,409.72	99.997639	24,999,409.72	0.00	0.76
58934ADV5	MERCK & CO. INC	20,000,000.000	Local	99.923778	19,984,755.55	99.923778	19,984,755.55	0.00	0.61
			Base	99.923778	19,984,755.55	99.923778	19,984,755.55	0.00	0.61
63743CD67	NATL RURAL UTIL COOP	10,000,000.000	Local	99.971528	9,997,152.78	99.971528	9,997,152.78	0.00	0.30
			Base	99.971528	9,997,152.78	99.971528	9,997,152.78	0.00	0.30
66844CD84	NORTHWESTERN UNIVERS	12,000,000.000	Local	99.968889	11,996,266.67	99.968889	11,996,266.67	0.00	0.36
			Base	99.968889	11,996,266.67	99.968889	11,996,266.67	0.00	0.36
66844CF58	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.859167	9,985,916.67	99.859167	9,985,916.67	0.00	0.30
			Base	99.859167	9,985,916.67	99.859167	9,985,916.67	0.00	0.30
66844CFQ2	NORTHWESTERN UNIVERS	15,500,000.000	Local	99.626667	15,442,133.33	99.626667	15,442,133.33	0.00	0.47
			Base	99.626667	15,442,133.33	99.626667	15,442,133.33	0.00	0.47
71708EDM4	PFIZER INC	25,000,000.000	Local	99.910556	24,977,638.89	99.910556	24,977,638.89	0.00	0.76
			Base	99.910556	24,977,638.89	99.910556	24,977,638.89	0.00	0.76
71708EET8	PFIZER INC	5,000,000.000	Local	99.715333	4,985,766.67	99.715333	4,985,766.67	0.00	0.15
			Base	99.715333	4,985,766.67	99.715333	4,985,766.67	0.00	0.15
71708EFJ9	PFIZER INC	16,750,000.000	Local	99.649000	16,691,207.50	99.649000	16,691,207.50	0.00	0.51
			Base	99.649000	16,691,207.50	99.649000	16,691,207.50	0.00	0.51
7426M4G27	PRIVATE EXP. FUNDING	20,000,000.000	Local	99.591111	19,918,222.22	99.667267	19,933,453.40	15,231.18	0.60
			Base	99.591111	19,918,222.22	99.667267	19,933,453.40	15,231.18	0.60

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74271TFC2	PROCTOR GAMBLE AND CO				0.850000	12 Jun 2020		
	10,000,000.000	Local	99.830000	9,983,000.00	99.830000	9,983,000.00	0.00	0.30
		Base	99.830000	9,983,000.00	99.830000	9,983,000.00	0.00	0.30
82124LDD1	SHEFFIELD RECEIVABLE				1.750000	13 Apr 2020		
	20,000,000.000	Local	99.941667	19,988,333.33	99.941667	19,988,333.33	0.00	0.61
		Base	99.941667	19,988,333.33	99.941667	19,988,333.33	0.00	0.61
86562KDL5	SUMITOMO MTSU BKG CORP				1.700000	20 Apr 2020		
	20,000,000.000	Local	99.910278	19,982,055.56	99.910278	19,982,055.56	0.00	0.61
		Base	99.910278	19,982,055.56	99.910278	19,982,055.56	0.00	0.61
912796UA5	TREASURY BILL 06/20 0.00000				1.485000	25 Jun 2020		
	40,000,000.000	Local	99.649375	39,859,750.00	99.649375	39,859,750.00	0.00	1.21
		Base	99.649375	39,859,750.00	99.649375	39,859,750.00	0.00	1.21
912796UB3	TREASURY BILL 07/20 0.00000				1.485000	02 Jul 2020		
	120,000,000.000	Local	99.617774	119,541,328.89	99.976618	119,971,941.60	430,612.71	3.64
		Base	99.617774	119,541,328.89	99.976618	119,971,941.60	430,612.71	3.64
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.010000	01 Apr 2020		
	61,831,306.000	Local	100.000000	61,831,306.00	100.000000	61,831,306.00	0.00	1.87
		Base	100.000000	61,831,306.00	100.000000	61,831,306.00	0.00	1.87
926NKW009	AMHERST PIERPONT 04/15 VAR				0.010000	01 Apr 2020		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.10
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.10
95001KFY5	WELLS FARGO BANK NA				1.887750	14 Oct 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	99.553000	24,888,250.00	-111,750.00	0.75
		Base	100.000000	25,000,000.00	99.553000	24,888,250.00	-111,750.00	0.75
979QHR003	SOUTH STREET REPO				0.010000	01 Apr 2020		
	605,598,215.970	Local	100.000000	605,598,215.97	100.000000	605,598,215.97	0.00	18.36
		Base	100.000000	605,598,215.97	100.000000	605,598,215.97	0.00	18.36
US DOLLAR Total								
	2,028,679,521.970	Local		2,027,143,183.50		2,027,351,864.84	208,681.34	61.48
		Base		2,027,143,183.50		2,027,351,864.84	208,681.34	61.48

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CASH EQUIVALENT Total

	2,028,679,521.970	Base		2,027,143,183.50		2,027,351,864.84	208,681.34	61.48
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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	99.987716	6,999,140.12	99.865093	6,990,556.51	-8,583.61	0.21
		Base	99.987716	6,999,140.12	99.865093	6,990,556.51	-8,583.61	0.21
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.045242	4,952,262.09	104.007738	5,200,386.90	248,124.81	0.16
		Base	99.045242	4,952,262.09	104.007738	5,200,386.90	248,124.81	0.16
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.988287	4,999,414.33	102.310516	5,115,525.80	116,111.47	0.16
		Base	99.988287	4,999,414.33	102.310516	5,115,525.80	116,111.47	0.16
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	98.432000	1,968,640.00	-31,360.00	0.06
		Base	100.000000	2,000,000.00	98.432000	1,968,640.00	-31,360.00	0.06
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.914708	7,993,176.64	101.627597	8,130,207.76	137,031.12	0.25
		Base	99.914708	7,993,176.64	101.627597	8,130,207.76	137,031.12	0.25
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.721356	9,972,135.63	101.155396	10,115,539.60	143,403.97	0.31
		Base	99.721356	9,972,135.63	101.155396	10,115,539.60	143,403.97	0.31
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995117	4,499,780.27	102.775600	4,624,902.00	125,121.73	0.14
Original Face:	4,500,000.000	Base	99.995117	4,499,780.27	102.775600	4,624,902.00	125,121.73	0.14
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.986488	2,999,594.63	102.756890	3,082,706.70	83,112.07	0.09
Original Face:	3,000,000.000	Base	99.986488	2,999,594.63	102.756890	3,082,706.70	83,112.07	0.09

