

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

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
		152,797.670	Local	1.000000	152,797.67	1.000000	152,797.67	0.02
			Base	1.000000	152,797.67	1.000000	152,797.67	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	152,797.670	Local	152,797.67		152,797.67	0.00	0.02
		Base	152,797.67		152,797.67	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	152,797.670	Base	152,797.67		152,797.67	0.00	0.02

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3AK6	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.990000	4,999,500.00	99.990000	4,999,500.00	0.74
			Base	99.990000	4,999,500.00	99.990000	4,999,500.00	0.74

0020A3DC1	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.896194	4,994,809.72	99.896194	4,994,809.72	0.74
			Base	99.896194	4,994,809.72	99.896194	4,994,809.72	0.74

0020A3FG0	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.797111	2,993,913.34	99.797111	2,993,913.34	0.45
			Base	99.797111	2,993,913.34	99.797111	2,993,913.34	0.45

02665KA56	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.998111	4,999,905.55	99.998111	4,999,905.55	0.74
			Base	99.998111	4,999,905.55	99.998111	4,999,905.55	0.74

04821UC75	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.962083	4,998,104.17	99.962083	4,998,104.17	0.74
			Base	99.962083	4,998,104.17	99.962083	4,998,104.17	0.74

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05253CAR7	AUST & NEW ZEA	5,000,000.000	Local	99.991333	4,999,566.67	99.991333	4,999,566.67	0.00	0.74
			Base	99.991333	4,999,566.67	99.991333	4,999,566.67	0.00	0.74
05253CKB1	AUST & NEW ZEA	3,000,000.000	Local	99.795611	2,993,868.33	99.954138	2,998,624.14	4,755.81	0.45
			Base	99.795611	2,993,868.33	99.954138	2,998,624.14	4,755.81	0.45
05253CKB1	AUST & NEW ZEA	2,000,000.000	Local	99.732723	1,994,654.45	99.954138	1,999,082.76	4,428.31	0.30
			Base	99.732723	1,994,654.45	99.954138	1,999,082.76	4,428.31	0.30
06367CG35	BANK OF MONTREAL-	5,000,000.000	Local	100.000000	5,000,000.00	99.963000	4,998,150.00	-1,850.00	0.74
			Base	100.000000	5,000,000.00	99.963000	4,998,150.00	-1,850.00	0.74
06367CN86	BANK OF MONTREAL-	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
06417KGV5	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	99.889694	4,994,484.72	99.863100	4,993,155.00	-1,329.72	0.74
			Base	99.889694	4,994,484.72	99.863100	4,993,155.00	-1,329.72	0.74
06417KJV2	BANK OF NOVA SCOTIA/THE	4,000,000.000	Local	99.834389	3,993,375.56	99.701858	3,988,074.32	-5,301.24	0.59
			Base	99.834389	3,993,375.56	99.701858	3,988,074.32	-5,301.24	0.59
06417KJV2	BANK OF NOVA SCOTIA/THE	1,000,000.000	Local	99.804278	998,042.78	99.701858	997,018.58	-1,024.20	0.15
			Base	99.804278	998,042.78	99.701858	997,018.58	-1,024.20	0.15
06417MPH2	BANK OF NOVA SCOTIA	4,000,000.000	Local	100.003616	4,000,144.63	99.954100	3,998,164.00	-1,980.63	0.60
			Base	100.003616	4,000,144.63	99.954100	3,998,164.00	-1,980.63	0.60
07644BA36	BEDFORD ROW FDG CORP	2,000,000.000	Local	99.999389	1,999,987.78	99.999389	1,999,987.78	0.00	0.30
			Base	99.999389	1,999,987.78	99.999389	1,999,987.78	0.00	0.30

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07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022			
		5,000,000.000	Local	99.998833	4,999,941.66	99.998833	4,999,941.66	0.00	0.74
			Base	99.998833	4,999,941.66	99.998833	4,999,941.66	0.00	0.74
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022			
		3,000,000.000	Local	99.991545	2,999,746.35	99.907000	2,997,210.00	-2,536.35	0.45
			Base	99.991545	2,999,746.35	99.907000	2,997,210.00	-2,536.35	0.45
138994009	CANTOR FITZGERALD REPO REPO				0.200000	05 Jan 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
138994009	CANTOR FITZGERALD REPO REPO				0.300000	18 Jan 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
138994009	CANTOR FITZGERALD REPO REPO				0.200000	28 Jan 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Feb 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
15060YEL0	CEDAR SPRING CPTL CO				0.290000	20 May 2022			
		5,000,000.000	Local	99.888028	4,994,401.39	99.888028	4,994,401.39	0.00	0.74
			Base	99.888028	4,994,401.39	99.888028	4,994,401.39	0.00	0.74
17327BJW6	CITIGROUP GLOBAL MKTS INC S				0.200000	30 Sep 2022			
		5,000,000.000	Local	99.848889	4,992,444.44	99.700000	4,985,000.00	-7,444.44	0.74
			Base	99.848889	4,992,444.44	99.700000	4,985,000.00	-7,444.44	0.74
2063C1B33	CONCORD MIN CPTL CO				0.230000	03 Feb 2022			
		2,500,000.000	Local	99.978917	2,499,472.92	99.978917	2,499,472.92	0.00	0.37
			Base	99.978917	2,499,472.92	99.978917	2,499,472.92	0.00	0.37
2284K1H14	CROWN POINT CAP CO.				0.260000	01 Aug 2022			
		5,000,000.000	Local	99.846889	4,992,344.45	99.714167	4,985,708.35	-6,636.10	0.74
			Base	99.846889	4,992,344.45	99.714167	4,985,708.35	-6,636.10	0.74

