

Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: December 7, 2020

View Date: December 8, 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		278,030.670	Local	1.000000	278,030.67	1.000000	278,030.67	0.06
			Base	1.000000	278,030.67	1.000000	278,030.67	0.06
US DOLLAR Total								
		278,030.670	Local		278,030.67		278,030.67	0.06
			Base		278,030.67		278,030.67	0.06
CASH Total								
		278,030.670	Base		278,030.67		278,030.67	0.06
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03040LN47	AMERICAN WATER CAPIT				0.200000	04 Jan 2021		
		1,500,000.000	Local	99.985000	1,499,775.00	99.985000	1,499,775.00	0.33
			Base	99.985000	1,499,775.00	99.985000	1,499,775.00	0.33
06367BVK2	BANK OF MONTREAL-				0.270000	22 Sep 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.09
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.09
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.971733	2,999,151.99	99.971733	2,999,151.99	0.65
			Base	99.971733	2,999,151.99	99.971733	2,999,151.99	0.65
138994009	CANTOR FITZGERALD REPO REPO				0.300000	04 Jan 2021		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	4.34
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	4.34
138994009	CANTOR FITZGERALD REPO REPO				0.400000	19 Jan 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.09
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.09

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138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09	
16677JSQ0	CHEVRON CORP					0.380000	24 May 2021		
	5,000,000.000	Local	99.823722	4,991,186.11	99.823722	4,991,186.11	0.00	1.08	
		Base	99.823722	4,991,186.11	99.823722	4,991,186.11	0.00	1.08	
17327AW11	CITIGROUP GLOBAL MKTS INC S					0.270000	01 Sep 2021		
	3,000,000.000	Local	99.799750	2,993,992.50	99.799750	2,993,992.50	0.00	0.65	
		Base	99.799750	2,993,992.50	99.799750	2,993,992.50	0.00	0.65	
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
	5,000,000.000	Local	99.836528	4,991,826.39	99.836528	4,991,826.39	0.00	1.08	
		Base	99.836528	4,991,826.39	99.836528	4,991,826.39	0.00	1.08	
2546R2S31	WALT DISNEY CO					0.500000	03 May 2021		
	3,000,000.000	Local	99.797222	2,993,916.67	99.797222	2,993,916.67	0.00	0.65	
		Base	99.797222	2,993,916.67	99.797222	2,993,916.67	0.00	0.65	
40588LTU3	HALKIN FINANCE LLC USC					0.270000	28 Jun 2021		
	3,000,000.000	Local	99.848500	2,995,455.00	99.848500	2,995,455.00	0.00	0.65	
		Base	99.848500	2,995,455.00	99.848500	2,995,455.00	0.00	0.65	
45856WQ10	INTERCONTINENTAL EXCHANGE					0.270000	01 Mar 2021		
	3,000,000.000	Local	99.937750	2,998,132.50	99.937750	2,998,132.50	0.00	0.65	
		Base	99.937750	2,998,132.50	99.937750	2,998,132.50	0.00	0.65	
59157TN41	METLIFE SHORT TERM FDG					0.230000	04 Jan 2021		
	3,000,000.000	Local	99.982750	2,999,482.50	99.982750	2,999,482.50	0.00	0.65	
		Base	99.982750	2,999,482.50	99.982750	2,999,482.50	0.00	0.65	
6698M4N40	NOVARTIS FNC CRP					0.250000	04 Jan 2021		
	3,000,000.000	Local	99.981250	2,999,437.50	99.981250	2,999,437.50	0.00	0.65	
		Base	99.981250	2,999,437.50	99.981250	2,999,437.50	0.00	0.65	
8225X2P32	SHELL INTNL FNC B.V					0.450000	03 Feb 2021		
	4,770,000.000	Local	99.928750	4,766,601.37	99.928750	4,766,601.37	0.00	1.03	
		Base	99.928750	4,766,601.37	99.928750	4,766,601.37	0.00	1.03	

