

Holdings

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



STATE STREET

As of: January 31, 2022

View Date: February 8, 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	9,165,245.680	Local	1.000000	9,165,245.68	1.000000	9,165,245.68	0.00	1.41
		Base	1.000000	9,165,245.68	1.000000	9,165,245.68	0.00	1.41
US DOLLAR Total								
	9,165,245.680	Local		9,165,245.68		9,165,245.68	0.00	1.41
		Base		9,165,245.68		9,165,245.68	0.00	1.41
CASH Total								
	9,165,245.680	Base		9,165,245.68		9,165,245.68	0.00	1.41
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0020A3DC1	AT+T INC				0.370000	12 Apr 2022		
	5,000,000.000	Local	99.928056	4,996,402.78	99.928056	4,996,402.78	0.00	0.77
		Base	99.928056	4,996,402.78	99.928056	4,996,402.78	0.00	0.77
0020A3EH9	AT+T INC				0.470000	17 May 2022		
	3,500,000.000	Local	99.862917	3,495,202.08	99.865833	3,495,304.16	102.08	0.54
		Base	99.862917	3,495,202.08	99.865833	3,495,304.16	102.08	0.54
0020A3ES5	AT+T INC				0.450000	26 May 2022		
	5,000,000.000	Local	99.857500	4,992,875.00	99.842933	4,992,146.65	-728.35	0.77
		Base	99.857500	4,992,875.00	99.842933	4,992,146.65	-728.35	0.77
0020A3FG0	AT+T INC				0.440000	16 Jun 2022		
	3,000,000.000	Local	99.835000	2,995,050.00	99.907000	2,997,210.00	2,160.00	0.46
		Base	99.835000	2,995,050.00	99.907000	2,997,210.00	2,160.00	0.46
04821UC75	ATLANTIC ASSET SECUR				0.210000	07 Mar 2022		
	5,000,000.000	Local	99.980167	4,999,008.33	99.980167	4,999,008.33	0.00	0.77
		Base	99.980167	4,999,008.33	99.980167	4,999,008.33	0.00	0.77

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05253CET9	AUST + NEW ZEA	3,000,000.000	Local	99.877014	2,996,310.41	99.797700	2,993,931.00	-2,379.41	0.46
			Base	99.877014	2,996,310.41	99.797700	2,993,931.00	-2,379.41	0.46
05253CKB1	AUST + NEW ZEA	3,000,000.000	Local	99.818000	2,994,540.00	99.702700	2,991,081.00	-3,459.00	0.46
			Base	99.818000	2,994,540.00	99.702700	2,991,081.00	-3,459.00	0.46
05253CKB1	AUST + NEW ZEA	2,000,000.000	Local	99.762000	1,995,240.00	99.702700	1,994,054.00	-1,186.00	0.31
			Base	99.762000	1,995,240.00	99.702700	1,994,054.00	-1,186.00	0.31
06367CG35	BANK OF MONTREAL	5,000,000.000	Local	100.000000	5,000,000.00	99.650500	4,982,525.00	-17,475.00	0.77
			Base	100.000000	5,000,000.00	99.650500	4,982,525.00	-17,475.00	0.77
06367CN86	BANK OF MONTREAL	5,000,000.000	Local	100.000000	5,000,000.00	99.702700	4,985,135.00	-14,865.00	0.77
			Base	100.000000	5,000,000.00	99.702700	4,985,135.00	-14,865.00	0.77
06417KGV5	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	99.906056	4,995,302.78	100.000000	5,000,000.00	4,697.22	0.77
			Base	99.906056	4,995,302.78	100.000000	5,000,000.00	4,697.22	0.77
06417KJV2	BANK OF NOVA SCOTIA/THE	4,000,000.000	Local	99.853333	3,994,133.33	99.537333	3,981,493.32	-12,640.01	0.61
			Base	99.853333	3,994,133.33	99.537333	3,981,493.32	-12,640.01	0.61
06417KJV2	BANK OF NOVA SCOTIA/THE	1,000,000.000	Local	99.826667	998,266.67	99.537333	995,373.33	-2,893.34	0.15
			Base	99.826667	998,266.67	99.537333	995,373.33	-2,893.34	0.15
06417MPH2	BANK OF NOVA SCOTIA	4,000,000.000	Local	100.002754	4,000,110.14	100.028000	4,001,120.00	1,009.86	0.62
			Base	100.002754	4,000,110.14	100.028000	4,001,120.00	1,009.86	0.62
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	3,000,000.000	Local	99.993124	2,999,793.71	99.907000	2,997,210.00	-2,583.71	0.46
			Base	99.993124	2,999,793.71	99.907000	2,997,210.00	-2,583.71	0.46