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02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local	99.977019	4,998,850.96	100.666596	5,033,329.80	34,478.84	0.15	
		Base	99.977019	4,998,850.96	100.666596	5,033,329.80	34,478.84	0.15	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.678833	9,967,883.31	100.617000	10,061,700.00	93,816.69	0.31	
		Base	99.678833	9,967,883.31	100.617000	10,061,700.00	93,816.69	0.31	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.784546	10,078,454.55	101.473573	10,147,357.30	68,902.75	0.31	
		Base	100.784546	10,078,454.55	101.473573	10,147,357.30	68,902.75	0.31	
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.937759	9,993,775.92	100.060565	10,006,056.50	12,280.58	0.30	
		Base	99.937759	9,993,775.92	100.060565	10,006,056.50	12,280.58	0.30	
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	95.588273	9,558,827.30	-441,172.70	0.29	
		Base	100.000000	10,000,000.00	95.588273	9,558,827.30	-441,172.70	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	100.903733	10,090,373.30	90,373.30	0.31	
		Base	100.000000	10,000,000.00	100.903733	10,090,373.30	90,373.30	0.31	
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	97.191000	9,719,100.00	-280,900.00	0.29	
		Base	100.000000	10,000,000.00	97.191000	9,719,100.00	-280,900.00	0.29	
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	100.058000	10,005,800.00	5,800.00	0.30	
		Base	100.000000	10,000,000.00	100.058000	10,005,800.00	5,800.00	0.30	
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	10,000,000.000	Local	99.802461	9,980,246.11	99.946000	9,994,600.00	14,353.89	0.30	
		Base	99.802461	9,980,246.11	99.946000	9,994,600.00	14,353.89	0.30	
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	92.942023	4,647,101.15	-352,898.85	0.14	
		Base	100.000000	5,000,000.00	92.942023	4,647,101.15	-352,898.85	0.14	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

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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
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	100.099908	10,009,990.80	9,990.80	0.30	
		Base	100.000000	10,000,000.00	100.099908	10,009,990.80	9,990.80	0.30	
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	97.111685	9,711,168.50	-288,831.50	0.29	
		Base	100.000000	10,000,000.00	97.111685	9,711,168.50	-288,831.50	0.29	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.932951	6,995,306.54	104.386844	7,307,079.08	311,772.54	0.22	
		Base	99.932951	6,995,306.54	104.386844	7,307,079.08	311,772.54	0.22	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local	99.840326	6,988,822.80	100.601721	7,042,120.47	53,297.67	0.21	
		Base	99.840326	6,988,822.80	100.601721	7,042,120.47	53,297.67	0.21	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local	99.934187	4,996,709.35	99.365659	4,968,282.95	-28,426.40	0.15	
		Base	99.934187	4,996,709.35	99.365659	4,968,282.95	-28,426.40	0.15	
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local	101.577587	17,268,189.85	100.816930	17,138,878.10	-129,311.75	0.52	
		Base	101.577587	17,268,189.85	100.816930	17,138,878.10	-129,311.75	0.52	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.973649	14,996,047.29	100.245306	15,036,795.90	40,748.61	0.46	
		Base	99.973649	14,996,047.29	100.245306	15,036,795.90	40,748.61	0.46	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.841075	1,996,821.49	99.038825	1,980,776.50	-16,044.99	0.06	
		Base	99.841075	1,996,821.49	99.038825	1,980,776.50	-16,044.99	0.06	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.877151	4,993,857.53	94.641869	4,732,093.45	-261,764.08	0.14	
		Base	99.877151	4,993,857.53	94.641869	4,732,093.45	-261,764.08	0.14	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local	99.809786	4,990,489.28	102.165098	5,108,254.90	117,765.62	0.15	
		Base	99.809786	4,990,489.28	102.165098	5,108,254.90	117,765.62	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
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		2,000,000.000	Local 99.550952	1,991,019.04	101.417030	2,028,340.60	37,321.56	0.06
			Base 99.550952	1,991,019.04	101.417030	2,028,340.60	37,321.56	0.06
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
		10,000,000.000	Local 102.339113	10,233,911.31	97.357150	9,735,715.00	-498,196.31	0.30
Original Face:		10,000,000.000	Base 102.339113	10,233,911.31	97.357150	9,735,715.00	-498,196.31	0.30
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	95.799110	9,579,911.00	-420,089.00	0.29
			Base 100.000000	10,000,000.00	95.799110	9,579,911.00	-420,089.00	0.29
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
		13,226,000.000	Local 99.616587	13,175,289.75	99.793205	13,198,649.29	23,359.54	0.40
			Base 99.616587	13,175,289.75	99.793205	13,198,649.29	23,359.54	0.40
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.970555	14,995,583.31	100.173973	15,026,095.95	30,512.64	0.46
			Base 99.970555	14,995,583.31	100.173973	15,026,095.95	30,512.64	0.46
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	97.854092	9,785,409.20	-214,590.80	0.30
			Base 100.000000	10,000,000.00	97.854092	9,785,409.20	-214,590.80	0.30
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		2,327,853.900	Local 99.999497	2,327,842.18	99.614270	2,318,874.67	-8,967.51	0.07
Original Face:		6,500,000.000	Base 99.999497	2,327,842.18	99.614270	2,318,874.67	-8,967.51	0.07
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020		
		2,426,307.880	Local 100.000000	2,426,307.88	99.998730	2,426,277.07	-30.81	0.07
Original Face:		8,500,000.000	Base 100.000000	2,426,307.88	99.998730	2,426,277.07	-30.81	0.07
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
		3,508,276.340	Local 100.000000	3,508,276.34	99.289100	3,483,336.00	-24,940.34	0.11
Original Face:		5,000,000.000	Base 100.000000	3,508,276.34	99.289100	3,483,336.00	-24,940.34	0.11
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				0.904630	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.170020	9,917,002.00	-82,998.00	0.30
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	99.170020	9,917,002.00	-82,998.00	0.30