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8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.729167	2,991,875.00	99.729167	21 Jun 2021 2,991,875.00	0.00	0.65
			Base	99.729167	2,991,875.00	99.729167	2,991,875.00	0.00	0.65
8225X2W18	SHELL INTNL FNC B.V	3,000,000.000	Local	99.807167	2,994,215.00	99.807167	01 Sep 2021 2,994,215.00	0.00	0.65
			Base	99.807167	2,994,215.00	99.807167	2,994,215.00	0.00	0.65
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.833889	2,995,016.66	99.833889	26 Jul 2021 2,995,016.66	0.00	0.65
			Base	99.833889	2,995,016.66	99.833889	2,995,016.66	0.00	0.65
91058TMA1	UNITED HEALTHCARE CO	2,000,000.000	Local	99.999167	1,999,983.33	99.999167	10 Dec 2020 1,999,983.33	0.00	0.43
			Base	99.999167	1,999,983.33	99.999167	1,999,983.33	0.00	0.43
94107MR16	WASTE MANAGEMENT INC	2,000,000.000	Local	99.905000	1,998,100.00	99.905000	01 Apr 2021 1,998,100.00	0.00	0.43
			Base	99.905000	1,998,100.00	99.905000	1,998,100.00	0.00	0.43
979QHR003	SOUTH STREET REPO	13,895,800.000	Local	100.000000	13,895,800.00	100.000000	08 Dec 2020 13,895,800.00	0.00	3.02
			Base	100.000000	13,895,800.00	100.000000	13,895,800.00	0.00	3.02
US DOLLAR Total		99,165,800.000	Local		99,103,947.52		99,103,947.52	0.00	21.51
			Base		99,103,947.52		99,103,947.52	0.00	21.51
CASH EQUIVALENT Total		99,165,800.000	Base		99,103,947.52		99,103,947.52	0.00	21.51
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45	3,000,000.000	Local	99.907856	2,997,235.68	99.649212	15 Aug 2025 2,989,476.36	-7,759.32	0.65
			Base	99.907856	2,997,235.68	99.649212	2,989,476.36	-7,759.32	0.65

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025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local		99.942190	3,997,687.59	103.207101	4,128,284.04	130,596.45	0.90
		Base		99.942190	3,997,687.59	103.207101	4,128,284.04	130,596.45	0.90
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.765594	4,988,279.69	106.433614	5,321,680.70	333,401.01	1.16
		Base		99.765594	4,988,279.69	106.433614	5,321,680.70	333,401.01	1.16
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.460880	15 Oct 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	100.209510	4,008,380.40	8,380.40	0.87
	Original Face: 4,000,000.000	Base		100.000000	4,000,000.00	100.209510	4,008,380.40	8,380.40	0.87
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					0.423630	12 Feb 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	100.031125	5,001,556.25	1,556.25	1.09
		Base		100.000000	5,000,000.00	100.031125	5,001,556.25	1,556.25	1.09
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.667988	08 Sep 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.196416	5,009,820.80	9,820.80	1.09
		Base		100.000000	5,000,000.00	100.196416	5,009,820.80	9,820.80	1.09
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.555000	11 May 2022		
	7,000,000.000	Local		100.000000	7,000,000.00	100.424518	7,029,716.26	29,716.26	1.53
		Base		100.000000	7,000,000.00	100.424518	7,029,716.26	29,716.26	1.53
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.829635	1,996,592.69	104.838627	2,096,772.54	100,179.85	0.46
		Base		99.829635	1,996,592.69	104.838627	2,096,772.54	100,179.85	0.46
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.842029	4,992,101.47	102.323389	5,116,169.45	124,067.98	1.11
		Base		99.842029	4,992,101.47	102.323389	5,116,169.45	124,067.98	1.11
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local		104.159102	3,124,773.06	104.234617	3,127,038.51	2,265.45	0.68
		Base		104.159102	3,124,773.06	104.234617	3,127,038.51	2,265.45	0.68
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.689095	2,013,781.90	13,781.90	0.44
		Base		100.000000	2,000,000.00	100.689095	2,013,781.90	13,781.90	0.44

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06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					2.738000	23 Jan 2022		
	3,000,000.000	Local	100.293510	3,008,805.29	100.291257	3,008,737.71	-67.58	0.65	
		Base	100.293510	3,008,805.29	100.291257	3,008,737.71	-67.58	0.65	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.468930	3,651,992.67	106.576772	3,798,396.15	146,403.48	0.82	
		Base	102.468930	3,651,992.67	106.576772	3,798,396.15	146,403.48	0.82	
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.604889	4,024,195.56	24,195.56	0.87	
		Base	100.000000	4,000,000.00	100.604889	4,024,195.56	24,195.56	0.87	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.840000	3,025,200.00	25,200.00	0.66	
		Base	100.000000	3,000,000.00	100.840000	3,025,200.00	25,200.00	0.66	
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.689397	2,990,681.91	-9,318.09	0.65	
		Base	100.000000	3,000,000.00	99.689397	2,990,681.91	-9,318.09	0.65	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.718593	4,217,099.30	-11,900.70	0.92	
		Base	100.000000	4,229,000.00	99.718593	4,217,099.30	-11,900.70	0.92	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.864368	2,995,931.03	105.681945	3,170,458.35	174,527.32	0.69	
		Base	99.864368	2,995,931.03	105.681945	3,170,458.35	174,527.32	0.69	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local	99.893101	1,997,862.01	99.788887	1,995,777.74	-2,084.27	0.43	
		Base	99.893101	1,997,862.01	99.788887	1,995,777.74	-2,084.27	0.43	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.980553	2,999,416.58	103.319055	3,099,571.65	100,155.07	0.67	
		Base	99.980553	2,999,416.58	103.319055	3,099,571.65	100,155.07	0.67	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.864833	4,993,241.64	105.539893	5,276,994.65	283,753.01	1.15	
		Base	99.864833	4,993,241.64	105.539893	5,276,994.65	283,753.01	1.15	