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138994009	CANTOR FITZGERALD REPO REPO		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	01 Feb 2022	10,000,000.00	0.00	1.54
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	10,000,000.00	0.00	1.54
138994009	CANTOR FITZGERALD REPO REPO		8,000,000.000	Local	100.000000	8,000,000.00	100.000000	04 Feb 2022	8,000,000.00	0.00	1.23
				Base	100.000000	8,000,000.00	100.000000	8,000,000.00	8,000,000.00	0.00	1.23
138994009	CANTOR FITZGERALD REPO REPO		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	19 Apr 2022	5,000,000.00	0.00	0.77
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	5,000,000.00	0.00	0.77
15060YEL0	CEDAR SPRING CPTL CO		5,000,000.000	Local	99.913000	4,995,650.00	99.908200	20 May 2022	4,995,410.00	-240.00	0.77
				Base	99.913000	4,995,650.00	99.908200	4,995,410.00	4,995,410.00	-240.00	0.77
17327BJW6	CITIGROUP GLOBAL MKTS INC S		5,000,000.000	Local	99.866111	4,993,305.56	99.562853	30 Sep 2022	4,978,142.65	-15,162.91	0.77
				Base	99.866111	4,993,305.56	99.562853	4,978,142.65	4,978,142.65	-15,162.91	0.77
2063C1B33	CONCORD MIN CPTL CO		2,500,000.000	Local	99.998722	2,499,968.06	99.998722	03 Feb 2022	2,499,968.06	0.00	0.39
				Base	99.998722	2,499,968.06	99.998722	2,499,968.06	2,499,968.06	0.00	0.39
2284K1H14	CROWN POINT CAP CO.		5,000,000.000	Local	99.869278	4,993,463.89	99.697328	01 Aug 2022	4,984,866.40	-8,597.49	0.77
				Base	99.869278	4,993,463.89	99.697328	4,984,866.40	4,984,866.40	-8,597.49	0.77
2546R3DV3	DISNEY (WALT) CO THE		3,000,000.000	Local	99.934750	2,998,042.50	99.934750	29 Apr 2022	2,998,042.50	0.00	0.46
				Base	99.934750	2,998,042.50	99.934750	2,998,042.50	2,998,042.50	0.00	0.46
2546R3FF6	DISNEY (WALT) CO THE		250,000.000	Local	99.899500	249,748.75	99.650500	15 Jun 2022	249,126.25	-622.50	0.04
				Base	99.899500	249,748.75	99.650500	249,126.25	249,126.25	-622.50	0.04
2546R3FW9	DISNEY (WALT) CO THE		250,000.000	Local	99.917220	249,793.05	100.000000	30 Jun 2022	250,000.00	206.95	0.04
				Base	99.917220	249,793.05	100.000000	250,000.00	250,000.00	206.95	0.04

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2546R3FW9	DISNEY (WALT) CO THE	2,000,000.000	Local	99.913084	1,998,261.67	0.210000	30 Jun 2022		
			Base	99.913084	1,998,261.67	100.000000	2,000,000.00	1,738.33	0.31
2546R3FW9	DISNEY (WALT) CO THE	3,000,000.000	Local	99.908944	2,997,268.33	0.220000	30 Jun 2022		
			Base	99.908944	2,997,268.33	100.000000	3,000,000.00	2,731.67	0.46
2546R3FW9	DISNEY (WALT) CO THE	250,000.000	Local	99.888252	249,720.63	0.270000	30 Jun 2022		
			Base	99.888252	249,720.63	99.888252	249,720.63	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE	2,500,000.000	Local	99.846028	2,496,150.70	0.230000	30 Sep 2022		
			Base	99.846028	2,496,150.70	100.000000	2,500,000.00	3,849.30	0.39
26055BCV4	DOW CHEMICAL COMPANY	5,232,000.000	Local	99.953333	5,229,558.40	0.300000	29 Mar 2022		
			Base	99.953333	5,229,558.40	99.953333	5,229,558.40	0.00	0.81
30601WF12	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.866667	4,993,333.33	0.400000	01 Jun 2022		
			Base	99.866667	4,993,333.33	100.000000	5,000,000.00	6,666.67	0.77
38346MC28	GOTHAM FDG CORP	1,500,000.000	Local	99.984695	1,499,770.42	0.190000	02 Mar 2022		
			Base	99.984695	1,499,770.42	99.984695	1,499,770.42	0.00	0.23
41282KCJ5	HARLEY DAVIDSON FND CP	3,500,000.000	Local	99.946250	3,498,118.75	0.430000	18 Mar 2022		
			Base	99.946250	3,498,118.75	99.946250	3,498,118.75	0.00	0.54
41282KD13	HARLEY DAVIDSON FND CP	3,000,000.000	Local	99.927889	2,997,836.67	0.440000	01 Apr 2022		
			Base	99.927889	2,997,836.67	99.927889	2,997,836.67	0.00	0.46
45856XBU0	INTERCONTINENTAL EXCHANGE	5,000,000.000	Local	99.970000	4,998,500.00	0.400000	28 Feb 2022		
			Base	99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	0.77