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2546R3DV3	DISNEY (WALT) CO THE	3,000,000.000	Local	99.911500	2,997,345.00	99.907000	2,997,210.00	-135.00	0.45
			Base	99.911500	2,997,345.00	99.907000	2,997,210.00	-135.00	0.45
2546R3FF6	DISNEY (WALT) CO THE	250,000.000	Local	99.876252	249,690.63	99.797700	249,494.25	-196.38	0.04
			Base	99.876252	249,690.63	99.797700	249,494.25	-196.38	0.04
2546R3FW9	DISNEY (WALT) CO THE	250,000.000	Local	99.900000	249,750.00	99.650500	249,126.25	-623.75	0.04
			Base	99.900000	249,750.00	99.650500	249,126.25	-623.75	0.04
2546R3FW9	DISNEY (WALT) CO THE	2,000,000.000	Local	99.895000	1,997,900.00	99.650500	1,993,010.00	-4,890.00	0.30
			Base	99.895000	1,997,900.00	99.650500	1,993,010.00	-4,890.00	0.30
2546R3FW9	DISNEY (WALT) CO THE	3,000,000.000	Local	99.890000	2,996,700.00	99.650500	2,989,515.00	-7,185.00	0.45
			Base	99.890000	2,996,700.00	99.650500	2,989,515.00	-7,185.00	0.45
2546R3FW9	DISNEY (WALT) CO THE	250,000.000	Local	99.865000	249,662.50	99.865000	249,662.50	0.00	0.04
			Base	99.865000	249,662.50	99.865000	249,662.50	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE	2,500,000.000	Local	99.826222	2,495,655.56	99.702700	2,492,567.50	-3,088.06	0.37
			Base	99.826222	2,495,655.56	99.702700	2,492,567.50	-3,088.06	0.37
38346MC28	GOTHAM FDG CORP	1,500,000.000	Local	99.968333	1,499,525.00	99.968333	1,499,525.00	0.00	0.22
			Base	99.968333	1,499,525.00	99.968333	1,499,525.00	0.00	0.22
43851UAC7	HONEYWELL INTERNATN'	1,000,000.000	Local	99.997250	999,972.50	99.997250	999,972.50	0.00	0.15
			Base	99.997250	999,972.50	99.997250	999,972.50	0.00	0.15
45779QA55	INSTITUTIONAL SECURED	5,000,000.000	Local	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.74
			Base	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.74

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45856XBU0	INTERCONTINENTAL EXCHANGE	5,000,000.000	Local	99.935556	4,996,777.78	99.935556	4,996,777.78	0.00	0.74
			Base	99.935556	4,996,777.78	99.935556	4,996,777.78	0.00	0.74
52953BA52	LEXINGTN PKR CAP CO LL	5,000,000.000	Local	99.998111	4,999,905.56	99.998111	4,999,905.56	0.00	0.74
			Base	99.998111	4,999,905.56	99.998111	4,999,905.56	0.00	0.74
52953BB36	LEXINGTN PKR CAP CO LL	6,000,000.000	Local	99.981667	5,998,900.00	99.981667	5,998,900.00	0.00	0.89
			Base	99.981667	5,998,900.00	99.981667	5,998,900.00	0.00	0.89
59157UBU3	METLIFE SHORT TERM FDG	3,800,000.000	Local	99.974222	3,799,020.45	99.974222	3,799,020.45	0.00	0.57
			Base	99.974222	3,799,020.45	99.974222	3,799,020.45	0.00	0.57
59157UC16	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.975417	4,998,770.83	99.975417	4,998,770.83	0.00	0.74
			Base	99.975417	4,998,770.83	99.975417	4,998,770.83	0.00	0.74
62455BDV4	MOUNTCLIFF	5,000,000.000	Local	99.931167	4,996,558.33	100.000000	5,000,000.00	3,441.67	0.74
			Base	99.931167	4,996,558.33	100.000000	5,000,000.00	3,441.67	0.74
62455BF18	MOUNTCLIFF	5,000,000.000	Local	99.916111	4,995,805.55	100.000000	5,000,000.00	4,194.45	0.74
			Base	99.916111	4,995,805.55	100.000000	5,000,000.00	4,194.45	0.74
62455BF18	MOUNTCLIFF	500,000.000	Local	99.907722	499,538.61	100.000000	500,000.00	461.39	0.07
			Base	99.907722	499,538.61	100.000000	500,000.00	461.39	0.07
63307MEJ4	NATIONAL BK OF CANAD	5,000,000.000	Local	99.893445	4,994,672.23	99.893445	4,994,672.23	0.00	0.74
			Base	99.893445	4,994,672.23	99.893445	4,994,672.23	0.00	0.74
63307MF12	NATIONAL BK OF CANAD	4,000,000.000	Local	99.928695	3,997,147.78	99.876247	3,995,049.88	-2,097.90	0.59
			Base	99.928695	3,997,147.78	99.876247	3,995,049.88	-2,097.90	0.59

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64105HAA0	NESTLE CAP CORP	1,500,000.000	Local	99.997500	1,499,962.50	99.997500	1,499,962.50	0.00	0.22
			Base	99.997500	1,499,962.50	99.997500	1,499,962.50	0.00	0.22
78012U2C8	ROYAL BK OF CANADA	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
82124MC24	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.74
			Base	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.74
88602UC16	THUNDER BAY FNDNG LLC	1,500,000.000	Local	99.973777	1,499,606.66	99.973777	1,499,606.66	0.00	0.22
			Base	99.973777	1,499,606.66	99.973777	1,499,606.66	0.00	0.22
89119BE36	TORONTO DOMINION BANK	1,500,000.000	Local	99.935611	1,499,034.16	99.926667	1,498,900.01	-134.15	0.22
			Base	99.935611	1,499,034.16	99.926667	1,498,900.01	-134.15	0.22
91842KAA4	VW CR INC	4,830,000.000	Local	99.992000	4,829,613.60	99.992000	4,829,613.60	0.00	0.72
			Base	99.992000	4,829,613.60	99.992000	4,829,613.60	0.00	0.72
91842KBG0	VW CR INC	698,000.000	Local	99.968056	697,777.03	99.968056	697,777.03	0.00	0.10
			Base	99.968056	697,777.03	99.968056	697,777.03	0.00	0.10
91842KC87	VW CR INC	3,000,000.000	Local	99.954167	2,998,625.00	99.954167	2,998,625.00	0.00	0.45
			Base	99.954167	2,998,625.00	99.954167	2,998,625.00	0.00	0.45
91842KCJ3	VW CR INC	250,000.000	Local	99.949332	249,873.33	99.949332	249,873.33	0.00	0.04
			Base	99.949332	249,873.33	99.949332	249,873.33	0.00	0.04
91842KCJ3	VW CR INC	250,000.000	Local	99.945112	249,862.78	99.945112	249,862.78	0.00	0.04
			Base	99.945112	249,862.78	99.945112	249,862.78	0.00	0.04