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097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		3,000,000.000	Local	99.868128	2,996,043.84	102.432191	3,072,965.73	76,921.89	0.67
			Base	99.868128	2,996,043.84	102.432191	3,072,965.73	76,921.89	0.67
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
		2,000,000.000	Local	99.977704	1,999,554.08	100.699063	2,013,981.26	14,427.18	0.44
			Base	99.977704	1,999,554.08	100.699063	2,013,981.26	14,427.18	0.44
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.957250	16 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.943807	3,028,314.21	28,314.21	0.66
			Base	100.000000	3,000,000.00	100.943807	3,028,314.21	28,314.21	0.66
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021			
		2,054,312.750	Local	100.000000	2,054,312.75	100.000310	2,054,319.12	6.37	0.45
		Original Face: 2,500,000.000	Base	100.000000	2,054,312.75	100.000310	2,054,319.12	6.37	0.45
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.220912	5,011,045.60	11,045.60	1.09
			Base	100.000000	5,000,000.00	100.220912	5,011,045.60	11,045.60	1.09
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		2,370,000.000	Local	100.032243	2,370,764.15	100.742910	2,387,606.97	16,842.82	0.52
			Base	100.032243	2,370,764.15	100.742910	2,387,606.97	16,842.82	0.52
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025			
		2,155,000.000	Local	100.000000	2,155,000.00	100.205372	2,159,425.77	4,425.77	0.47
			Base	100.000000	2,155,000.00	100.205372	2,159,425.77	4,425.77	0.47
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.055699	4,952,784.95	-47,215.05	1.08
			Base	100.000000	5,000,000.00	99.055699	4,952,784.95	-47,215.05	1.08
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local	99.696680	4,984,833.98	103.701033	5,185,051.65	200,217.67	1.13
			Base	99.696680	4,984,833.98	103.701033	5,185,051.65	200,217.67	1.13
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.900250	11 Mar 2022			
		3,000,000.000	Local	100.601879	3,018,056.36	100.645355	3,019,360.65	1,304.29	0.66
			Base	100.601879	3,018,056.36	100.645355	3,019,360.65	1,304.29	0.66

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30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	105.142499	5,257,124.95	257,124.95	1.14
			Base 100.000000	5,000,000.00	105.142499	5,257,124.95	257,124.95	1.14
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,579,442.020	Local 100.000000	2,579,442.02	102.142520	2,634,707.08	55,265.06	0.57
Original Face:		5,126,000.000	Base 100.000000	2,579,442.02	102.142520	2,634,707.08	55,265.06	0.57
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		494,155.230	Local 103.209627	510,015.77	111.052771	548,773.08	38,757.31	0.12
Original Face:		2,090,000.000	Base 103.209627	510,015.77	111.052771	548,773.08	38,757.31	0.12
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,223.900	Local 100.495956	1,229.97	105.951743	1,296.74	66.77	0.00
Original Face:		250,000.000	Base 100.495956	1,229.97	105.951743	1,296.74	66.77	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		18,628.440	Local 100.065921	18,640.72	105.891745	19,725.98	1,085.26	0.00
Original Face:		1,000,000.000	Base 100.065921	18,640.72	105.891745	19,725.98	1,085.26	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		19,683.420	Local 100.377373	19,757.70	105.516759	20,769.31	1,011.61	0.00
Original Face:		2,206,300.000	Base 100.377373	19,757.70	105.516759	20,769.31	1,011.61	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		424,880.500	Local 101.061042	429,388.66	104.994342	446,100.49	16,711.83	0.10
Original Face:		5,000,000.000	Base 101.061042	429,388.66	104.994342	446,100.49	16,711.83	0.10
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,250,392.550	Local 101.623794	1,270,696.35	104.420317	1,305,663.86	34,967.51	0.28
Original Face:		5,000,000.000	Base 101.623794	1,270,696.35	104.420317	1,305,663.86	34,967.51	0.28
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		18,090.390	Local 100.670245	18,211.64	106.293730	19,228.95	1,017.31	0.00
Original Face:		1,000,000.000	Base 100.670245	18,211.64	106.293730	19,228.95	1,017.31	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		208,351.140	Local 100.898795	210,223.79	106.257388	221,388.48	11,164.69	0.05
Original Face:		6,000,000.000	Base 100.898795	210,223.79	106.257388	221,388.48	11,164.69	0.05