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56274MG14	MANHATTAN ASSET FDG.	1,000,000.000	Local	99.795833	997,958.33	99.841667	998,416.67	458.34	0.15
			Base	99.795833	997,958.33	99.841667	998,416.67	458.34	0.15
59157UBU3	METLIFE SHORT TERM FDG	800,000.000	Local	99.988000	799,904.00	99.988000	799,904.00	0.00	0.12
			Base	99.988000	799,904.00	99.988000	799,904.00	0.00	0.12
59157UC16	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.988333	4,999,416.67	99.988333	4,999,416.67	0.00	0.77
			Base	99.988333	4,999,416.67	99.988333	4,999,416.67	0.00	0.77
62455BDV4	MOUNTCLIFF	5,000,000.000	Local	99.949250	4,997,462.50	99.949250	4,997,462.50	0.00	0.77
			Base	99.949250	4,997,462.50	99.949250	4,997,462.50	0.00	0.77
62455BF18	MOUNTCLIFF	5,000,000.000	Local	99.933333	4,996,666.67	99.650500	4,982,525.00	-14,141.67	0.77
			Base	99.933333	4,996,666.67	99.650500	4,982,525.00	-14,141.67	0.77
62455BF18	MOUNTCLIFF	500,000.000	Local	99.926666	499,633.33	99.650500	498,252.50	-1,380.83	0.08
			Base	99.926666	499,633.33	99.650500	498,252.50	-1,380.83	0.08
63307MEJ4	NATIONAL BK OF CANAD	5,000,000.000	Local	99.917556	4,995,877.78	99.702700	4,985,135.00	-10,742.78	0.77
			Base	99.917556	4,995,877.78	99.702700	4,985,135.00	-10,742.78	0.77
63307MF12	NATIONAL BK OF CANAD	4,000,000.000	Local	99.943333	3,997,733.33	100.000000	4,000,000.00	2,266.67	0.62
			Base	99.943333	3,997,733.33	100.000000	4,000,000.00	2,266.67	0.62
78012U2C8	ROYAL BK OF CANADA	5,000,000.000	Local	100.000000	5,000,000.00	100.016000	5,000,800.00	800.00	0.77
			Base	100.000000	5,000,000.00	100.016000	5,000,800.00	800.00	0.77
82124MC24	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.983083	4,999,154.17	99.983083	4,999,154.17	0.00	0.77
			Base	99.983083	4,999,154.17	99.983083	4,999,154.17	0.00	0.77

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86563HE55	SUMITOMO MITSUI TRUST NY	5,000,000.000	Local	99.938000	4,996,900.00	99.933608	4,996,680.40	-219.60	0.77
			Base	99.938000	4,996,900.00	99.933608	4,996,680.40	-219.60	0.77
88602UC16	THUNDER BAY FNDNG LLC	1,500,000.000	Local	99.987555	1,499,813.33	99.987555	1,499,813.33	0.00	0.23
			Base	99.987555	1,499,813.33	99.987555	1,499,813.33	0.00	0.23
89119BE36	TORONTO DOMINION BANK	1,500,000.000	Local	99.951972	1,499,279.58	100.000000	1,500,000.00	720.42	0.23
			Base	99.951972	1,499,279.58	100.000000	1,500,000.00	720.42	0.23
91842KBG0	VW CR INC	698,000.000	Local	99.989583	697,927.29	99.989583	697,927.29	0.00	0.11
			Base	99.989583	697,927.29	99.989583	697,927.29	0.00	0.11
91842KC87	VW CR INC	3,000,000.000	Local	99.975694	2,999,270.83	99.975694	2,999,270.83	0.00	0.46
			Base	99.975694	2,999,270.83	99.975694	2,999,270.83	0.00	0.46
91842KCJ3	VW CR INC	250,000.000	Local	99.970000	249,925.00	99.970000	249,925.00	0.00	0.04
			Base	99.970000	249,925.00	99.970000	249,925.00	0.00	0.04
91842KCJ3	VW CR INC	250,000.000	Local	99.967500	249,918.75	99.967500	249,918.75	0.00	0.04
			Base	99.967500	249,918.75	99.967500	249,918.75	0.00	0.04
91842KCJ3	VW CR INC	610,000.000	Local	99.962500	609,771.25	99.962500	609,771.25	0.00	0.09
			Base	99.962500	609,771.25	99.962500	609,771.25	0.00	0.09
91842KHP4	VW CR INC	5,000,000.000	Local	99.819556	4,990,977.78	100.000000	5,000,000.00	9,022.22	0.77
			Base	99.819556	4,990,977.78	100.000000	5,000,000.00	9,022.22	0.77
91842KHS8	VW CR INC	2,050,000.000	Local	99.811167	2,046,128.92	99.648083	2,042,785.71	-3,343.21	0.31
			Base	99.811167	2,046,128.92	99.648083	2,042,785.71	-3,343.21	0.31

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92344MD42	VERIZON COMMNTN INC	5,000,000.000	Local	99.943167	4,997,158.33	99.943167	4,997,158.33	0.00	0.77
			Base	99.943167	4,997,158.33	99.943167	4,997,158.33	0.00	0.77
92646LC16	VICTORY RECEIVABLES	5,000,000.000	Local	99.984444	4,999,222.22	99.984444	4,999,222.22	0.00	0.77
			Base	99.984444	4,999,222.22	99.984444	4,999,222.22	0.00	0.77
93142XC90	WALGREENS BOOTS	4,000,000.000	Local	99.973000	3,998,920.00	99.973000	3,998,920.00	0.00	0.62
			Base	99.973000	3,998,920.00	99.973000	3,998,920.00	0.00	0.62
94107NH23	WASTE MANAGEMENT INC	5,000,000.000	Local	99.843278	4,992,163.89	99.715372	4,985,768.60	-6,395.29	0.77
			Base	99.843278	4,992,163.89	99.715372	4,985,768.60	-6,395.29	0.77
94107NKD5	WASTE MANAGEMENT INC	4,000,000.000	Local	99.781278	3,991,251.11	99.650500	3,986,020.00	-5,231.11	0.61
			Base	99.781278	3,991,251.11	99.650500	3,986,020.00	-5,231.11	0.61
94107NL36	WASTE MANAGEMENT INC	4,500,000.000	Local	99.702083	4,486,593.75	99.650500	4,484,272.50	-2,321.25	0.69
			Base	99.702083	4,486,593.75	99.650500	4,484,272.50	-2,321.25	0.69
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.918778	4,995,938.89	99.918778	4,995,938.89	0.00	0.77
			Base	99.918778	4,995,938.89	99.918778	4,995,938.89	0.00	0.77
94107PAE9	WASTE MANAGEMENT INC	4,000,000.000	Local	99.830028	3,993,201.11	99.702700	3,988,108.00	-5,093.11	0.61
			Base	99.830028	3,993,201.11	99.702700	3,988,108.00	-5,093.11	0.61
9612C1G19	WESTPAC BANKING CORP.	3,000,000.000	Local	99.929167	2,997,875.00	99.825000	2,994,750.00	-3,125.00	0.46
			Base	99.929167	2,997,875.00	99.825000	2,994,750.00	-3,125.00	0.46
96130AJN9	WESTPAC BKING CORP N	2,050,000.000	Local	100.000000	2,049,999.99	100.000000	2,049,999.99	0.00	0.32
			Base	100.000000	2,049,999.99	100.000000	2,049,999.99	0.00	0.32