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91842KCJ3	VW CR INC	610,000.000	Local	99.936666	609,613.66	99.936666	609,613.66	0.00	0.09
			Base	99.936666	609,613.66	99.936666	609,613.66	0.00	0.09
91842KHP4	VW CR INC	5,000,000.000	Local	99.792000	4,989,600.00	99.675200	4,983,760.00	-5,840.00	0.74
			Base	99.792000	4,989,600.00	99.675200	4,983,760.00	-5,840.00	0.74
91842KHS8	VW CR INC	2,050,000.000	Local	99.782750	2,045,546.38	99.671000	2,043,255.50	-2,290.88	0.30
			Base	99.782750	2,045,546.38	99.671000	2,043,255.50	-2,290.88	0.30
92646LC16	VICTORY RECEIVABLES	5,000,000.000	Local	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	0.74
			Base	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	0.74
94107NH23	WASTE MANAGEMENT INC	5,000,000.000	Local	99.816583	4,990,829.16	99.718667	4,985,933.35	-4,895.81	0.74
			Base	99.816583	4,990,829.16	99.718667	4,985,933.35	-4,895.81	0.74
94107NKD5	WASTE MANAGEMENT INC	4,000,000.000	Local	99.754583	3,990,183.33	99.595153	3,983,806.12	-6,377.21	0.59
			Base	99.754583	3,990,183.33	99.595153	3,983,806.12	-6,377.21	0.59
94107NL36	WASTE MANAGEMENT INC	4,500,000.000	Local	99.668500	4,485,082.50	99.668500	4,485,082.50	0.00	0.67
			Base	99.668500	4,485,082.50	99.668500	4,485,082.50	0.00	0.67
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.889500	4,994,475.00	99.650500	4,982,525.00	-11,950.00	0.74
			Base	99.889500	4,994,475.00	99.650500	4,982,525.00	-11,950.00	0.74
94107PAE9	WASTE MANAGEMENT INC	4,000,000.000	Local	99.805056	3,992,202.22	99.702700	3,988,108.00	-4,094.22	0.59
			Base	99.805056	3,992,202.22	99.702700	3,988,108.00	-4,094.22	0.59
9612C1G19	WESTPAC BANKING CORP.	3,000,000.000	Local	99.914528	2,997,435.83	99.862269	2,995,868.07	-1,567.76	0.45
			Base	99.914528	2,997,435.83	99.862269	2,995,868.07	-1,567.76	0.45

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

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
96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022		
	2,050,000.000	Local	100.000000	2,049,999.99	100.000000	2,049,999.99	0.00	0.31
		Base	100.000000	2,049,999.99	100.000000	2,049,999.99	0.00	0.31
979QHR003	SOUTH STREET REPO				0.040000	03 Jan 2022		
	13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	1.94
		Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	1.94
US DOLLAR Total								
	253,288,000.000	Local		253,117,858.13		253,051,670.96	-66,187.17	37.68
		Base		253,117,858.13		253,051,670.96	-66,187.17	37.68
CASH EQUIVALENT Total								
	253,288,000.000	Base		253,117,858.13		253,051,670.96	-66,187.17	37.68
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.919068	2,497,976.70	98.170527	2,454,263.18	-43,713.52	0.37
		Base	99.919068	2,497,976.70	98.170527	2,454,263.18	-43,713.52	0.37
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.978515	2,999,355.45	99.541569	2,986,247.07	-13,108.38	0.44
		Base	99.978515	2,999,355.45	99.541569	2,986,247.07	-13,108.38	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.897792	2,996,933.77	99.483236	2,984,497.08	-12,436.69	0.44
		Base	99.897792	2,996,933.77	99.483236	2,984,497.08	-12,436.69	0.44
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.929192	2,997,875.75	97.702987	2,931,089.61	-66,786.14	0.44
		Base	99.929192	2,997,875.75	97.702987	2,931,089.61	-66,786.14	0.44
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.885172	3,995,406.86	98.865716	3,954,628.64	-40,778.22	0.59
		Base	99.885172	3,995,406.86	98.865716	3,954,628.64	-40,778.22	0.59

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025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local		99.984781	3,999,391.24	100.704054	4,028,162.16	28,770.92	0.60
		Base		99.984781	3,999,391.24	100.704054	4,028,162.16	28,770.92	0.60
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.834153	4,991,707.66	103.249633	5,162,481.65	170,773.99	0.77
		Base		99.834153	4,991,707.66	103.249633	5,162,481.65	170,773.99	0.77
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.429750	15 Oct 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	100.254840	4,010,193.60	10,193.60	0.60
	Original Face: 4,000,000.000	Base		100.000000	4,000,000.00	100.254840	4,010,193.60	10,193.60	0.60
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.610000	08 Sep 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.248986	5,012,449.30	12,449.30	0.75
		Base		100.000000	5,000,000.00	100.248986	5,012,449.30	12,449.30	0.75
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local		99.940947	1,998,818.93	98.944490	1,978,889.80	-19,929.13	0.29
		Base		99.940947	1,998,818.93	98.944490	1,978,889.80	-19,929.13	0.29
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.499500	11 May 2022		
	7,000,000.000	Local		100.000000	7,000,000.00	100.105243	7,007,367.01	7,367.01	1.04
		Base		100.000000	7,000,000.00	100.105243	7,007,367.01	7,367.01	1.04
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.879018	1,997,580.35	102.151777	2,043,035.54	45,455.19	0.30
		Base		99.879018	1,997,580.35	102.151777	2,043,035.54	45,455.19	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.880799	4,994,039.97	99.685717	4,984,285.85	-9,754.12	0.74
		Base		99.880799	4,994,039.97	99.685717	4,984,285.85	-9,754.12	0.74
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.815989	4,990,799.44	97.910907	4,895,545.35	-95,254.09	0.73
		Base		99.815989	4,990,799.44	97.910907	4,895,545.35	-95,254.09	0.73
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local		100.490416	3,014,712.47	100.481415	3,014,442.45	-270.02	0.45
		Base		100.490416	3,014,712.47	100.481415	3,014,442.45	-270.02	0.45

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06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025			
		3,000,000.000	Local	99.740714	2,992,221.43	95.882850	2,876,485.50	-115,735.93	0.43
			Base	99.740714	2,992,221.43	95.882850	2,876,485.50	-115,735.93	0.43
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026			
		3,000,000.000	Local	97.028421	2,910,852.63	95.255046	2,857,651.38	-53,201.25	0.43
			Base	97.028421	2,910,852.63	95.255046	2,857,651.38	-53,201.25	0.43
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	101.657084	3,623,058.48	103.003980	3,671,061.85	48,003.37	0.55
			Base	101.657084	3,623,058.48	103.003980	3,671,061.85	48,003.37	0.55
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	98.713654	3,948,546.16	-51,453.84	0.59
			Base	100.000000	4,000,000.00	98.713654	3,948,546.16	-51,453.84	0.59
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.919000	2,997,570.00	-2,430.00	0.45
			Base	100.000000	3,000,000.00	99.919000	2,997,570.00	-2,430.00	0.45
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	100.753000	3,022,590.00	22,590.00	0.45
			Base	100.000000	3,000,000.00	100.753000	3,022,590.00	22,590.00	0.45
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	98.047554	4,146,431.06	-82,568.94	0.62
			Base	100.000000	4,229,000.00	98.047554	4,146,431.06	-82,568.94	0.62
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		3,000,000.000	Local	99.901628	2,997,048.85	102.554170	3,076,625.10	79,576.25	0.46
			Base	99.901628	2,997,048.85	102.554170	3,076,625.10	79,576.25	0.46
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		2,000,000.000	Local	99.932183	1,998,643.66	99.095194	1,981,903.88	-16,739.78	0.30
			Base	99.932183	1,998,643.66	99.095194	1,981,903.88	-16,739.78	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		3,000,000.000	Local	99.918117	2,997,543.52	98.755712	2,962,671.36	-34,872.16	0.44
			Base	99.918117	2,997,543.52	98.755712	2,962,671.36	-34,872.16	0.44