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3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	203,274.150	Local		101.192026	205,697.23	105.997826		215,466.18	9,768.95	0.05
Original Face:	5,000,000.000	Base		101.192026	205,697.23	105.997826		215,466.18	9,768.95	0.05
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,148,040.800	Local		103.553877	1,188,840.76	107.530855		1,234,498.09	45,657.33	0.27
Original Face:	5,000,000.000	Base		103.553877	1,188,840.76	107.530855		1,234,498.09	45,657.33	0.27
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	847,830.540	Local		103.429090	876,903.41	109.911398		931,862.40	54,958.99	0.20
Original Face:	5,700,000.000	Base		103.429090	876,903.41	109.911398		931,862.40	54,958.99	0.20
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	383,561.260	Local		103.196379	395,821.33	111.052771		425,955.41	30,134.08	0.09
Original Face:	2,000,000.000	Base		103.196379	395,821.33	111.052771		425,955.41	30,134.08	0.09
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61						0.610000	25 Aug 2025		
	3,000,000.000	Local		99.976765	2,999,302.94	99.762310		2,992,869.30	-6,433.64	0.65
		Base		99.976765	2,999,302.94	99.762310		2,992,869.30	-6,433.64	0.65
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58						0.580000	03 Jun 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.085062		5,004,253.10	4,253.10	1.09
		Base		100.000000	5,000,000.00	100.085062		5,004,253.10	4,253.10	1.09
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125						1.125000	17 Mar 2025		
	3,000,000.000	Local		100.006510	3,000,195.29	100.172355		3,005,170.65	4,975.36	0.65
		Base		100.006510	3,000,195.29	100.172355		3,005,170.65	4,975.36	0.65
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69						0.690000	22 Jul 2025		
	3,000,000.000	Local		99.968956	2,999,068.68	100.016803		3,000,504.09	1,435.41	0.65
		Base		99.968956	2,999,068.68	100.016803		3,000,504.09	1,435.41	0.65
3134GVB31	FREDDIE MAC NOTES 05/25 0.75						0.750000	28 May 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.055479		3,001,664.37	1,664.37	0.65
		Base		100.000000	3,000,000.00	100.055479		3,001,664.37	1,664.37	0.65
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65						0.650000	22 Oct 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	100.052379		5,002,618.95	2,618.95	1.09
		Base		100.000000	5,000,000.00	100.052379		5,002,618.95	2,618.95	1.09

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3134GXHD9	FEDERAL HOME LN MTG CORP 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.909727	2,997,291.81	-2,708.19	0.65
			Base	100.000000	3,000,000.00	99.909727	2,997,291.81	-2,708.19	0.65
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.973788	1,999,475.76	102.718744	2,054,374.88	54,899.12	0.45
			Base	99.973788	1,999,475.76	102.718744	2,054,374.88	54,899.12	0.45
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		1,111,222.120	Local	101.859285	1,131,882.91	101.482210	1,127,692.77	-4,190.14	0.24
		Original Face: 5,300,000.000	Base	101.859285	1,131,882.91	101.482210	1,127,692.77	-4,190.14	0.24
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		2,773,473.090	Local	102.762112	2,850,079.51	103.625650	2,874,029.52	23,950.01	0.62
		Original Face: 3,000,000.000	Base	102.762112	2,850,079.51	103.625650	2,874,029.52	23,950.01	0.62
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		2,863,706.210	Local	102.647480	2,939,522.26	102.521620	2,935,918.00	-3,604.26	0.64
		Original Face: 3,000,000.000	Base	102.647480	2,939,522.26	102.521620	2,935,918.00	-3,604.26	0.64
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.033353	3,001,000.59	1,000.59	0.65
			Base	100.000000	3,000,000.00	100.033353	3,001,000.59	1,000.59	0.65
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		2,191,574.300	Local	99.819368	2,187,615.62	102.657550	2,249,816.48	62,200.86	0.49
		Original Face: 8,190,000.000	Base	99.819368	2,187,615.62	102.657550	2,249,816.48	62,200.86	0.49
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		636,848.510	Local	104.222001	663,736.26	103.573080	659,603.62	-4,132.64	0.14
		Original Face: 1,212,000.000	Base	104.222001	663,736.26	103.573080	659,603.62	-4,132.64	0.14
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.931284	1,998,625.67	100.676364	2,013,527.28	14,901.61	0.44
			Base	99.931284	1,998,625.67	100.676364	2,013,527.28	14,901.61	0.44
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		2,844,248.820	Local	102.695857	2,920,925.70	102.197420	2,906,748.91	-14,176.79	0.63
		Original Face: 3,000,000.000	Base	102.695857	2,920,925.70	102.197420	2,906,748.91	-14,176.79	0.63