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STATE OF ARIZONA

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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
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.737764	10,173,776.40	173,776.40	0.31	
		Base	100.000000	10,000,000.00	101.737764	10,173,776.40	173,776.40	0.31	
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	103.178604	10,317,860.40	317,860.40	0.31	
		Base	100.000000	10,000,000.00	103.178604	10,317,860.40	317,860.40	0.31	
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	100.584342	15,087,651.30	87,651.30	0.46	
		Base	100.000000	15,000,000.00	100.584342	15,087,651.30	87,651.30	0.46	
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	98.621940	14,793,291.00	-206,709.00	0.45	
		Base	100.000000	15,000,000.00	98.621940	14,793,291.00	-206,709.00	0.45	
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local	100.140329	2,002,806.57	100.622953	2,012,459.06	9,652.49	0.06	
		Base	100.140329	2,002,806.57	100.622953	2,012,459.06	9,652.49	0.06	
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
	5,000,000.000	Local	99.839606	4,991,980.32	104.502491	5,225,124.55	233,144.23	0.16	
		Base	99.839606	4,991,980.32	104.502491	5,225,124.55	233,144.23	0.16	
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local	99.981145	17,996,606.02	100.630880	18,113,558.40	116,952.38	0.55	
	Original Face:	18,000,000.000	Base	99.981145	17,996,606.02	100.630880	18,113,558.40	116,952.38	0.55
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
	4,000,000.000	Local	99.998333	3,999,933.30	102.968370	4,118,734.80	118,801.50	0.12	
	Original Face:	4,000,000.000	Base	99.998333	3,999,933.30	102.968370	4,118,734.80	118,801.50	0.12
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	5,250,000.000	Local	100.540048	5,278,352.51	100.650323	5,284,141.96	5,789.45	0.16	
		Base	100.540048	5,278,352.51	100.650323	5,284,141.96	5,789.45	0.16	
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					0.080000	25 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.001998	3,000,059.94	59.94	0.09	
		Base	100.000000	3,000,000.00	100.001998	3,000,059.94	59.94	0.09	

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3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95					1.950000	23 Jan 2025		
	8,800,000.000	Local	99.991181	8,799,223.90	100.246053	8,821,652.66	22,428.76	0.27	
		Base	99.991181	8,799,223.90	100.246053	8,821,652.66	22,428.76	0.27	
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	100.644310	5,032,215.50	32,215.50	0.15	
		Base	100.000000	5,000,000.00	100.644310	5,032,215.50	32,215.50	0.15	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,267,796.330	Local	104.701251	4,468,436.13	107.295641	4,579,159.43	110,723.30	0.14	
	Original Face: 11,354,753.000	Base	104.701251	4,468,436.13	107.295641	4,579,159.43	110,723.30	0.14	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,789,030.140	Local	104.610955	1,871,521.52	107.310421	1,919,815.78	48,294.26	0.06	
	Original Face: 5,677,376.000	Base	104.610955	1,871,521.52	107.310421	1,919,815.78	48,294.26	0.06	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.263630	22 Jan 2021		
	20,000,000.000	Local	99.996760	19,999,351.94	100.196489	20,039,297.80	39,945.86	0.61	
		Base	99.996760	19,999,351.94	100.196489	20,039,297.80	39,945.86	0.61	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.993630	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.569239	9,956,923.90	-43,076.10	0.30	
		Base	100.000000	10,000,000.00	99.569239	9,956,923.90	-43,076.10	0.30	
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	100.394070	10,039,407.00	39,407.00	0.30	
		Base	100.000000	10,000,000.00	100.394070	10,039,407.00	39,407.00	0.30	
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	100.342651	10,034,265.10	34,265.10	0.30	
		Base	100.000000	10,000,000.00	100.342651	10,034,265.10	34,265.10	0.30	
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
	10,000,000.000	Local	99.934795	9,993,479.45	100.383433	10,038,343.30	44,863.85	0.30	
		Base	99.934795	9,993,479.45	100.383433	10,038,343.30	44,863.85	0.30	
3133ELEU4	FEDERAL FARM CREDIT BANK BONDS 03/23 1.83					1.830000	20 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.015888	5,000,794.40	794.40	0.15	
		Base	100.000000	5,000,000.00	100.015888	5,000,794.40	794.40	0.15	

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3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5				1.500000	05 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.064755	5,003,237.75	3,237.75	0.15
			Base	100.000000	5,000,000.00	100.064755	5,003,237.75	3,237.75	0.15
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.160721	20,032,144.20	32,144.20	0.61
			Base	100.000000	20,000,000.00	100.160721	20,032,144.20	32,144.20	0.61
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05				1.050000	12 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.227045	5,011,352.25	11,352.25	0.15
			Base	100.000000	5,000,000.00	100.227045	5,011,352.25	11,352.25	0.15
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.222827	10,022,282.70	22,282.70	0.30
			Base	100.000000	10,000,000.00	100.222827	10,022,282.70	22,282.70	0.30
3134GT4E0	FREDDIE MAC NOTES 08/24 VAR				1.650000	26 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.012995	5,000,649.75	649.75	0.15
			Base	100.000000	5,000,000.00	100.012995	5,000,649.75	649.75	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	101.489480	5,074,474.00	74,474.00	0.15
			Base	100.000000	5,000,000.00	101.489480	5,074,474.00	74,474.00	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	100.058281	10,005,828.10	5,828.10	0.30
			Base	100.000000	10,000,000.00	100.058281	10,005,828.10	5,828.10	0.30
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.375983	10,037,598.30	37,598.30	0.30
			Base	100.000000	10,000,000.00	100.375983	10,037,598.30	37,598.30	0.30
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.375043	10,037,504.30	37,504.30	0.30
			Base	100.000000	10,000,000.00	100.375043	10,037,504.30	37,504.30	0.30
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.536941	15,324,845.90	102.979947	15,697,233.32	372,387.42	0.48
			Base	100.536941	15,324,845.90	102.979947	15,697,233.32	372,387.42	0.48