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064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025			
	2,420,000.000	Local	100.000000	2,420,000.00	95.177335	2,303,291.51	-116,708.49		0.34
		Base	100.000000	2,420,000.00	95.177335	2,303,291.51	-116,708.49		0.34
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
	3,000,000.000	Local	99.991253	2,999,737.58	101.317455	3,039,523.65	39,786.07		0.45
		Base	99.991253	2,999,737.58	101.317455	3,039,523.65	39,786.07		0.45
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
	5,000,000.000	Local	99.901654	4,995,082.68	103.024094	5,151,204.70	156,122.02		0.77
		Base	99.901654	4,995,082.68	103.024094	5,151,204.70	156,122.02		0.77
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
	3,000,000.000	Local	99.912735	2,997,382.06	101.130487	3,033,914.61	36,532.55		0.45
		Base	99.912735	2,997,382.06	101.130487	3,033,914.61	36,532.55		0.45
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023			
	2,000,000.000	Local	100.000000	2,000,000.00	100.012299	2,000,245.98	245.98		0.30
		Base	100.000000	2,000,000.00	100.012299	2,000,245.98	245.98		0.30
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024			
	1,483,267.780	Local	99.997183	1,483,226.00	99.920540	1,482,089.18	-1,136.82		0.22
Original Face:	2,250,000.000	Base	99.997183	1,483,226.00	99.920540	1,482,089.18	-1,136.82		0.22
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00		0.29
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00		0.29
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026			
	3,000,000.000	Local	100.000000	3,000,000.00	97.997000	2,939,910.00	-60,090.00		0.44
		Base	100.000000	3,000,000.00	97.997000	2,939,910.00	-60,090.00		0.44
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.930880	16 Jun 2022			
	3,000,000.000	Local	100.000000	3,000,000.00	100.276482	3,008,294.46	8,294.46		0.45
		Base	100.000000	3,000,000.00	100.276482	3,008,294.46	8,294.46		0.45
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
	3,000,000.000	Local	100.000000	3,000,000.00	100.651958	3,019,558.74	19,558.74		0.45
		Base	100.000000	3,000,000.00	100.651958	3,019,558.74	19,558.74		0.45

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141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local		99.926488	1,998,529.75	98.997834	1,979,956.68	-18,573.07	0.29
		Base		99.926488	1,998,529.75	98.997834	1,979,956.68	-18,573.07	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local		99.877553	2,996,326.59	98.626223	2,958,786.69	-37,539.90	0.44
		Base		99.877553	2,996,326.59	98.626223	2,958,786.69	-37,539.90	0.44
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	97.966550	4,898,327.50	-101,672.50	0.73
		Base		100.000000	5,000,000.00	97.966550	4,898,327.50	-101,672.50	0.73
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	97.985688	2,939,570.64	-60,429.36	0.44
		Base		100.000000	3,000,000.00	97.985688	2,939,570.64	-60,429.36	0.44
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	97.637314	4,881,865.70	-118,134.30	0.73
		Base		100.000000	5,000,000.00	97.637314	4,881,865.70	-118,134.30	0.73
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	99.208925	2,976,267.75	-23,732.25	0.44
		Base		100.000000	3,000,000.00	99.208925	2,976,267.75	-23,732.25	0.44
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	99.130316	2,973,909.48	-26,090.52	0.44
		Base		100.000000	3,000,000.00	99.130316	2,973,909.48	-26,090.52	0.44
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local		99.949508	2,998,485.24	99.026101	2,970,783.03	-27,702.21	0.44
		Base		99.949508	2,998,485.24	99.026101	2,970,783.03	-27,702.21	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	2,000,000.000	Local		99.941710	1,998,834.19	98.866905	1,977,338.10	-21,496.09	0.29
		Base		99.941710	1,998,834.19	98.866905	1,977,338.10	-21,496.09	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local		99.785395	4,989,269.75	101.578979	5,078,948.95	89,679.20	0.76
		Base		99.785395	4,989,269.75	101.578979	5,078,948.95	89,679.20	0.76

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26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.850880	11 Mar 2022		
		3,000,000.000	Local 100.090676	3,002,720.28	100.092027	3,002,760.81	40.53	0.45
			Base 100.090676	3,002,720.28	100.092027	3,002,760.81	40.53	0.45
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
		2,000,000.000	Local 99.887083	1,997,741.65	98.482140	1,969,642.80	-28,098.85	0.29
			Base 99.887083	1,997,741.65	98.482140	1,969,642.80	-28,098.85	0.29
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	102.663324	5,133,166.20	133,166.20	0.76
			Base 100.000000	5,000,000.00	102.663324	5,133,166.20	133,166.20	0.76
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		601,717.930	Local 100.000000	601,717.93	100.351150	603,830.86	2,112.93	0.09
Original Face:		5,126,000.000	Base 100.000000	601,717.93	100.351150	603,830.86	2,112.93	0.09
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		368,219.460	Local 103.040630	379,415.65	109.913099	404,721.42	25,305.77	0.06
Original Face:		2,090,000.000	Base 103.040630	379,415.65	109.913099	404,721.42	25,305.77	0.06
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		473.970	Local 100.259510	475.20	103.796637	491.96	16.76	0.00
Original Face:		250,000.000	Base 100.259510	475.20	103.796637	491.96	16.76	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		9,847.920	Local 100.045796	9,852.43	104.043575	10,246.13	393.70	0.00
Original Face:		1,000,000.000	Base 100.045796	9,852.43	104.043575	10,246.13	393.70	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		9,812.080	Local 100.249896	9,836.60	103.904334	10,195.18	358.58	0.00
Original Face:		2,206,300.000	Base 100.249896	9,836.60	103.904334	10,195.18	358.58	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		286,222.700	Local 100.869424	288,711.19	104.650082	299,532.29	10,821.10	0.04
Original Face:		5,000,000.000	Base 100.869424	288,711.19	104.650082	299,532.29	10,821.10	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		860,304.600	Local 101.389934	872,262.27	103.869055	893,590.26	21,327.99	0.13
Original Face:		5,000,000.000	Base 101.389934	872,262.27	103.869055	893,590.26	21,327.99	0.13