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US DOLLAR Total								
	229,190,000.000	Local		229,016,769.74		228,918,372.90	-98,396.84	35.26
		Base		229,016,769.74		228,918,372.90	-98,396.84	35.26
CASH EQUIVALENT Total								
	229,190,000.000	Base		229,016,769.74		228,918,372.90	-98,396.84	35.26
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	99.920734	2,498,018.35	96.619788	2,415,494.70	-82,523.65	0.37
		Base	99.920734	2,498,018.35	96.619788	2,415,494.70	-82,523.65	0.37
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.986539	2,999,596.18	98.204013	2,946,120.39	-53,475.79	0.45
		Base	99.986539	2,999,596.18	98.204013	2,946,120.39	-53,475.79	0.45
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.904865	2,997,145.94	97.701267	2,931,038.01	-66,107.93	0.45
		Base	99.904865	2,997,145.94	97.701267	2,931,038.01	-66,107.93	0.45
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.930892	2,997,926.75	95.811585	2,874,347.55	-123,579.20	0.44
		Base	99.930892	2,997,926.75	95.811585	2,874,347.55	-123,579.20	0.44
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.889301	3,995,572.04	97.728309	3,909,132.36	-86,439.68	0.60
		Base	99.889301	3,995,572.04	97.728309	3,909,132.36	-86,439.68	0.60
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.988175	3,999,527.01	100.446894	4,017,875.76	18,348.75	0.62
		Base	99.988175	3,999,527.01	100.446894	4,017,875.76	18,348.75	0.62
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.839617	4,991,980.84	102.075104	5,103,755.20	111,774.36	0.79
		Base	99.839617	4,991,980.84	102.075104	5,103,755.20	111,774.36	0.79

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.423290	15 Oct 2025		
		4,000,000.000	Local 100.000000	4,000,000.00	100.257180	4,010,287.20	10,287.20	0.62
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	100.257180	4,010,287.20	10,287.20	0.62
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	100.277657	5,013,882.85	13,882.85	0.77
			Base 100.000000	5,000,000.00	100.277657	5,013,882.85	13,882.85	0.77
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
		2,000,000.000	Local 99.942835	1,998,856.70	97.716913	1,954,338.26	-44,518.44	0.30
			Base 99.942835	1,998,856.70	97.716913	1,954,338.26	-44,518.44	0.30
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
		3,000,000.000	Local 99.922356	2,997,670.68	99.243515	2,977,305.45	-20,365.23	0.46
			Base 99.922356	2,997,670.68	99.243515	2,977,305.45	-20,365.23	0.46
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.499500	11 May 2022		
		7,000,000.000	Local 100.000000	7,000,000.00	100.087000	7,006,090.00	6,090.00	1.08
			Base 100.000000	7,000,000.00	100.087000	7,006,090.00	6,090.00	1.08
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
		2,000,000.000	Local 99.882953	1,997,659.06	100.790892	2,015,817.84	18,158.78	0.31
			Base 99.882953	1,997,659.06	100.790892	2,015,817.84	18,158.78	0.31
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
		5,000,000.000	Local 99.883889	4,994,194.46	98.145523	4,907,276.15	-86,918.31	0.76
			Base 99.883889	4,994,194.46	98.145523	4,907,276.15	-86,918.31	0.76
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
		5,000,000.000	Local 99.819875	4,990,993.73	95.911979	4,795,598.95	-195,394.78	0.74
			Base 99.819875	4,990,993.73	95.911979	4,795,598.95	-195,394.78	0.74
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
		3,000,000.000	Local 100.198053	3,005,941.58	100.196604	3,005,898.12	-43.46	0.46
			Base 100.198053	3,005,941.58	100.196604	3,005,898.12	-43.46	0.46
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
		3,000,000.000	Local 99.746250	2,992,387.50	95.173737	2,855,212.11	-137,175.39	0.44
			Base 99.746250	2,992,387.50	95.173737	2,855,212.11	-137,175.39	0.44