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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
3135G0V26	FANNIE MAE NOTES 07/20 VAR					0.070000	30 Jul 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.989110	4,999,455.50	-544.50	0.15	
		Base	100.000000	5,000,000.00	99.989110	4,999,455.50	-544.50	0.15	
3135G0V67	FANNIE MAE NOTES 10/20 VAR					0.085000	30 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.920699	9,992,069.90	-7,930.10	0.30	
		Base	100.000000	10,000,000.00	99.920699	9,992,069.90	-7,930.10	0.30	
3135G0Y49	FANNIE MAE NOTES 02/23 1.7					1.700000	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.475771	10,047,577.10	47,577.10	0.30	
		Base	100.000000	10,000,000.00	100.475771	10,047,577.10	47,577.10	0.30	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	158,089.170	Local	102.806309	162,525.64	101.848070	161,010.77	-1,514.87	0.00	
Original Face:	2,838,688.000	Base	102.806309	162,525.64	101.848070	161,010.77	-1,514.87	0.00	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	1,230,492.840	Local	101.495146	1,248,890.51	103.216660	1,270,073.61	21,183.10	0.04	
Original Face:	5,677,376.000	Base	101.495146	1,248,890.51	103.216660	1,270,073.61	21,183.10	0.04	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	1,777,414.230	Local	101.549549	1,804,956.14	101.309230	1,800,684.67	-4,271.47	0.05	
Original Face:	11,275,256.000	Base	101.549549	1,804,956.14	101.309230	1,800,684.67	-4,271.47	0.05	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	1,191,639.830	Local	101.414875	1,208,500.05	102.142140	1,217,166.42	8,666.37	0.04	
Original Face:	5,677,376.000	Base	101.414875	1,208,500.05	102.142140	1,217,166.42	8,666.37	0.04	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,407,044.000	Local	100.802129	2,426,351.61	101.102410	2,433,579.49	7,227.88	0.07	
Original Face:	6,713,909.000	Base	100.802129	2,426,351.61	101.102410	2,433,579.49	7,227.88	0.07	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,555,670.460	Local	99.746571	1,551,727.94	99.691750	1,550,875.11	-852.83	0.05	
Original Face:	5,677,376.000	Base	99.746571	1,551,727.94	99.691750	1,550,875.11	-852.83	0.05	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,393,331.110	Local	101.521175	2,429,737.87	102.017010	2,441,604.84	11,866.97	0.07	
Original Face:	6,995,663.000	Base	101.521175	2,429,737.87	102.017010	2,441,604.84	11,866.97	0.07	

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FUND: ATZB



STATE STREET

As of: March 31, 2020

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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	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,555,670.460	Local	100.245252	1,559,485.77	100.376610	1,561,529.27	2,043.50	0.05
Original Face:		5,677,376.000	Base	100.245252	1,559,485.77	100.376610	1,561,529.27	2,043.50	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		2,981,764.380	Local	100.689381	3,002,320.10	102.714440	3,062,702.59	60,382.49	0.09
Original Face:		11,354,753.000	Base	100.689381	3,002,320.10	102.714440	3,062,702.59	60,382.49	0.09
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		922,421.720	Local	100.400734	926,118.18	100.761930	929,449.93	3,331.75	0.03
Original Face:		5,677,376.000	Base	100.400734	926,118.18	100.761930	929,449.93	3,331.75	0.03
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		720,642.660	Local	98.595161	710,518.79	100.640410	725,257.73	14,738.94	0.02
Original Face:		2,000,000.000	Base	98.595161	710,518.79	100.640410	725,257.73	14,738.94	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,182,136.310	Local	101.605083	2,217,161.41	102.142140	2,228,880.72	11,719.31	0.07
Original Face:		8,516,065.000	Base	101.605083	2,217,161.41	102.142140	2,228,880.72	11,719.31	0.07
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,401,499.850	Local	99.880557	1,399,825.85	100.545800	1,409,149.24	9,323.39	0.04
Original Face:		5,677,376.000	Base	99.880557	1,399,825.85	100.545800	1,409,149.24	9,323.39	0.04
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,351,734.360	Local	98.442343	2,315,102.40	102.498400	2,410,490.09	95,387.69	0.07
Original Face:		6,060,416.000	Base	98.442343	2,315,102.40	102.498400	2,410,490.09	95,387.69	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		357,336.890	Local	98.250326	351,084.66	102.918030	367,764.09	16,679.43	0.01
Original Face:		2,838,688.000	Base	98.250326	351,084.66	102.918030	367,764.09	16,679.43	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		5,163.890	Local	100.346444	5,181.78	100.402810	5,184.69	2.91	0.00
Original Face:		648,587.000	Base	100.346444	5,181.78	100.402810	5,184.69	2.91	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		649,132.940	Local	100.131978	649,989.65	101.194940	656,889.69	6,900.04	0.02
Original Face:		5,946,910.000	Base	100.131978	649,989.65	101.194940	656,889.69	6,900.04	0.02

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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	111,477.010	Local	103.353570	115,215.47	106.170960	118,356.21	3,140.74	0.00	
Original Face:	500,000.000	Base	103.353570	115,215.47	106.170960	118,356.21	3,140.74	0.00	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	860,691.750	Local	101.376847	872,542.16	102.634280	883,364.78	10,822.62	0.03	
Original Face:	11,354,753.000	Base	101.376847	872,542.16	102.634280	883,364.78	10,822.62	0.03	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	444,114.310	Local	99.402773	441,461.94	103.466770	459,510.73	18,048.79	0.01	
Original Face:	2,838,688.000	Base	99.402773	441,461.94	103.466770	459,510.73	18,048.79	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	602,637.990	Local	99.977547	602,502.68	102.645440	618,580.42	16,077.74	0.02	
Original Face:	2,838,688.000	Base	99.977547	602,502.68	102.645440	618,580.42	16,077.74	0.02	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	446,903.030	Local	99.955207	446,702.85	102.044950	456,041.97	9,339.12	0.01	
Original Face:	3,247,459.000	Base	99.955207	446,702.85	102.044950	456,041.97	9,339.12	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,412,633.910	Local	100.203559	1,415,509.46	105.622040	1,492,052.75	76,543.29	0.05	
Original Face:	5,677,376.000	Base	100.203559	1,415,509.46	105.622040	1,492,052.75	76,543.29	0.05	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	2,048,378.230	Local	100.364904	2,055,852.84	102.281910	2,095,120.38	39,267.54	0.06	
Original Face:	8,516,065.000	Base	100.364904	2,055,852.84	102.281910	2,095,120.38	39,267.54	0.06	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,939,684.550	Local	100.066213	1,940,968.87	100.286730	1,945,246.21	4,277.34	0.06	
Original Face:	7,380,589.000	Base	100.066213	1,940,968.87	100.286730	1,945,246.21	4,277.34	0.06	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,365,370.560	Local	101.271639	2,395,449.53	102.173340	2,416,778.10	21,328.57	0.07	
Original Face:	5,677,376.000	Base	101.271639	2,395,449.53	102.173340	2,416,778.10	21,328.57	0.07	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,758,953.430	Local	100.023951	1,759,374.71	100.455570	1,766,966.69	7,591.98	0.05	
Original Face:	5,677,376.000	Base	100.023951	1,759,374.71	100.455570	1,766,966.69	7,591.98	0.05	