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	Units								
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	10,374.550	Local	100.465080	10,422.80	103.902160	10,779.38		356.58	0.00
Original Face:	1,000,000.000	Base	100.465080	10,422.80	103.902160	10,779.38		356.58	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	126,329.220	Local	100.688930	127,199.54	105.067994	132,731.58		5,532.04	0.02
Original Face:	6,000,000.000	Base	100.688930	127,199.54	105.067994	132,731.58		5,532.04	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	117,850.750	Local	100.923685	118,939.32	105.244664	124,031.63		5,092.31	0.02
Original Face:	5,000,000.000	Base	100.923685	118,939.32	105.244664	124,031.63		5,092.31	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	729,185.200	Local	103.374919	753,794.61	108.057194	787,937.07		34,142.46	0.12
Original Face:	5,000,000.000	Base	103.374919	753,794.61	108.057194	787,937.07		34,142.46	0.12
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	664,710.060	Local	103.234950	686,213.10	109.921298	730,657.93		44,444.83	0.11
Original Face:	5,700,000.000	Base	103.234950	686,213.10	109.921298	730,657.93		44,444.83	0.11
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	258,189.100	Local	103.025999	266,001.90	109.398283	282,454.44		16,452.54	0.04
Original Face:	2,000,000.000	Base	103.025999	266,001.90	109.398283	282,454.44		16,452.54	0.04
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.003087	2,940,092.61		-59,907.39	0.44
		Base	100.000000	3,000,000.00	98.003087	2,940,092.61		-59,907.39	0.44
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
	2,925,000.000	Local	100.000000	2,925,000.00	98.904192	2,892,947.62		-32,052.38	0.43
		Base	100.000000	2,925,000.00	98.904192	2,892,947.62		-32,052.38	0.43
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75					0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.540273	2,956,208.19		-43,791.81	0.44
		Base	100.000000	3,000,000.00	98.540273	2,956,208.19		-43,791.81	0.44
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.819449	2,994,583.47		-5,416.53	0.45
		Base	100.000000	3,000,000.00	99.819449	2,994,583.47		-5,416.53	0.45

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3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.855447	2,935,663.41	-64,336.59	0.44
			Base	100.000000	3,000,000.00	97.855447	2,935,663.41	-64,336.59	0.44
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.357224	2,950,716.72	-49,283.28	0.44
			Base	100.000000	3,000,000.00	98.357224	2,950,716.72	-49,283.28	0.44
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,764,871.600	Local	102.233720	1,804,293.89	100.201748	1,768,432.19	-35,861.70	0.26
		Original Face: 2,000,000.000	Base	102.233720	1,804,293.89	100.201748	1,768,432.19	-35,861.70	0.26
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.060988	2,971,829.64	-28,170.36	0.44
			Base	100.000000	3,000,000.00	99.060988	2,971,829.64	-28,170.36	0.44
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.780690	4,889,034.50	-110,965.50	0.73
			Base	100.000000	5,000,000.00	97.780690	4,889,034.50	-110,965.50	0.73
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.916169	2,937,485.07	-62,514.93	0.44
			Base	100.000000	3,000,000.00	97.916169	2,937,485.07	-62,514.93	0.44
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.999343	1,999,986.85	100.070910	2,001,418.20	1,431.35	0.30
			Base	99.999343	1,999,986.85	100.070910	2,001,418.20	1,431.35	0.30
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		200,057.830	Local	101.760101	203,579.05	100.516720	201,091.57	-2,487.48	0.03
		Original Face: 5,300,000.000	Base	101.760101	203,579.05	100.516720	201,091.57	-2,487.48	0.03
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		430,197.150	Local	102.480842	440,869.66	100.096680	430,613.06	-10,256.60	0.06
		Original Face: 3,000,000.000	Base	102.480842	440,869.66	100.096680	430,613.06	-10,256.60	0.06
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,903,245.360	Local	102.527728	1,951,354.23	101.192930	1,925,949.74	-25,404.49	0.29
		Original Face: 3,000,000.000	Base	102.527728	1,951,354.23	101.192930	1,925,949.74	-25,404.49	0.29

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3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	2,939,144.880	Local	101.757486	2,990,799.94	99.808860	2,933,527.00	-57,272.94	0.44
Original Face:	3,000,000.000	Base	101.757486	2,990,799.94	99.808860	2,933,527.00	-57,272.94	0.44
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.042832	2,941,284.96	-58,715.04	0.44
		Base	100.000000	3,000,000.00	98.042832	2,941,284.96	-58,715.04	0.44
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,527,286.270	Local	99.843606	1,524,897.69	101.427370	1,549,086.30	24,188.61	0.23
Original Face:	8,190,000.000	Base	99.843606	1,524,897.69	101.427370	1,549,086.30	24,188.61	0.23
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	294,243.530	Local	103.367945	304,153.49	100.192330	294,809.45	-9,344.04	0.04
Original Face:	1,212,000.000	Base	103.367945	304,153.49	100.192330	294,809.45	-9,344.04	0.04
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	650,996.160	Local	102.459909	667,010.07	100.993790	657,465.69	-9,544.38	0.10
Original Face:	2,000,000.000	Base	102.459909	667,010.07	100.993790	657,465.69	-9,544.38	0.10
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,647,839.940	Local	102.575207	1,690,275.23	100.662040	1,658,749.30	-31,525.93	0.25
Original Face:	3,000,000.000	Base	102.575207	1,690,275.23	100.662040	1,658,749.30	-31,525.93	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	236,962.380	Local	100.889259	239,069.59	103.842493	246,067.64	6,998.05	0.04
Original Face:	1,500,000.000	Base	100.889259	239,069.59	103.842493	246,067.64	6,998.05	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	30,312.970	Local	101.315081	30,711.61	110.200024	33,404.90	2,693.29	0.00
Original Face:	983,845.000	Base	101.315081	30,711.61	110.200024	33,404.90	2,693.29	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	3,968.710	Local	100.081891	3,971.96	100.899761	4,004.42	32.46	0.00
Original Face:	1,800,000.000	Base	100.081891	3,971.96	100.899761	4,004.42	32.46	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	724,315.070	Local	103.339986	748,507.09	109.855440	795,699.51	47,192.42	0.12
Original Face:	5,200,000.000	Base	103.339986	748,507.09	109.855440	795,699.51	47,192.42	0.12