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STATE OF ARIZONA

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STATE STREET

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06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
	3,000,000.000	Local	97.090412	2,912,712.37	94.145858	2,824,375.74	-88,336.63	0.44	
		Base	97.090412	2,912,712.37	94.145858	2,824,375.74	-88,336.63	0.44	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	101.592387	3,620,752.67	102.253207	3,644,304.30	23,551.63	0.56	
		Base	101.592387	3,620,752.67	102.253207	3,644,304.30	23,551.63	0.56	
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	97.400596	3,896,023.84	-103,976.16	0.60	
		Base	100.000000	4,000,000.00	97.400596	3,896,023.84	-103,976.16	0.60	
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	99.921000	2,997,630.00	-2,370.00	0.46	
		Base	100.000000	3,000,000.00	99.921000	2,997,630.00	-2,370.00	0.46	
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	100.554000	3,016,620.00	16,620.00	0.46	
		Base	100.000000	3,000,000.00	100.554000	3,016,620.00	16,620.00	0.46	
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	96.641392	4,086,964.47	-142,035.53	0.63	
		Base	100.000000	4,229,000.00	96.641392	4,086,964.47	-142,035.53	0.63	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.904598	2,997,137.93	101.158508	3,034,755.24	37,617.31	0.47	
		Base	99.904598	2,997,137.93	101.158508	3,034,755.24	37,617.31	0.47	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local	99.935298	1,998,705.95	98.385416	1,967,708.32	-30,997.63	0.30	
		Base	99.935298	1,998,705.95	98.385416	1,967,708.32	-30,997.63	0.30	
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local	99.921232	2,997,636.96	97.904797	2,937,143.91	-60,493.05	0.45	
		Base	99.921232	2,997,636.96	97.904797	2,937,143.91	-60,493.05	0.45	
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	93.678342	2,267,015.88	-152,984.12	0.35	
		Base	100.000000	2,420,000.00	93.678342	2,267,015.88	-152,984.12	0.35	

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STATE STREET

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064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.992105	2,999,763.16	100.988573	3,029,657.19	29,894.03	0.47
		Base		99.992105	2,999,763.16	100.988573	3,029,657.19	29,894.03	0.47
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					0.510003	10 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.942000	2,998,260.00	-1,740.00	0.46
		Base		100.000000	3,000,000.00	99.942000	2,998,260.00	-1,740.00	0.46
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.904588	4,995,229.39	101.108521	5,055,426.05	60,196.66	0.78
		Base		99.904588	4,995,229.39	101.108521	5,055,426.05	60,196.66	0.78
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local		99.916290	2,997,488.70	100.439052	3,013,171.56	15,682.86	0.46
		Base		99.916290	2,997,488.70	100.439052	3,013,171.56	15,682.86	0.46
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	99.829324	1,996,586.48	-3,413.52	0.31
		Base		100.000000	2,000,000.00	99.829324	1,996,586.48	-3,413.52	0.31
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	1,336,847.790	Local		99.997292	1,336,811.59	99.860450	1,334,982.22	-1,829.37	0.21
Original Face:	2,250,000.000	Base		99.997292	1,336,811.59	99.860450	1,334,982.22	-1,829.37	0.21
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	0.30
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.30
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	96.322000	2,889,660.00	-110,340.00	0.45
		Base		100.000000	3,000,000.00	96.322000	2,889,660.00	-110,340.00	0.45
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	100.230859	3,006,925.77	6,925.77	0.46
		Base		100.000000	3,000,000.00	100.230859	3,006,925.77	6,925.77	0.46
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	99.255123	2,977,653.69	-22,346.31	0.46
		Base		100.000000	3,000,000.00	99.255123	2,977,653.69	-22,346.31	0.46

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141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local		99.929605	1,998,592.10	98.013108	1,960,262.16	-38,329.94	0.30
		Base		99.929605	1,998,592.10	98.013108	1,960,262.16	-38,329.94	0.30
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local		99.881407	2,996,442.22	97.464730	2,923,941.90	-72,500.32	0.45
		Base		99.881407	2,996,442.22	97.464730	2,923,941.90	-72,500.32	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	96.423965	4,821,198.25	-178,801.75	0.74
		Base		100.000000	5,000,000.00	96.423965	4,821,198.25	-178,801.75	0.74
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	96.597219	2,897,916.57	-102,083.43	0.45
		Base		100.000000	3,000,000.00	96.597219	2,897,916.57	-102,083.43	0.45
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	96.249472	4,812,473.60	-187,526.40	0.74
		Base		100.000000	5,000,000.00	96.249472	4,812,473.60	-187,526.40	0.74
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	98.504468	2,955,134.04	-44,865.96	0.46
		Base		100.000000	3,000,000.00	98.504468	2,955,134.04	-44,865.96	0.46
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	98.505175	2,955,155.25	-44,844.75	0.46
		Base		100.000000	3,000,000.00	98.505175	2,955,155.25	-44,844.75	0.46
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local		99.951606	2,998,548.19	98.281925	2,948,457.75	-50,090.44	0.45
		Base		99.951606	2,998,548.19	98.281925	2,948,457.75	-50,090.44	0.45
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	2,000,000.000	Local		99.943550	1,998,871.00	97.621120	1,952,422.40	-46,448.60	0.30
		Base		99.943550	1,998,871.00	97.621120	1,952,422.40	-46,448.60	0.30
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local		99.792465	4,989,623.25	100.280738	5,014,036.90	24,413.65	0.77
		Base		99.792465	4,989,623.25	100.280738	5,014,036.90	24,413.65	0.77