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3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	4,397,384.020	Local	100.742568	4,430,037.60	101.118970	4,446,589.43	16,551.83		0.13
Original Face:	14,193,441.000	Base	100.742568	4,430,037.60	101.118970	4,446,589.43	16,551.83		0.13
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	3,100,379.050	Local	100.473017	3,115,044.36	102.269040	3,170,727.89	55,683.53		0.10
Original Face:	14,193,441.000	Base	100.473017	3,115,044.36	102.269040	3,170,727.89	55,683.53		0.10
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
	945,671.190	Local	99.893810	944,666.98	102.564080	969,918.96	25,251.98		0.03
Original Face:	3,250,000.000	Base	99.893810	944,666.98	102.564080	969,918.96	25,251.98		0.03
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	1,748,507.190	Local	100.523537	1,757,661.28	102.013860	1,783,719.68	26,058.40		0.05
Original Face:	5,677,376.000	Base	100.523537	1,757,661.28	102.013860	1,783,719.68	26,058.40		0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	2,897,400.020	Local	99.904370	2,894,629.24	100.448210	2,910,386.46	15,757.22		0.09
Original Face:	8,516,065.000	Base	99.904370	2,894,629.24	100.448210	2,910,386.46	15,757.22		0.09
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
	662,468.260	Local	97.872959	648,377.29	101.711530	673,806.60	25,429.31		0.02
Original Face:	2,500,000.000	Base	97.872959	648,377.29	101.711530	673,806.60	25,429.31		0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	3,233,169.600	Local	102.757882	3,322,336.60	107.240390	3,467,263.69	144,927.09		0.11
Original Face:	10,000,000.000	Base	102.757882	3,322,336.60	107.240390	3,467,263.69	144,927.09		0.11
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	3,062,901.200	Local	101.765752	3,116,984.44	102.991920	3,154,540.75	37,556.31		0.10
Original Face:	5,000,000.000	Base	101.765752	3,116,984.44	102.991920	3,154,540.75	37,556.31		0.10
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
	5,129,575.800	Local	102.465981	5,256,070.18	102.476850	5,256,627.70	557.52		0.16
Original Face:	10,000,000.000	Base	102.465981	5,256,070.18	102.476850	5,256,627.70	557.52		0.16
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040			
	1,911,749.470	Local	101.056827	1,931,953.36	101.441490	1,939,307.15	7,353.79		0.06
Original Face:	5,000,000.000	Base	101.056827	1,931,953.36	101.441490	1,939,307.15	7,353.79		0.06

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3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042		
	2,219,142.800	Local	101.788410	2,258,830.17	101.585680	2,254,331.30	-4,498.87	0.07
Original Face:	5,000,000.000	Base	101.788410	2,258,830.17	101.585680	2,254,331.30	-4,498.87	0.07
3137FGYY5	FREDDIE MAC FHR 4819 MA				4.000000	15 Apr 2040		
	1,956,925.530	Local	101.932672	1,994,746.48	100.625560	1,969,167.27	-25,579.21	0.06
Original Face:	7,000,000.000	Base	101.932672	1,994,746.48	100.625560	1,969,167.27	-25,579.21	0.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,896,295.740	Local	102.626575	2,972,369.12	103.823029	3,007,021.97	34,652.85	0.09
Original Face:	8,516,065.000	Base	102.626575	2,972,369.12	103.823029	3,007,021.97	34,652.85	0.09
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	620,827.070	Local	101.180003	628,152.85	108.268700	672,161.40	44,008.55	0.02
Original Face:	44,567,405.000	Base	101.180003	628,152.85	108.268700	672,161.40	44,008.55	0.02
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	24,726.600	Local	107.427224	26,563.10	109.905980	27,176.01	612.91	0.00
Original Face:	1,000,000.000	Base	107.427224	26,563.10	109.905980	27,176.01	612.91	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	770,785.480	Local	105.836472	815,772.16	117.526370	905,876.20	90,104.04	0.03
Original Face:	24,898,134.000	Base	105.836472	815,772.16	117.526370	905,876.20	90,104.04	0.03
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	498,431.880	Local	99.223443	494,561.27	103.041040	513,589.39	19,028.12	0.02
Original Face:	5,677,376.000	Base	99.223443	494,561.27	103.041040	513,589.39	19,028.12	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	361,793.180	Local	105.043652	380,040.77	109.096210	394,702.65	14,661.88	0.01
Original Face:	8,516,065.000	Base	105.043652	380,040.77	109.096210	394,702.65	14,661.88	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	100.367099	5,018,354.95	18,354.95	0.15
		Base	100.000000	5,000,000.00	100.367099	5,018,354.95	18,354.95	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	100.524660	5,026,233.00	26,233.00	0.15
		Base	100.000000	5,000,000.00	100.524660	5,026,233.00	26,233.00	0.15