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	Units								
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	274,418.340	Local	100.954164	277,036.74	103.790705	284,820.73	7,783.99	0.04	
Original Face:	2,680,283.000	Base	100.954164	277,036.74	103.790705	284,820.73	7,783.99	0.04	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	2,053,550.550	Local	101.473924	2,083,818.33	103.813890	2,131,870.71	48,052.38	0.32	
Original Face:	15,000,000.000	Base	101.473924	2,083,818.33	103.813890	2,131,870.71	48,052.38	0.32	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	791,630.620	Local	100.846468	798,331.52	103.826147	821,919.57	23,588.05	0.12	
Original Face:	4,200,000.000	Base	100.846468	798,331.52	103.826147	821,919.57	23,588.05	0.12	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	36,567.380	Local	101.013526	36,938.00	103.198380	37,736.94	798.94	0.01	
Original Face:	1,500,000.000	Base	101.013526	36,938.00	103.198380	37,736.94	798.94	0.01	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	53,062.590	Local	100.637794	53,401.02	104.974659	55,702.27	2,301.25	0.01	
Original Face:	3,200,000.000	Base	100.637794	53,401.02	104.974659	55,702.27	2,301.25	0.01	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	58,676.970	Local	101.865519	59,771.60	105.341817	61,811.39	2,039.79	0.01	
Original Face:	765,534.000	Base	101.865519	59,771.60	105.341817	61,811.39	2,039.79	0.01	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	532,685.470	Local	101.471232	540,522.51	103.805101	552,954.69	12,432.18	0.08	
Original Face:	5,157,070.000	Base	101.471232	540,522.51	103.805101	552,954.69	12,432.18	0.08	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	61,273.400	Local	100.773680	61,747.46	104.221678	63,860.17	2,112.71	0.01	
Original Face:	5,000,000.000	Base	100.773680	61,747.46	104.221678	63,860.17	2,112.71	0.01	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	128,535.600	Local	101.131539	129,990.03	105.017583	134,984.98	4,994.95	0.02	
Original Face:	5,000,000.000	Base	101.131539	129,990.03	105.017583	134,984.98	4,994.95	0.02	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	173,491.340	Local	103.150716	178,957.56	109.774232	190,448.79	11,491.23	0.03	
Original Face:	2,000,000.000	Base	103.150716	178,957.56	109.774232	190,448.79	11,491.23	0.03	

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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	82,072.700	Local		102.991518	84,527.92	108.468050	89,022.66	4,494.74	0.01
Original Face:	5,000,000.000	Base		102.991518	84,527.92	108.468050	89,022.66	4,494.74	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,048,485.310	Local		105.926590	1,110,624.74	109.728157	1,150,483.61	39,858.87	0.17
Original Face:	14,750,000.000	Base		105.926590	1,110,624.74	109.728157	1,150,483.61	39,858.87	0.17
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	76,173.500	Local		100.658707	76,675.26	104.507211	79,606.80	2,931.54	0.01
Original Face:	2,000,000.000	Base		100.658707	76,675.26	104.507211	79,606.80	2,931.54	0.01
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	99.709810	2,991,294.30	-8,705.70	0.45
		Base		100.000000	3,000,000.00	99.709810	2,991,294.30	-8,705.70	0.45
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	99.543347	2,986,300.41	-13,699.59	0.44
		Base		100.000000	3,000,000.00	99.543347	2,986,300.41	-13,699.59	0.44
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	97.322747	2,919,682.41	-80,317.59	0.43
		Base		100.000000	3,000,000.00	97.322747	2,919,682.41	-80,317.59	0.43
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	96.881549	2,906,446.47	-93,553.53	0.43
		Base		100.000000	3,000,000.00	96.881549	2,906,446.47	-93,553.53	0.43
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	96.840529	2,905,215.87	-94,784.13	0.43
		Base		100.000000	3,000,000.00	96.840529	2,905,215.87	-94,784.13	0.43
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1					1.000000	07 Oct 2024		
	3,000,000.000	Local		99.923562	2,997,706.85	98.383150	2,951,494.50	-46,212.35	0.44
		Base		99.923562	2,997,706.85	98.383150	2,951,494.50	-46,212.35	0.44
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1					1.000000	15 Nov 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.328683	4,966,434.15	-33,565.85	0.74
		Base		100.000000	5,000,000.00	99.328683	4,966,434.15	-33,565.85	0.74

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		591,936.480	Local 98.971880	585,850.66	100.294760	593,681.27	7,830.61	0.09
Original Face:		4,000,000.000	Base 98.971880	585,850.66	100.294760	593,681.27	7,830.61	0.09
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		186,411.110	Local 99.222058	184,960.94	100.441550	187,234.21	2,273.27	0.03
Original Face:		1,900,000.000	Base 99.222058	184,960.94	100.441550	187,234.21	2,273.27	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		455,321.600	Local 99.602558	453,511.96	100.739120	458,686.97	5,175.01	0.07
Original Face:		3,050,000.000	Base 99.602558	453,511.96	100.739120	458,686.97	5,175.01	0.07
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		1,047,059.010	Local 99.364997	1,040,410.15	100.725170	1,054,651.97	14,241.82	0.16
Original Face:		3,000,000.000	Base 99.364997	1,040,410.15	100.725170	1,054,651.97	14,241.82	0.16
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,102,045.590	Local 102.822296	1,133,148.58	101.786083	1,121,729.04	-11,419.54	0.17
Original Face:		3,000,000.000	Base 102.822296	1,133,148.58	101.786083	1,121,729.04	-11,419.54	0.17
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		562,143.700	Local 100.404285	564,416.36	101.358368	569,779.68	5,363.32	0.08
Original Face:		1,000,000.000	Base 100.404285	564,416.36	101.358368	569,779.68	5,363.32	0.08
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
		1,093,239.670	Local 99.992499	1,093,157.67	99.986870	1,093,096.13	-61.54	0.16
Original Face:		2,750,000.000	Base 99.992499	1,093,157.67	99.986870	1,093,096.13	-61.54	0.16
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
		3,000,000.000	Local 100.050444	3,001,513.32	100.472544	3,014,176.32	12,663.00	0.45
			Base 100.050444	3,001,513.32	100.472544	3,014,176.32	12,663.00	0.45
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	100.024740	5,001,237.00	1,237.00	0.74
			Base 100.000000	5,000,000.00	100.024740	5,001,237.00	1,237.00	0.74
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 99.488099	2,984,642.96	102.270263	3,068,107.89	83,464.93	0.46
			Base 99.488099	2,984,642.96	102.270263	3,068,107.89	83,464.93	0.46