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26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.850880	11 Mar 2022			
		3,000,000.000	Local	100.049938	3,001,498.13	100.055067	3,001,652.01	153.88	0.46
			Base	100.049938	3,001,498.13	100.055067	3,001,652.01	153.88	0.46
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		2,000,000.000	Local	99.889327	1,997,786.53	96.668765	1,933,375.30	-64,411.23	0.30
			Base	99.889327	1,997,786.53	96.668765	1,933,375.30	-64,411.23	0.30
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	101.101328	5,055,066.40	55,066.40	0.78
			Base	100.000000	5,000,000.00	101.101328	5,055,066.40	55,066.40	0.78
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022			
		600,735.550	Local	100.000000	600,735.55	100.196750	601,917.50	1,181.95	0.09
		Original Face: 5,126,000.000	Base	100.000000	600,735.55	100.196750	601,917.50	1,181.95	0.09
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		355,368.930	Local	103.027164	366,126.53	108.461525	385,438.56	19,312.03	0.06
		Original Face: 2,090,000.000	Base	103.027164	366,126.53	108.461525	385,438.56	19,312.03	0.06
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023			
		426.730	Local	100.243714	427.77	103.757793	442.77	15.00	0.00
		Original Face: 250,000.000	Base	100.243714	427.77	103.757793	442.77	15.00	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024			
		9,248.580	Local	100.044115	9,252.66	103.983312	9,616.98	364.32	0.00
		Original Face: 1,000,000.000	Base	100.044115	9,252.66	103.983312	9,616.98	364.32	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024			
		9,109.970	Local	100.239628	9,131.80	103.842789	9,460.05	328.25	0.00
		Original Face: 2,206,300.000	Base	100.239628	9,131.80	103.842789	9,460.05	328.25	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		276,377.250	Local	100.854159	278,737.95	103.780029	286,824.39	8,086.44	0.04
		Original Face: 5,000,000.000	Base	100.854159	278,737.95	103.780029	286,824.39	8,086.44	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028			
		835,153.400	Local	101.371297	846,605.83	102.787107	858,430.02	11,824.19	0.13
		Original Face: 5,000,000.000	Base	101.371297	846,605.83	102.787107	858,430.02	11,824.19	0.13

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3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	9,922.600	Local		100.448774	9,967.13	103.845283		10,304.15	337.02	0.00
Original Face:	1,000,000.000	Base		100.448774	9,967.13	103.845283		10,304.15	337.02	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	120,109.620	Local		100.672219	120,917.02	104.656899		125,703.00	4,785.98	0.02
Original Face:	6,000,000.000	Base		100.672219	120,917.02	104.656899		125,703.00	4,785.98	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	112,910.350	Local		100.902309	113,929.15	104.472397		117,960.15	4,031.00	0.02
Original Face:	5,000,000.000	Base		100.902309	113,929.15	104.472397		117,960.15	4,031.00	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	720,266.200	Local		103.360656	744,471.87	106.445004		766,687.39	22,215.52	0.12
Original Face:	5,000,000.000	Base		103.360656	744,471.87	106.445004		766,687.39	22,215.52	0.12
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	651,056.620	Local		103.219479	672,017.25	108.482379		706,281.71	34,264.46	0.11
Original Face:	5,700,000.000	Base		103.219479	672,017.25	108.482379		706,281.71	34,264.46	0.11
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	257,212.820	Local		103.012428	264,961.17	108.191922		278,283.49	13,322.32	0.04
Original Face:	2,000,000.000	Base		103.012428	264,961.17	108.191922		278,283.49	13,322.32	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	96.871903		2,906,157.09	-93,842.91	0.45
		Base		100.000000	3,000,000.00	96.871903		2,906,157.09	-93,842.91	0.45
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	97.238986		2,844,240.34	-80,759.66	0.44
		Base		100.000000	2,925,000.00	97.238986		2,844,240.34	-80,759.66	0.44
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	97.489256		2,924,677.68	-75,322.32	0.45
		Base		100.000000	3,000,000.00	97.489256		2,924,677.68	-75,322.32	0.45
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	99.172925		2,975,187.75	-24,812.25	0.46
		Base		100.000000	3,000,000.00	99.172925		2,975,187.75	-24,812.25	0.46

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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	96.776877	2,903,306.31	-96,693.69	0.45
			Base	100.000000	3,000,000.00	96.776877	2,903,306.31	-96,693.69	0.45
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	97.301200	2,919,036.00	-80,964.00	0.45
			Base	100.000000	3,000,000.00	97.301200	2,919,036.00	-80,964.00	0.45
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,752,152.840	Local	102.220334	1,791,056.49	98.554656	1,726,828.20	-64,228.29	0.27
		Original Face: 2,000,000.000	Base	102.220334	1,791,056.49	98.554656	1,726,828.20	-64,228.29	0.27
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.072940	2,942,188.20	-57,811.80	0.45
			Base	100.000000	3,000,000.00	98.072940	2,942,188.20	-57,811.80	0.45
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.586395	4,829,319.75	-170,680.25	0.74
			Base	100.000000	5,000,000.00	96.586395	4,829,319.75	-170,680.25	0.74
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	96.764050	2,902,921.50	-97,078.50	0.45
			Base	100.000000	3,000,000.00	96.764050	2,902,921.50	-97,078.50	0.45
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		159,171.090	Local	101.752196	161,960.08	100.381690	159,778.63	-2,181.45	0.02
		Original Face: 5,300,000.000	Base	101.752196	161,960.08	100.381690	159,778.63	-2,181.45	0.02
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		65,862.240	Local	102.458434	67,481.42	99.926530	65,813.85	-1,667.57	0.01
		Original Face: 3,000,000.000	Base	102.458434	67,481.42	99.926530	65,813.85	-1,667.57	0.01
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,854,065.760	Local	102.518185	1,900,754.57	100.050180	1,854,996.13	-45,758.44	0.29
		Original Face: 3,000,000.000	Base	102.518185	1,900,754.57	100.050180	1,854,996.13	-45,758.44	0.29
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,931,994.020	Local	101.753513	2,983,406.93	98.293780	2,881,967.75	-101,439.18	0.44
		Original Face: 3,000,000.000	Base	101.753513	2,983,406.93	98.293780	2,881,967.75	-101,439.18	0.44