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3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	334,284.870	Local	101.051657	337,800.40	105.314408	352,050.13	14,249.73	0.08	
Original Face:	1,500,000.000	Base	101.051657	337,800.40	105.314408	352,050.13	14,249.73	0.08	
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	1,245.050	Local	100.065058	1,245.86	100.510805	1,251.41	5.55	0.00	
Original Face:	2,500,000.000	Base	100.065058	1,245.86	100.510805	1,251.41	5.55	0.00	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	45,728.110	Local	101.395159	46,366.09	112.281489	51,344.20	4,978.11	0.01	
Original Face:	983,845.000	Base	101.395159	46,366.09	112.281489	51,344.20	4,978.11	0.01	
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	13,096.730	Local	100.230057	13,126.86	102.874125	13,473.15	346.29	0.00	
Original Face:	1,800,000.000	Base	100.230057	13,126.86	102.874125	13,473.15	346.29	0.00	
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	5.290	Local	100.567108	5.32	100.000000	5.29	-0.03	0.00	
Original Face:	3,350,000.000	Base	100.567108	5.32	100.000000	5.29	-0.03	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	991,451.600	Local	103.528036	1,026,430.37	109.885118	1,089,457.76	63,027.39	0.24	
Original Face:	5,200,000.000	Base	103.528036	1,026,430.37	109.885118	1,089,457.76	63,027.39	0.24	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	392,724.310	Local	101.157423	397,269.79	105.380031	413,853.00	16,583.21	0.09	
Original Face:	2,680,283.000	Base	101.157423	397,269.79	105.380031	413,853.00	16,583.21	0.09	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	2,991,966.450	Local	101.755257	3,044,483.16	104.392568	3,123,390.61	78,907.45	0.68	
Original Face:	15,000,000.000	Base	101.755257	3,044,483.16	104.392568	3,123,390.61	78,907.45	0.68	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,137,865.050	Local	100.988886	1,149,117.24	104.392568	1,187,846.55	38,729.31	0.26	
Original Face:	4,200,000.000	Base	100.988886	1,149,117.24	104.392568	1,187,846.55	38,729.31	0.26	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	69,236.730	Local	101.394390	70,202.16	105.824154	73,269.18	3,067.02	0.02	
Original Face:	1,500,000.000	Base	101.394390	70,202.16	105.824154	73,269.18	3,067.02	0.02	

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	Units								
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	101,185.980	Local	100.864132	102,060.36	106.240545	107,500.54		5,440.18	0.02
Original Face:	3,200,000.000	Base	100.864132	102,060.36	106.240545	107,500.54		5,440.18	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	92,530.330	Local	102.256276	94,618.07	105.980421	98,064.03		3,445.96	0.02
Original Face:	765,534.000	Base	102.256276	94,618.07	105.980421	98,064.03		3,445.96	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	834,256.790	Local	101.752050	848,873.39	104.392568	870,902.09		22,028.70	0.19
Original Face:	5,157,070.000	Base	101.752050	848,873.39	104.392568	870,902.09		22,028.70	0.19
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	106,921.100	Local	101.034221	108,026.90	106.474129	113,843.31		5,816.41	0.02
Original Face:	5,000,000.000	Base	101.034221	108,026.90	106.474129	113,843.31		5,816.41	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	189,118.900	Local	101.468061	191,895.28	106.224920	200,891.40		8,996.12	0.04
Original Face:	5,000,000.000	Base	101.468061	191,895.28	106.224920	200,891.40		8,996.12	0.04
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	269,838.480	Local	103.326527	278,814.73	109.388257	295,171.61		16,356.88	0.06
Original Face:	2,000,000.000	Base	103.326527	278,814.73	109.388257	295,171.61		16,356.88	0.06
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	140,230.450	Local	103.162173	144,664.78	111.081524	155,770.12		11,105.34	0.03
Original Face:	5,000,000.000	Base	103.162173	144,664.78	111.081524	155,770.12		11,105.34	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,523,199.610	Local	106.261733	1,618,578.31	111.881501	1,704,178.59		85,600.28	0.37
Original Face:	14,750,000.000	Base	106.261733	1,618,578.31	111.881501	1,704,178.59		85,600.28	0.37
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	135,475.800	Local	100.841693	136,616.09	104.927751	142,151.71		5,535.62	0.03
Original Face:	2,000,000.000	Base	100.841693	136,616.09	104.927751	142,151.71		5,535.62	0.03
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.370380	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.073733	5,003,686.65		3,686.65	1.09
		Base	100.000000	5,000,000.00	100.073733	5,003,686.65		3,686.65	1.09