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478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.920881	1,998,417.62	97.581517	1,951,630.34	-46,787.28	0.29	
		Base	99.920881	1,998,417.62	97.581517	1,951,630.34	-46,787.28	0.29	
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	96.192530	1,923,850.60	-76,149.40	0.29	
		Base	100.000000	2,000,000.00	96.192530	1,923,850.60	-76,149.40	0.29	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.982337	2,999,470.11	100.593613	3,017,808.39	18,338.28	0.45	
		Base	99.982337	2,999,470.11	100.593613	3,017,808.39	18,338.28	0.45	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.985209	2,999,556.26	101.282418	3,038,472.54	38,916.28	0.45	
		Base	99.985209	2,999,556.26	101.282418	3,038,472.54	38,916.28	0.45	
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
	2,335,000.000	Local	99.991893	2,334,810.71	99.405477	2,321,117.89	-13,692.82	0.35	
		Base	99.991893	2,334,810.71	99.405477	2,321,117.89	-13,692.82	0.35	
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local	99.951605	4,997,580.27	98.455437	4,922,771.85	-74,808.42	0.73	
		Base	99.951605	4,997,580.27	98.455437	4,922,771.85	-74,808.42	0.73	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local	99.914631	1,998,292.62	99.127214	1,982,544.28	-15,748.34	0.30	
		Base	99.914631	1,998,292.62	99.127214	1,982,544.28	-15,748.34	0.30	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.870825	2,996,124.75	100.455522	3,013,665.66	17,540.91	0.45	
		Base	99.870825	2,996,124.75	100.455522	3,013,665.66	17,540.91	0.45	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local	99.920775	1,998,415.49	99.083705	1,981,674.10	-16,741.39	0.30	
		Base	99.920775	1,998,415.49	99.083705	1,981,674.10	-16,741.39	0.30	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local	99.852667	4,992,633.36	98.781418	4,939,070.90	-53,562.46	0.74	
		Base	99.852667	4,992,633.36	98.781418	4,939,070.90	-53,562.46	0.74	

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64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.780513	4,989,025.64	102.067455	5,103,372.75	114,347.11	0.76	
		Base	99.780513	4,989,025.64	102.067455	5,103,372.75	114,347.11	0.76	
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	4,000,000.000	Local	99.994062	3,999,762.46	99.793404	3,991,736.16	-8,026.30	0.59	
		Base	99.994062	3,999,762.46	99.793404	3,991,736.16	-8,026.30	0.59	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	0.74	
		Base	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	0.74	
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	2,000,000.000	Local	100.403399	2,008,067.98	100.376074	2,007,521.48	-546.50	0.30	
		Base	100.403399	2,008,067.98	100.376074	2,007,521.48	-546.50	0.30	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local	99.959551	1,999,191.01	99.212502	1,984,250.04	-14,940.97	0.30	
		Base	99.959551	1,999,191.01	99.212502	1,984,250.04	-14,940.97	0.30	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local	99.966477	1,999,329.53	99.261755	1,985,235.10	-14,094.43	0.30	
		Base	99.966477	1,999,329.53	99.261755	1,985,235.10	-14,094.43	0.30	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.993140	2,999,794.20	98.404269	2,952,128.07	-47,666.13	0.44	
		Base	99.993140	2,999,794.20	98.404269	2,952,128.07	-47,666.13	0.44	
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.022922	2,500,573.05	573.05	0.37	
		Base	100.000000	2,500,000.00	100.022922	2,500,573.05	573.05	0.37	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local	99.966404	1,999,328.07	98.856800	1,977,136.00	-22,192.07	0.29	
		Base	99.966404	1,999,328.07	98.856800	1,977,136.00	-22,192.07	0.29	
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.290000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.45	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.45	

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78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.580130	06 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.786179	4,989,308.95	-10,691.05	0.74
			Base	100.000000	5,000,000.00	99.786179	4,989,308.95	-10,691.05	0.74
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	100.005725	3,460,198.09	198.09	0.52
			Base	100.000000	3,460,000.00	100.005725	3,460,198.09	198.09	0.52
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	99.882000	2,996,460.00	-3,540.00	0.45
			Base	100.000000	3,000,000.00	99.882000	2,996,460.00	-3,540.00	0.45
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	96.373000	2,891,190.00	-108,810.00	0.43
			Base	100.000000	3,000,000.00	96.373000	2,891,190.00	-108,810.00	0.43
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.877371	1,997,547.42	98.977601	1,979,552.02	-17,995.40	0.29
			Base	99.877371	1,997,547.42	98.977601	1,979,552.02	-17,995.40	0.29
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.972976	1,999,459.51	99.061168	1,981,223.36	-18,236.15	0.30
			Base	99.972976	1,999,459.51	99.061168	1,981,223.36	-18,236.15	0.30
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.556000	13 Nov 2023			
		1,950,000.000	Local	100.156511	1,953,051.96	100.264247	1,955,152.82	2,100.86	0.29
			Base	100.156511	1,953,051.96	100.264247	1,955,152.82	2,100.86	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023			
		3,000,000.000	Local	99.992956	2,999,788.67	102.383915	3,071,517.45	71,728.78	0.46
			Base	99.992956	2,999,788.67	102.383915	3,071,517.45	71,728.78	0.46
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022			
		3,000,000.000	Local	99.988436	2,999,653.07	100.329429	3,009,882.87	10,229.80	0.45
			Base	99.988436	2,999,653.07	100.329429	3,009,882.87	10,229.80	0.45
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.478250	22 Jul 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	99.992974	2,999,789.22	-210.78	0.45
			Base	100.000000	3,000,000.00	99.992974	2,999,789.22	-210.78	0.45

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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	100.692811	3,020,784.33	20,784.33	0.45	
		Base	100.000000	3,000,000.00	100.692811	3,020,784.33	20,784.33	0.45	
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.054656	3,001,639.68	1,639.68	0.45	
		Base	100.000000	3,000,000.00	100.054656	3,001,639.68	1,639.68	0.45	
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.066596	2,911,997.88	-88,002.12	0.43	
		Base	100.000000	3,000,000.00	97.066596	2,911,997.88	-88,002.12	0.43	
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.047403	2,941,422.09	-58,577.91	0.44	
		Base	100.000000	3,000,000.00	98.047403	2,941,422.09	-58,577.91	0.44	
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local	99.961704	2,998,851.11	99.368972	2,981,069.16	-17,781.95	0.44	
		Base	99.961704	2,998,851.11	99.368972	2,981,069.16	-17,781.95	0.44	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.994194	1,999,883.88	100.634496	2,012,689.92	12,806.04	0.30	
		Base	99.994194	1,999,883.88	100.634496	2,012,689.92	12,806.04	0.30	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.958230	4,997,911.52	101.497817	5,074,890.85	76,979.33	0.76	
		Base	99.958230	4,997,911.52	101.497817	5,074,890.85	76,979.33	0.76	
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.022313	3,000,669.39	669.39	0.45	
		Base	100.000000	3,000,000.00	100.022313	3,000,669.39	669.39	0.45	
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local	99.948748	4,997,437.41	99.744624	4,987,231.20	-10,206.21	0.74	
		Base	99.948748	4,997,437.41	99.744624	4,987,231.20	-10,206.21	0.74	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.869919	2,996,097.56	100.577825	3,017,334.75	21,237.19	0.45	
		Base	99.869919	2,996,097.56	100.577825	3,017,334.75	21,237.19	0.45	