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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	98.234176	1,964,683.52	-35,316.48	0.06	
		Base	100.000000	2,000,000.00	98.234176	1,964,683.52	-35,316.48	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	81.963760	16,392,752.00	-3,607,248.00	0.50	
		Base	100.000000	20,000,000.00	81.963760	16,392,752.00	-3,607,248.00	0.50	
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	3,195.370	Local	100.838714	3,222.17	101.832949	3,253.94	31.77	0.00	
	Original Face: 1,675,000.000	Base	100.838714	3,222.17	101.832949	3,253.94	31.77	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	97.625945	4,881,297.25	-118,702.75	0.15	
		Base	100.000000	5,000,000.00	97.625945	4,881,297.25	-118,702.75	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	97.355928	2,920,677.84	-79,322.16	0.09	
		Base	100.000000	3,000,000.00	97.355928	2,920,677.84	-79,322.16	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	99.102440	9,910,244.00	-89,756.00	0.30	
		Base	100.000000	10,000,000.00	99.102440	9,910,244.00	-89,756.00	0.30	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	62,748.490	Local	105.384671	66,127.29	111.452620	69,934.84	3,807.55	0.00	
	Original Face: 877,500.000	Base	105.384671	66,127.29	111.452620	69,934.84	3,807.55	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,207,740.560	Local	98.866495	2,182,715.71	96.867110	2,138,574.48	-44,141.23	0.06	
	Original Face: 3,000,000.000	Base	98.866495	2,182,715.71	96.867110	2,138,574.48	-44,141.23	0.06	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,521,300.500	Local	95.452798	3,361,179.86	98.424490	3,465,822.06	104,642.20	0.11	
	Original Face: 10,000,000.000	Base	95.452798	3,361,179.86	98.424490	3,465,822.06	104,642.20	0.11	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	3,090,995.260	Local	102.094503	3,155,736.24	103.117500	3,187,357.04	31,620.80	0.10	
	Original Face: 10,493,495.000	Base	102.094503	3,155,736.24	103.117500	3,187,357.04	31,620.80	0.10	

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38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,513,169.450	Local	96.397810	4,350,596.51	99.429440	4,487,419.11	136,822.60	0.14	
Original Face:	5,000,000.000	Base	96.397810	4,350,596.51	99.429440	4,487,419.11	136,822.60	0.14	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	3,257,695.250	Local	99.900205	3,254,444.23	103.532640	3,372,777.90	118,333.67	0.10	
Original Face:	5,000,000.000	Base	99.900205	3,254,444.23	103.532640	3,372,777.90	118,333.67	0.10	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	3,779,524.850	Local	100.693453	3,805,734.07	100.654040	3,804,244.45	-1,489.62	0.12	
Original Face:	5,000,000.000	Base	100.693453	3,805,734.07	100.654040	3,804,244.45	-1,489.62	0.12	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.921266	999,212.66	99.586638	995,866.38	-3,346.28	0.03	
		Base	99.921266	999,212.66	99.586638	995,866.38	-3,346.28	0.03	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local	101.308801	15,885,219.97	100.894994	15,820,335.06	-64,884.91	0.48	
		Base	101.308801	15,885,219.97	100.894994	15,820,335.06	-64,884.91	0.48	
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local	99.973739	9,997,373.87	101.136424	10,113,642.40	116,268.53	0.31	
		Base	99.973739	9,997,373.87	101.136424	10,113,642.40	116,268.53	0.31	
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local	99.786091	9,978,609.08	99.965357	9,996,535.70	17,926.62	0.30	
		Base	99.786091	9,978,609.08	99.965357	9,996,535.70	17,926.62	0.30	
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	100.890000	10,089,000.00	89,000.00	0.31	
		Base	100.000000	10,000,000.00	100.890000	10,089,000.00	89,000.00	0.31	
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	2,714,432.760	Local	99.622034	2,704,173.14	99.295990	2,695,322.88	-8,850.26	0.08	
Original Face:	5,000,000.000	Base	99.622034	2,704,173.14	99.295990	2,695,322.88	-8,850.26	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	101.361304	5,068,065.20	68,065.20	0.15	
		Base	100.000000	5,000,000.00	101.361304	5,068,065.20	68,065.20	0.15	

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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	99.448600	14,917,290.00	-82,710.00	0.45
			Base	100.000000	15,000,000.00	99.448600	14,917,290.00	-82,710.00	0.45
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	91.176668	4,558,833.40	-441,166.60	0.14
			Base	100.000000	5,000,000.00	91.176668	4,558,833.40	-441,166.60	0.14
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	95.644531	9,564,453.10	-435,546.90	0.29
			Base	100.000000	10,000,000.00	95.644531	9,564,453.10	-435,546.90	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	94.856314	9,485,631.40	-514,368.60	0.29
			Base	100.000000	10,000,000.00	94.856314	9,485,631.40	-514,368.60	0.29
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.953944	2,998,618.33	98.059562	2,941,786.86	-56,831.47	0.09
			Base	99.953944	2,998,618.33	98.059562	2,941,786.86	-56,831.47	0.09
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022			
		12,640,000.000	Local	99.830859	12,618,620.61	100.246990	12,671,219.54	52,598.93	0.38
		Original Face: 12,640,000.000	Base	99.830859	12,618,620.61	100.246990	12,671,219.54	52,598.93	0.38
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.618923	2,988,567.68	92.965001	2,788,950.03	-199,617.65	0.08
			Base	99.618923	2,988,567.68	92.965001	2,788,950.03	-199,617.65	0.08
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125				3.125000	15 Oct 2021			
		3,493,000.000	Local	101.422841	3,542,699.85	89.772563	3,135,755.63	-406,944.22	0.10
			Base	101.422841	3,542,699.85	89.772563	3,135,755.63	-406,944.22	0.10
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95				1.950000	22 Sep 2020			
		23,826,000.000	Local	100.041935	23,835,991.49	99.714336	23,757,937.70	-78,053.79	0.72
			Base	100.041935	23,835,991.49	99.714336	23,757,937.70	-78,053.79	0.72
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75				2.750000	09 Dec 2020			
		10,841,000.000	Local	100.547993	10,900,407.96	99.554290	10,792,680.58	-107,727.38	0.33
			Base	100.547993	10,900,407.96	99.554290	10,792,680.58	-107,727.38	0.33