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38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.530320	2,985,909.60	-14,090.40	0.65
			Base	100.000000	3,000,000.00	99.530320	2,985,909.60	-14,090.40	0.65
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042			
		1,697,343.360	Local	98.918126	1,678,980.25	100.359100	1,703,438.52	24,458.27	0.37
		Original Face: 4,000,000.000	Base	98.918126	1,678,980.25	100.359100	1,703,438.52	24,458.27	0.37
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042			
		379,453.690	Local	99.181882	376,349.31	100.701030	382,113.77	5,764.46	0.08
		Original Face: 1,900,000.000	Base	99.181882	376,349.31	100.701030	382,113.77	5,764.46	0.08
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044			
		1,295,594.890	Local	99.583635	1,290,200.49	101.642400	1,316,873.74	26,673.25	0.29
		Original Face: 3,050,000.000	Base	99.583635	1,290,200.49	101.642400	1,316,873.74	26,673.25	0.29
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048			
		2,256,049.590	Local	99.339595	2,241,150.53	101.720980	2,294,875.75	53,725.22	0.50
		Original Face: 3,000,000.000	Base	99.339595	2,241,150.53	101.720980	2,294,875.75	53,725.22	0.50
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042			
		99,007.500	Local	99.872949	98,881.71	100.000000	99,007.50	125.79	0.02
		Original Face: 5,000,000.000	Base	99.872949	98,881.71	100.000000	99,007.50	125.79	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		1,524,861.870	Local	102.885401	1,568,860.25	104.255823	1,589,757.29	20,897.04	0.35
		Original Face: 3,000,000.000	Base	102.885401	1,568,860.25	104.255823	1,589,757.29	20,897.04	0.35
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		697,585.230	Local	100.413279	700,468.20	103.354134	720,983.17	20,514.97	0.16
		Original Face: 1,000,000.000	Base	100.413279	700,468.20	103.354134	720,983.17	20,514.97	0.16
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.461000	19 Aug 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.096094	3,002,882.82	2,882.82	0.65
			Base	100.000000	3,000,000.00	100.096094	3,002,882.82	2,882.82	0.65
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	103.632049	3,108,961.47	108,961.47	0.67
			Base	100.000000	3,000,000.00	103.632049	3,108,961.47	108,961.47	0.67

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STATE STREET

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45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	101.274583	2,025,491.66	25,491.66	0.44	
		Base	100.000000	2,000,000.00	101.274583	2,025,491.66	25,491.66	0.44	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.382140	06 Aug 2024		
	3,000,000.000	Local	100.071143	3,002,134.29	100.185000	3,005,550.00	3,415.71	0.65	
		Base	100.071143	3,002,134.29	100.185000	3,005,550.00	3,415.71	0.65	
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.200460	5,060,023.00	60,023.00	1.10	
		Base	100.000000	5,000,000.00	101.200460	5,060,023.00	60,023.00	1.10	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local	99.036558	2,971,096.73	105.026097	3,150,782.91	179,686.18	0.68	
		Base	99.036558	2,971,096.73	105.026097	3,150,782.91	179,686.18	0.68	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.897351	1,997,947.02	100.194273	2,003,885.46	5,938.44	0.43	
		Base	99.897351	1,997,947.02	100.194273	2,003,885.46	5,938.44	0.43	
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	100.727696	5,036,384.80	36,384.80	1.09	
		Base	100.000000	5,000,000.00	100.727696	5,036,384.80	36,384.80	1.09	
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.340251	3,010,207.53	10,207.53	0.65	
		Base	100.000000	3,000,000.00	100.340251	3,010,207.53	10,207.53	0.65	
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.868030	1,977,360.60	-22,639.40	0.43	
		Base	100.000000	2,000,000.00	98.868030	1,977,360.60	-22,639.40	0.43	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.966469	2,998,994.07	101.907363	3,057,220.89	58,226.82	0.66	
		Base	99.966469	2,998,994.07	101.907363	3,057,220.89	58,226.82	0.66	
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					0.484750	25 Jan 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.030919	5,001,545.95	1,545.95	1.09	
		Base	100.000000	5,000,000.00	100.030919	5,001,545.95	1,545.95	1.09	

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58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	403,818.800	Local	99.996954	403,806.50	100.220730	404,710.15	903.65	0.09	
Original Face:	1,000,000.000	Base	99.996954	403,806.50	100.220730	404,710.15	903.65	0.09	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.969947	2,999,098.41	103.277773	3,098,333.19	99,234.78	0.67	
		Base	99.969947	2,999,098.41	103.277773	3,098,333.19	99,234.78	0.67	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.828133	2,994,843.98	103.380278	3,101,408.34	106,564.36	0.67	
		Base	99.828133	2,994,843.98	103.380278	3,101,408.34	106,564.36	0.67	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local	99.875118	1,997,502.35	99.944413	1,998,888.26	1,385.91	0.43	
		Base	99.875118	1,997,502.35	99.944413	1,998,888.26	1,385.91	0.43	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local	99.775634	4,988,781.72	99.846505	4,992,325.25	3,543.53	1.08	
		Base	99.775634	4,988,781.72	99.846505	4,992,325.25	3,543.53	1.08	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.704075	4,985,203.77	105.795733	5,289,786.65	304,582.88	1.15	
		Base	99.704075	4,985,203.77	105.795733	5,289,786.65	304,582.88	1.15	
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
	5,000,000.000	Local	101.530269	5,076,513.43	101.506278	5,075,313.90	-1,199.53	1.10	
		Base	101.530269	5,076,513.43	101.506278	5,075,313.90	-1,199.53	1.10	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.130000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.43	
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.43	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local	99.946228	1,998,924.55	100.210474	2,004,209.48	5,284.93	0.44	
		Base	99.946228	1,998,924.55	100.210474	2,004,209.48	5,284.93	0.44	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.990970	2,999,729.11	101.402427	3,042,072.81	42,343.70	0.66	
		Base	99.990970	2,999,729.11	101.402427	3,042,072.81	42,343.70	0.66	