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3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	96.965723	2,908,971.69	-91,028.31	0.45
			Base	100.000000	3,000,000.00	96.965723	2,908,971.69	-91,028.31	0.45
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		1,480,377.800	Local	99.845537	1,478,091.17	100.566740	1,488,767.69	10,676.52	0.23
		Original Face: 8,190,000.000	Base	99.845537	1,478,091.17	100.566740	1,488,767.69	10,676.52	0.23
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		139,624.270	Local	103.299878	144,231.70	100.025160	139,659.40	-4,572.30	0.02
		Original Face: 1,212,000.000	Base	103.299878	144,231.70	100.025160	139,659.40	-4,572.30	0.02
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035			
		519,555.080	Local	102.444975	532,258.07	100.714540	523,267.51	-8,990.56	0.08
		Original Face: 2,000,000.000	Base	102.444975	532,258.07	100.714540	523,267.51	-8,990.56	0.08
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		1,602,894.210	Local	102.565593	1,644,017.95	99.566470	1,595,945.18	-48,072.77	0.25
		Original Face: 3,000,000.000	Base	102.565593	1,644,017.95	99.566470	1,595,945.18	-48,072.77	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		231,478.780	Local	100.876318	233,507.27	102.742121	237,826.21	4,318.94	0.04
		Original Face: 1,500,000.000	Base	100.876318	233,507.27	102.742121	237,826.21	4,318.94	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
		29,270.750	Local	101.308747	29,653.83	109.476132	32,044.48	2,390.65	0.00
		Original Face: 983,845.000	Base	101.308747	29,653.83	109.476132	32,044.48	2,390.65	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022			
		3,372.840	Local	100.069378	3,375.18	100.633620	3,394.21	19.03	0.00
		Original Face: 1,800,000.000	Base	100.069378	3,375.18	100.633620	3,394.21	19.03	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		721,809.970	Local	103.325000	745,810.15	108.398116	782,428.41	36,618.26	0.12
		Original Face: 5,200,000.000	Base	103.325000	745,810.15	108.398116	782,428.41	36,618.26	0.12
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027			
		266,901.410	Local	100.937964	269,404.85	102.614970	273,880.80	4,475.95	0.04
		Original Face: 2,680,283.000	Base	100.937964	269,404.85	102.614970	273,880.80	4,475.95	0.04

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	Units								
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,988,786.850	Local	101.451505	2,017,654.20	102.741244	2,043,304.35	25,650.15	0.31	
Original Face:	15,000,000.000	Base	101.451505	2,017,654.20	102.741244	2,043,304.35	25,650.15	0.31	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	767,487.930	Local	100.835118	773,897.36	102.735759	788,484.55	14,587.19	0.12	
Original Face:	4,200,000.000	Base	100.835118	773,897.36	102.735759	788,484.55	14,587.19	0.12	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	35,355.840	Local	100.983147	35,703.44	102.958841	36,401.96	698.52	0.01	
Original Face:	1,500,000.000	Base	100.983147	35,703.44	102.958841	36,401.96	698.52	0.01	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	51,259.040	Local	100.619735	51,576.71	104.576147	53,604.73	2,028.02	0.01	
Original Face:	3,200,000.000	Base	100.619735	51,576.71	104.576147	53,604.73	2,028.02	0.01	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	57,403.840	Local	101.834372	58,456.84	104.546907	60,013.94	1,557.10	0.01	
Original Face:	765,534.000	Base	101.834372	58,456.84	104.546907	60,013.94	1,557.10	0.01	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	516,303.370	Local	101.448852	523,783.84	102.710950	530,300.10	6,516.26	0.08	
Original Face:	5,157,070.000	Base	101.448852	523,783.84	102.710950	530,300.10	6,516.26	0.08	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	58,651.200	Local	100.752909	59,092.79	104.477293	61,277.19	2,184.40	0.01	
Original Face:	5,000,000.000	Base	100.752909	59,092.79	104.477293	61,277.19	2,184.40	0.01	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	122,467.650	Local	101.104733	123,820.59	104.615810	128,120.52	4,299.93	0.02	
Original Face:	5,000,000.000	Base	101.104733	123,820.59	104.615810	128,120.52	4,299.93	0.02	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	168,708.200	Local	103.136706	174,000.08	108.333501	182,767.50	8,767.42	0.03	
Original Face:	2,000,000.000	Base	103.136706	174,000.08	108.333501	182,767.50	8,767.42	0.03	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	81,762.550	Local	102.977916	84,197.37	107.932706	88,248.53	4,051.16	0.01	
Original Face:	5,000,000.000	Base	102.977916	84,197.37	107.932706	88,248.53	4,051.16	0.01	