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58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		2,750,000.000	Local 99.995538	2,749,877.29	99.694480	2,741,598.20	-8,279.09	0.08
Original Face:		2,750,000.000	Base 99.995538	2,749,877.29	99.694480	2,741,598.20	-8,279.09	0.08
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
		50,000,000.000	Local 99.973421	49,986,710.67	100.695465	50,347,732.50	361,021.83	1.53
			Base 99.973421	49,986,710.67	100.695465	50,347,732.50	361,021.83	1.53
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		10,354,000.000	Local 101.068120	10,464,593.14	102.785521	10,642,412.84	177,819.70	0.32
			Base 101.068120	10,464,593.14	102.785521	10,642,412.84	177,819.70	0.32
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
		3,000,000.000	Local 99.969650	2,999,089.49	99.889678	2,996,690.34	-2,399.15	0.09
			Base 99.969650	2,999,089.49	99.889678	2,996,690.34	-2,399.15	0.09
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
		10,000,000.000	Local 99.977391	9,997,739.11	96.267300	9,626,730.00	-371,009.11	0.29
			Base 99.977391	9,997,739.11	96.267300	9,626,730.00	-371,009.11	0.29
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
		3,140,000.000	Local 102.023568	3,203,540.05	100.320076	3,150,050.39	-53,489.66	0.10
			Base 102.023568	3,203,540.05	100.320076	3,150,050.39	-53,489.66	0.10
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
		4,000,000.000	Local 100.759603	4,030,384.13	100.468287	4,018,731.48	-11,652.65	0.12
			Base 100.759603	4,030,384.13	100.468287	4,018,731.48	-11,652.65	0.12
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
		3,000,000.000	Local 99.996119	2,999,883.56	102.119373	3,063,581.19	63,697.63	0.09
			Base 99.996119	2,999,883.56	102.119373	3,063,581.19	63,697.63	0.09
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022		
		3,000,000.000	Local 101.417339	3,042,520.18	100.365997	3,010,979.91	-31,540.27	0.09
			Base 101.417339	3,042,520.18	100.365997	3,010,979.91	-31,540.27	0.09
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				1.545130	21 Sep 2021		
		10,000,000.000	Local 99.904723	9,990,472.25	99.677999	9,967,799.90	-22,672.35	0.30
			Base 99.904723	9,990,472.25	99.677999	9,967,799.90	-22,672.35	0.30

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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	100.854000	10,085,400.00	85,400.00	0.31	
		Base	100.000000	10,000,000.00	100.854000	10,085,400.00	85,400.00	0.31	
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	101.808700	10,180,870.00	180,870.00	0.31	
		Base	100.000000	10,000,000.00	101.808700	10,180,870.00	180,870.00	0.31	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.526000	9,952,600.00	-47,400.00	0.30	
		Base	100.000000	10,000,000.00	99.526000	9,952,600.00	-47,400.00	0.30	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.646630	25 Jan 2029		
	915,632.630	Local	100.000000	915,632.63	95.141750	871,148.91	-44,483.72	0.03	
	Original Face: 2,838,688.000	Base	100.000000	915,632.63	95.141750	871,148.91	-44,483.72	0.03	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.963891	9,996,389.05	101.226719	10,122,671.90	126,282.85	0.31	
		Base	99.963891	9,996,389.05	101.226719	10,122,671.90	126,282.85	0.31	
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	100.199854	5,009,992.70	9,992.70	0.15	
		Base	100.000000	5,000,000.00	100.199854	5,009,992.70	9,992.70	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	96.946830	9,694,683.00	-305,317.00	0.29	
		Base	100.000000	10,000,000.00	96.946830	9,694,683.00	-305,317.00	0.29	
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	100.148518	10,014,851.80	14,851.80	0.30	
		Base	100.000000	10,000,000.00	100.148518	10,014,851.80	14,851.80	0.30	
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	100.124931	1,430,785.26	1,785.26	0.04	
		Base	100.000000	1,429,000.00	100.124931	1,430,785.26	1,785.26	0.04	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	8,000,000.000	Local	99.993382	7,999,470.57	100.154470	8,012,357.60	12,887.03	0.24	
	Original Face: 8,000,000.000	Base	99.993382	7,999,470.57	100.154470	8,012,357.60	12,887.03	0.24	

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89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR				1.994130	26 Apr 2021			
		5,000,000.000	Local	99.903561	4,995,178.04	97.287785	4,864,389.25	-130,788.79	0.15
			Base	99.903561	4,995,178.04	97.287785	4,864,389.25	-130,788.79	0.15
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022			
		13,000,000.000	Local	99.957406	12,994,462.78	100.938489	13,122,003.57	127,540.79	0.40
			Base	99.957406	12,994,462.78	100.938489	13,122,003.57	127,540.79	0.40
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	95.637876	1,912,757.52	-87,242.48	0.06
			Base	100.000000	2,000,000.00	95.637876	1,912,757.52	-87,242.48	0.06
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.934760	9,993,476.03	96.480729	9,648,072.90	-345,403.13	0.29
			Base	99.934760	9,993,476.03	96.480729	9,648,072.90	-345,403.13	0.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.796634	1,995,932.67	96.596652	1,931,933.04	-63,999.63	0.06
			Base	99.796634	1,995,932.67	96.596652	1,931,933.04	-63,999.63	0.06
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625				2.625000	01 Jun 2021			
		13,810,000.000	Local	101.144282	13,968,025.30	99.464407	13,736,034.61	-231,990.69	0.42
			Base	101.144282	13,968,025.30	99.464407	13,736,034.61	-231,990.69	0.42
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3				3.000000	07 Mar 2022			
		10,000,000.000	Local	102.580429	10,258,042.91	103.344455	10,334,445.50	76,402.59	0.31
			Base	102.580429	10,258,042.91	103.344455	10,334,445.50	76,402.59	0.31
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		2,000,000.000	Local	99.915242	1,998,304.84	99.955725	1,999,114.50	809.66	0.06
			Base	99.915242	1,998,304.84	99.955725	1,999,114.50	809.66	0.06
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		20,000,000.000	Local	99.936800	19,987,359.94	101.039062	20,207,812.40	220,452.46	0.61
			Base	99.936800	19,987,359.94	101.039062	20,207,812.40	220,452.46	0.61
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
		40,000,000.000	Local	99.966362	39,986,544.84	101.312500	40,525,000.00	538,455.16	1.23
			Base	99.966362	39,986,544.84	101.312500	40,525,000.00	538,455.16	1.23