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78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.625380	06 Mar 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.397552	5,019,877.60	19,877.60	1.09
		Base		100.000000	5,000,000.00	100.397552	5,019,877.60	19,877.60	1.09
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	102.138518	2,042,770.36	42,770.36	0.44
		Base		100.000000	2,000,000.00	102.138518	2,042,770.36	42,770.36	0.44
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
	3,460,000.000	Local		100.000000	3,460,000.00	101.036370	3,495,858.40	35,858.40	0.76
		Base		100.000000	3,460,000.00	101.036370	3,495,858.40	35,858.40	0.76
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	104.035000	3,121,050.00	121,050.00	0.68
		Base		100.000000	3,000,000.00	104.035000	3,121,050.00	121,050.00	0.68
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.350300	2,980,509.00	-19,491.00	0.65
		Base		100.000000	3,000,000.00	99.350300	2,980,509.00	-19,491.00	0.65
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.620630	13 Nov 2023		
	1,950,000.000	Local		100.245912	1,954,795.29	100.462684	1,959,022.34	4,227.05	0.43
		Base		100.245912	1,954,795.29	100.462684	1,959,022.34	4,227.05	0.43
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.986036	2,999,581.09	105.678644	3,170,359.32	170,778.23	0.69
		Base		99.986036	2,999,581.09	105.678644	3,170,359.32	170,778.23	0.69
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local		99.952733	2,998,581.99	101.317047	3,039,511.41	40,929.42	0.66
		Base		99.952733	2,998,581.99	101.317047	3,039,511.41	40,929.42	0.66
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.565750	22 Jul 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.190269	3,005,708.07	5,708.07	0.65
		Base		100.000000	3,000,000.00	100.190269	3,005,708.07	5,708.07	0.65
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	102.848034	3,085,441.02	85,441.02	0.67
		Base		100.000000	3,000,000.00	102.848034	3,085,441.02	85,441.02	0.67

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89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	1,762,932.570	Local	99.994756	1,762,840.13	100.445610	1,770,788.37	7,948.24	0.38	
Original Face:	3,000,000.000	Base	99.994756	1,762,840.13	100.445610	1,770,788.37	7,948.24	0.38	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.971834	1,999,436.68	103.052703	2,061,054.06	61,617.38	0.45	
		Base	99.971834	1,999,436.68	103.052703	2,061,054.06	61,617.38	0.45	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.345630	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.115233	1,001,152.33	1,152.33	0.22	
		Base	100.000000	1,000,000.00	100.115233	1,001,152.33	1,152.33	0.22	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.943965	4,997,198.25	104.568198	5,228,409.90	231,211.65	1.13	
		Base	99.943965	4,997,198.25	104.568198	5,228,409.90	231,211.65	1.13	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.825375	2,994,761.26	103.119237	3,093,577.11	98,815.85	0.67	
		Base	99.825375	2,994,761.26	103.119237	3,093,577.11	98,815.85	0.67	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.901922	999,019.22	102.661237	1,026,612.37	27,593.15	0.22	
		Base	99.901922	999,019.22	102.661237	1,026,612.37	27,593.15	0.22	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.195568	2,003,911.36	105.162191	2,103,243.82	99,332.46	0.46	
		Base	100.195568	2,003,911.36	105.162191	2,103,243.82	99,332.46	0.46	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.641750	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.468108	5,023,405.40	23,405.40	1.09	
		Base	100.000000	5,000,000.00	100.468108	5,023,405.40	23,405.40	1.09	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.928698	4,996,434.90	106.284852	5,314,242.60	317,807.70	1.15	
		Base	99.928698	4,996,434.90	106.284852	5,314,242.60	317,807.70	1.15	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.898447	2,996,953.40	103.103538	3,093,106.14	96,152.74	0.67	
		Base	99.898447	2,996,953.40	103.103538	3,093,106.14	96,152.74	0.67	