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90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.945575	999,455.75	100.983910	1,009,839.10	10,383.35	0.15
		Base		99.945575	999,455.75	100.983910	1,009,839.10	10,383.35	0.15
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local		100.097532	2,001,950.64	102.133149	2,042,662.98	40,712.34	0.30
		Base		100.097532	2,001,950.64	102.133149	2,042,662.98	40,712.34	0.30
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.598250	09 Dec 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.209791	5,010,489.55	10,489.55	0.75
		Base		100.000000	5,000,000.00	100.209791	5,010,489.55	10,489.55	0.75
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.949552	4,997,477.62	103.314073	5,165,703.65	168,226.03	0.77
		Base		99.949552	4,997,477.62	103.314073	5,165,703.65	168,226.03	0.77
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.923355	2,997,700.64	100.443405	3,013,302.15	15,601.51	0.45
		Base		99.923355	2,997,700.64	100.443405	3,013,302.15	15,601.51	0.45
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.561463	1,991,229.25	97.148438	1,942,968.76	-48,260.49	0.29
		Base		99.561463	1,991,229.25	97.148438	1,942,968.76	-48,260.49	0.29
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.987053	2,999,611.60	103.457430	3,103,722.90	104,111.30	0.46
		Base		99.987053	2,999,611.60	103.457430	3,103,722.90	104,111.30	0.46
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.985441	3,249,526.83	99.735150	3,241,392.38	-8,134.45	0.48
	Original Face:	3,250,000.000	Base	99.985441	3,249,526.83	99.735150	3,241,392.38	-8,134.45	0.48
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	101.187367	3,035,621.01	35,621.01	0.45
		Base		100.000000	3,000,000.00	101.187367	3,035,621.01	35,621.01	0.45
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	2,000,000.000	Local		99.995560	1,999,911.20	99.547521	1,990,950.42	-8,960.78	0.30
		Base		99.995560	1,999,911.20	99.547521	1,990,950.42	-8,960.78	0.30

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

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
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	2,000,000.000	Local	99.834261	1,996,685.22	99.470648	1,989,412.96	-7,272.26	0.30	
		Base	99.834261	1,996,685.22	99.470648	1,989,412.96	-7,272.26	0.30	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	511,303.310	Local	99.992410	511,264.50	100.554520	514,138.59	2,874.09	0.08	
Original Face:	2,000,000.000	Base	99.992410	511,264.50	100.554520	514,138.59	2,874.09	0.08	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local	99.993322	1,999,866.43	100.754260	2,015,085.20	15,218.77	0.30	
Original Face:	2,000,000.000	Base	99.993322	1,999,866.43	100.754260	2,015,085.20	15,218.77	0.30	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	3,406.310	Local	99.999706	3,406.30	100.166900	3,412.00	5.70	0.00	
Original Face:	1,000,000.000	Base	99.999706	3,406.30	100.166900	3,412.00	5.70	0.00	
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	3,000,000.000	Local	99.905306	2,997,159.19	99.325092	2,979,752.76	-17,406.43	0.44	
		Base	99.905306	2,997,159.19	99.325092	2,979,752.76	-17,406.43	0.44	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local	99.941084	1,998,821.67	104.447919	2,088,958.38	90,136.71	0.31	
		Base	99.941084	1,998,821.67	104.447919	2,088,958.38	90,136.71	0.31	
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local	99.984111	1,999,682.21	101.041858	2,020,837.16	21,154.95	0.30	
		Base	99.984111	1,999,682.21	101.041858	2,020,837.16	21,154.95	0.30	
US DOLLAR Total									
	418,936,437.720	Local		419,234,519.20		418,332,905.91	-901,613.29	62.29	
Original Face:	185,011,032.000	Base		419,234,519.20		418,332,905.91	-901,613.29	62.29	
FIXED INCOME Total									
	418,936,437.720	Base		419,234,519.20		418,332,905.91	-901,613.29	62.29	
Original Face:	185,011,032.000								

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

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 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

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								
		672,377,235.390	Base	672,505,175.00		671,537,374.54	-967,800.46	100.00
Original Face:		185,011,032.000						

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



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								
	152,797.670	Local	152,797.67	152,797.67	0.02	0.00		0.00
		Base	152,797.67	152,797.67	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	253,288,000.000	Local	253,117,858.13	253,051,670.96	37.68	-66,187.17		-66,187.17
		Base	253,117,858.13	253,051,670.96	37.68	-66,187.17	0.00	-66,187.17
FIXED INCOME								
	418,936,437.720	Local	419,234,519.20	418,332,905.91	62.29	-901,613.29		-901,613.29
Original Face:	185,011,032.000	Base	419,234,519.20	418,332,905.91	62.29	-901,613.29	0.00	-901,613.29
US DOLLAR Total								
	672,377,235.390	Local	672,505,175.00	671,537,374.54	100.00	-967,800.46		-967,800.46
Original Face:	185,011,032.000	Base	672,505,175.00	671,537,374.54	100.00	-967,800.46	0.00	-967,800.46
FUND Total								
	672,377,235.390	Base	672,505,175.00	671,537,374.54	100.00	-967,800.46	0.00	-967,800.46
Original Face:	185,011,032.000							

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



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	152,797.670	152,797.67	152,797.67	0.02	0.00	0.00	0.00
CASH Total	152,797.670	152,797.67	152,797.67	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



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							
	253,288,000.000	253,117,858.13	253,051,670.96	37.68	-66,187.17	0.00	-66,187.17
CASH EQUIVALENT Total							
	253,288,000.000	253,117,858.13	253,051,670.96	37.68	-66,187.17	0.00	-66,187.17

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



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	418,936,437.720	419,234,519.20	418,332,905.91	62.29	-901,613.29	0.00	-901,613.29
FIXED INCOME Total	418,936,437.720	419,234,519.20	418,332,905.91	62.29	-901,613.29	0.00	-901,613.29

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



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	672,377,235.390	672,505,175.00	671,537,374.54	100.00	-967,800.46	0.00	-967,800.46

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



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	152,797.670	152,797.67	152,797.67	0.02	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	253,288,000.000	253,117,858.13	253,051,670.96	37.68	-66,187.17 17,281.63 GN -83,468.80 LS	0.00 0.00 GN 0.00 LS	-66,187.17 17,281.63 GN -83,468.80 LS
FIXED INCOME	418,936,437.720	419,234,519.20	418,332,905.91	62.29	-901,613.29 2,375,253.16 GN -3,276,866.45 LS	0.00 0.00 GN 0.00 LS	-901,613.29 2,375,253.16 GN -3,276,866.45 LS
Original Face:	185,011,032.000						
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FUND Total	0.000	672,377,235.390	671,537,374.54	100.00	-967,800.46 2,392,534.79 GN -3,360,335.25 LS	0.00 0.00 GN 0.00 LS	-967,800.46 2,392,534.79 GN -3,360,335.25 LS
Original Face:	185,011,032.000						