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912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.833836	4,991,691.82	100.937500	5,046,875.00	55,183.18	0.15
		Base		99.833836	4,991,691.82	100.937500	5,046,875.00	55,183.18	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					1.000500	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	99.218849	2,976,565.47	-23,434.53	0.09
		Base		100.000000	3,000,000.00	99.218849	2,976,565.47	-23,434.53	0.09
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.978242	2,999,347.25	101.392677	3,041,780.31	42,433.06	0.09
		Base		99.978242	2,999,347.25	101.392677	3,041,780.31	42,433.06	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.984661	7,998,772.88	101.677070	8,134,165.60	135,392.72	0.25
Original Face:	8,000,000.000	Base		99.984661	7,998,772.88	101.677070	8,134,165.60	135,392.72	0.25
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
	706,620.520	Local		99.493355	703,040.46	99.996030	706,592.47	3,552.01	0.02
Original Face:	10,000,000.000	Base		99.493355	703,040.46	99.996030	706,592.47	3,552.01	0.02
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local		99.988741	5,499,380.75	94.367450	5,190,209.75	-309,171.00	0.16
Original Face:	5,500,000.000	Base		99.988741	5,499,380.75	94.367450	5,190,209.75	-309,171.00	0.16
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local		99.998949	4,999,947.43	101.202500	5,060,125.00	60,177.57	0.15
Original Face:	5,000,000.000	Base		99.998949	4,999,947.43	101.202500	5,060,125.00	60,177.57	0.15
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					1.235130	23 Jun 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	99.850891	9,985,089.10	-14,910.90	0.30
		Base		100.000000	10,000,000.00	99.850891	9,985,089.10	-14,910.90	0.30
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local		99.996461	4,999,823.03	100.098196	5,004,909.80	5,086.77	0.15
		Base		99.996461	4,999,823.03	100.098196	5,004,909.80	5,086.77	0.15

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local		99.900053	2,997,001.60	105.128512	3,153,855.36	156,853.76	0.10
		Base		99.900053	2,997,001.60	105.128512	3,153,855.36	156,853.76	0.10
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	98.075701	3,923,028.04	-76,971.96	0.12
		Base		100.000000	4,000,000.00	98.075701	3,923,028.04	-76,971.96	0.12
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local		99.974991	4,998,749.55	102.739239	5,136,961.95	138,212.40	0.16
		Base		99.974991	4,998,749.55	102.739239	5,136,961.95	138,212.40	0.16
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local		99.861921	4,993,096.03	105.682596	5,284,129.80	291,033.77	0.16
		Base		99.861921	4,993,096.03	105.682596	5,284,129.80	291,033.77	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	95.846000	4,792,300.00	-207,700.00	0.15
		Base		100.000000	5,000,000.00	95.846000	4,792,300.00	-207,700.00	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	100.374167	10,037,416.70	37,416.70	0.30
		Base		100.000000	10,000,000.00	100.374167	10,037,416.70	37,416.70	0.30
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1					1.049220	15 Mar 2021		
	20,000,000.000	Local		100.000000	20,000,000.00	98.000000	19,600,000.00	-400,000.00	0.59
Original Face:	20,000,000.000	Base		100.000000	20,000,000.00	98.000000	19,600,000.00	-400,000.00	0.59
US DOLLAR Total									
	1,271,844,484.180	Local			1,273,842,313.13		1,269,913,095.39	-3,929,217.74	38.51
Original Face:	543,773,741.000	Base			1,273,842,313.13		1,269,913,095.39	-3,929,217.74	38.51
FIXED INCOME Total									
	1,271,844,484.180	Base			1,273,842,313.13		1,269,913,095.39	-3,929,217.74	38.51
Original Face:	543,773,741.000								

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 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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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 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								
		3,301,017,068.350	Base	3,301,478,558.83		3,297,758,022.43	-3,720,536.40	100.00
Original Face:		543,773,741.000						

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *April 9, 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								
	493,062.200	Local	493,062.20	493,062.20	0.01	0.00		0.00
		Base	493,062.20	493,062.20	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,028,679,521.970	Local	2,027,143,183.50	2,027,351,864.84	61.48	208,681.34		208,681.34
		Base	2,027,143,183.50	2,027,351,864.84	61.48	208,681.34	0.00	208,681.34
FIXED INCOME								
	1,271,844,484.180	Local	1,273,842,313.13	1,269,913,095.39	38.51	-3,929,217.74		-3,929,217.74
Original Face:	543,773,741.000	Base	1,273,842,313.13	1,269,913,095.39	38.51	-3,929,217.74	0.00	-3,929,217.74
US DOLLAR Total								
	3,301,017,068.350	Local	3,301,478,558.83	3,297,758,022.43	100.00	-3,720,536.40		-3,720,536.40
Original Face:	543,773,741.000	Base	3,301,478,558.83	3,297,758,022.43	100.00	-3,720,536.40	0.00	-3,720,536.40
FUND Total								
	3,301,017,068.350	Base	3,301,478,558.83	3,297,758,022.43	100.00	-3,720,536.40	0.00	-3,720,536.40
Original Face:	543,773,741.000							

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 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	493,062.200	493,062.20	493,062.20	0.01	0.00	0.00	0.00
CASH Total	493,062.200	493,062.20	493,062.20	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 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							
	2,028,679,521.970	2,027,143,183.50	2,027,351,864.84	61.48	208,681.34	0.00	208,681.34
CASH EQUIVALENT Total							
	2,028,679,521.970	2,027,143,183.50	2,027,351,864.84	61.48	208,681.34	0.00	208,681.34

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 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							
	1,271,844,484.180	1,273,842,313.13	1,269,913,095.39	38.51	-3,929,217.74	0.00	-3,929,217.74
FIXED INCOME Total	1,271,844,484.180	1,273,842,313.13	1,269,913,095.39	38.51	-3,929,217.74	0.00	-3,929,217.74

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 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	3,301,017,068.350	3,301,478,558.83	3,297,758,022.43	100.00	-3,720,536.40	0.00	-3,720,536.40

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 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		493,062.200	493,062.20	493,062.20	0.01	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		2,028,679,521.970	2,027,143,183.50	2,027,351,864.84	61.48	208,681.34 481,789.72 GN -273,108.38 LS	0.00 0.00 GN 0.00 LS	208,681.34 481,789.72 GN -273,108.38 LS
FIXED INCOME		1,271,844,484.180	1,273,842,313.13	1,269,913,095.39	38.51	-3,929,217.74 8,620,746.27 GN -12,549,964.01 LS	0.00 0.00 GN 0.00 LS	-3,929,217.74 8,620,746.27 GN -12,549,964.01 LS
Original Face:	543,773,741.000							
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FUND Total	0.000	3,301,017,068.350	3,301,478,558.83	3,297,758,022.43	100.00	-3,720,536.40 9,102,535.99 GN -12,823,072.39 LS	0.00 0.00 GN 0.00 LS	-3,720,536.40 9,102,535.99 GN -12,823,072.39 LS
Original Face:	543,773,741.000							