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9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local		100.115147	2,002,302.94	100.349022	2,006,980.44	4,677.50	0.44
		Base		100.115147	2,002,302.94	100.349022	2,006,980.44	4,677.50	0.44
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.990654	1,999,813.08	101.495586	2,029,911.72	30,098.64	0.44
		Base		99.990654	1,999,813.08	101.495586	2,029,911.72	30,098.64	0.44
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.981791	2,999,453.73	106.514299	3,195,428.97	195,975.24	0.69
		Base		99.981791	2,999,453.73	106.514299	3,195,428.97	195,975.24	0.69
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.980499	3,249,366.22	100.325640	3,260,583.30	11,217.08	0.71
	Original Face: 3,250,000.000	Base		99.980499	3,249,366.22	100.325640	3,260,583.30	11,217.08	0.71
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.987700	1,999,753.99	102.108730	2,042,174.60	42,420.61	0.44
	Original Face: 2,000,000.000	Base		99.987700	1,999,753.99	102.108730	2,042,174.60	42,420.61	0.44
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.990538	1,999,810.75	102.496040	2,049,920.80	50,110.05	0.44
	Original Face: 2,000,000.000	Base		99.990538	1,999,810.75	102.496040	2,049,920.80	50,110.05	0.44
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	886,919.780	Local		99.999185	886,912.55	101.276380	898,240.25	11,327.70	0.19
	Original Face: 1,000,000.000	Base		99.999185	886,912.55	101.276380	898,240.25	11,327.70	0.19
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	3,000,000.000	Local		99.851921	2,995,557.64	100.227048	3,006,811.44	11,253.80	0.65
		Base		99.851921	2,995,557.64	100.227048	3,006,811.44	11,253.80	0.65
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.916145	1,998,322.90	108.138478	2,162,769.56	164,446.66	0.47
		Base		99.916145	1,998,322.90	108.138478	2,162,769.56	164,446.66	0.47
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.998916	2,999,967.49	100.481000	3,014,430.00	14,462.51	0.65
		Base		99.998916	2,999,967.49	100.481000	3,014,430.00	14,462.51	0.65

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949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021			
		1,000,000.000	Local	99.688015	996,880.15	101.105677	1,011,056.77	14,176.62	0.22
			Base	99.688015	996,880.15	101.105677	1,011,056.77	14,176.62	0.22
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.65
			Base	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.65
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	99.147127	2,974,413.81	-25,586.19	0.65
			Base	100.000000	3,000,000.00	99.147127	2,974,413.81	-25,586.19	0.65
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.949386	1,998,987.72	103.321379	2,066,427.58	67,439.86	0.45
			Base	99.949386	1,998,987.72	103.321379	2,066,427.58	67,439.86	0.45
US DOLLAR Total									
	354,424,869.050	Local		355,237,089.07		361,341,851.11	6,104,762.04	78.43	
Original Face:	192,361,032.000	Base		355,237,089.07		361,341,851.11	6,104,762.04	78.43	
FIXED INCOME Total									
	354,424,869.050	Base		355,237,089.07		361,341,851.11	6,104,762.04	78.43	
Original Face:	192,361,032.000								

Holdings

ST OF AZ POOL 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7



STATE STREET

As of: December 7, 2020

View Date: December 8, 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								
		453,868,699.720	Base	454,619,067.26		460,723,829.30	6,104,762.04	100.00
Original Face:		192,361,032.000						

Holdings

Currency Summary

As of: December 7, 2020

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: December 8, 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								
	278,030.670	Local	278,030.67	278,030.67	0.06	0.00		0.00
		Base	278,030.67	278,030.67	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	99,165,800.000	Local	99,103,947.52	99,103,947.52	21.51	0.00		0.00
		Base	99,103,947.52	99,103,947.52	21.51	0.00	0.00	0.00
FIXED INCOME								
	354,424,869.050	Local	355,237,089.07	361,341,851.11	78.43	6,104,762.04		6,104,762.04
Original Face:	192,361,032.000	Base	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04
US DOLLAR Total								
	453,868,699.720	Local	454,619,067.26	460,723,829.30	100.00	6,104,762.04		6,104,762.04
Original Face:	192,361,032.000	Base	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04
FUND Total								
	453,868,699.720	Base	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04
Original Face:	192,361,032.000							

Holdings

Asset Summary

As of: December 7, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: December 8, 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	278,030.670	278,030.67	278,030.67	0.06	0.00	0.00	0.00
CASH Total	278,030.670	278,030.67	278,030.67	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 7, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: December 8, 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	99,165,800.000	99,103,947.52	99,103,947.52	21.51	0.00	0.00	0.00
CASH EQUIVALENT Total	99,165,800.000	99,103,947.52	99,103,947.52	21.51	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 7, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: December 8, 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	354,424,869.050	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04
FIXED INCOME Total	354,424,869.050	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04

Holdings

Asset Summary

As of: December 7, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: December 8, 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	453,868,699.720	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04

Holdings

Fund Summary

As of: December 7, 2020

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: December 8, 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	278,030.670	278,030.67	278,030.67	0.06	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	99,165,800.000	99,103,947.52	99,103,947.52	21.51	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	354,424,869.050	355,237,089.07	361,341,851.11	78.43	6,104,762.04 6,301,359.26 GN -196,597.22 LS	0.00 0.00 GN 0.00 LS	6,104,762.04 6,301,359.26 GN -196,597.22 LS
Original Face:	192,361,032.000						
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FUND Total	0.000	453,868,699.720	460,723,829.30	100.00	6,104,762.04 6,301,359.26 GN -196,597.22 LS	0.00 0.00 GN 0.00 LS	6,104,762.04 6,301,359.26 GN -196,597.22 LS
Original Face:	192,361,032.000						