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,005,933.770	Local		105.899882	1,065,282.68	108.925384	1,095,717.22	30,434.54	0.17
Original Face:	14,750,000.000	Base		105.899882	1,065,282.68	108.925384	1,095,717.22	30,434.54	0.17
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	70,937.580	Local		100.644101	71,394.49	103.617433	73,503.70	2,109.21	0.01
Original Face:	2,000,000.000	Base		100.644101	71,394.49	103.617433	73,503.70	2,109.21	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	100.001997	3,000,059.91	59.91	0.46
		Base		100.000000	3,000,000.00	100.001997	3,000,059.91	59.91	0.46
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	99.157417	2,974,722.51	-25,277.49	0.46
		Base		100.000000	3,000,000.00	99.157417	2,974,722.51	-25,277.49	0.46
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	95.117393	2,853,521.79	-146,478.21	0.44
		Base		100.000000	3,000,000.00	95.117393	2,853,521.79	-146,478.21	0.44
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	95.318158	2,859,544.74	-140,455.26	0.44
		Base		100.000000	3,000,000.00	95.318158	2,859,544.74	-140,455.26	0.44
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	95.467454	2,864,023.62	-135,976.38	0.44
		Base		100.000000	3,000,000.00	95.467454	2,864,023.62	-135,976.38	0.44
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1					1.000000	07 Oct 2024		
	3,000,000.000	Local		99.932055	2,997,961.64	97.287828	2,918,634.84	-79,326.80	0.45
		Base		99.932055	2,997,961.64	97.287828	2,918,634.84	-79,326.80	0.45
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	99.059075	4,952,953.75	-47,046.25	0.76
		Base		100.000000	5,000,000.00	99.059075	4,952,953.75	-47,046.25	0.76
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					0.950000	31 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.960980	2,998,829.40	-1,170.60	0.46
		Base		100.000000	3,000,000.00	99.960980	2,998,829.40	-1,170.60	0.46

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	585,006.600	Local		98.976164	579,017.09	100.116570	585,688.54	6,671.45	0.09
Original Face:	4,000,000.000	Base		98.976164	579,017.09	100.116570	585,688.54	6,671.45	0.09
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	184,569.740	Local		99.225258	183,139.80	100.164740	184,873.80	1,734.00	0.03
Original Face:	1,900,000.000	Base		99.225258	183,139.80	100.164740	184,873.80	1,734.00	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	237,403.090	Local		99.604062	236,463.12	100.358650	238,254.54	1,791.42	0.04
Original Face:	3,050,000.000	Base		99.604062	236,463.12	100.358650	238,254.54	1,791.42	0.04
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	904,530.360	Local		99.367022	898,804.88	100.273540	907,004.61	8,199.73	0.14
Original Face:	3,000,000.000	Base		99.367022	898,804.88	100.273540	907,004.61	8,199.73	0.14
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,069,135.050	Local		102.817267	1,099,255.44	100.915542	1,078,923.43	-20,332.01	0.17
Original Face:	3,000,000.000	Base		102.817267	1,099,255.44	100.915542	1,078,923.43	-20,332.01	0.17
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	553,894.100	Local		100.403568	556,129.44	100.764974	558,131.25	2,001.81	0.09
Original Face:	1,000,000.000	Base		100.403568	556,129.44	100.764974	558,131.25	2,001.81	0.09
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
	905,389.430	Local		99.992722	905,323.54	99.974640	905,159.82	-163.72	0.14
Original Face:	2,750,000.000	Base		99.992722	905,323.54	99.974640	905,159.82	-163.72	0.14
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.350000	06 Aug 2024		
	3,000,000.000	Local		100.048795	3,001,463.84	100.484000	3,014,520.00	13,056.16	0.46
		Base		100.048795	3,001,463.84	100.484000	3,014,520.00	13,056.16	0.46
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local		99.524083	2,985,722.48	101.697729	3,050,931.87	65,209.39	0.47
		Base		99.524083	2,985,722.48	101.697729	3,050,931.87	65,209.39	0.47
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local		99.922756	1,998,455.12	95.808878	1,916,177.56	-82,277.56	0.30
		Base		99.922756	1,998,455.12	95.808878	1,916,177.56	-82,277.56	0.30

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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	94.817982	1,896,359.64	-103,640.36	0.29
		Base		100.000000	2,000,000.00	94.817982	1,896,359.64	-103,640.36	0.29
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local		99.983602	2,999,508.05	100.050273	3,001,508.19	2,000.14	0.46
		Base		99.983602	2,999,508.05	100.050273	3,001,508.19	2,000.14	0.46
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local		99.986425	2,999,592.75	100.918750	3,027,562.50	27,969.75	0.47
		Base		99.986425	2,999,592.75	100.918750	3,027,562.50	27,969.75	0.47
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
	2,335,000.000	Local		99.992307	2,334,820.36	98.493703	2,299,827.97	-34,992.39	0.35
		Base		99.992307	2,334,820.36	98.493703	2,299,827.97	-34,992.39	0.35
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local		99.953559	4,997,677.94	97.805060	4,890,253.00	-107,424.94	0.75
		Base		99.953559	4,997,677.94	97.805060	4,890,253.00	-107,424.94	0.75
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local		99.917198	1,998,343.96	98.555445	1,971,108.90	-27,235.06	0.30
		Base		99.917198	1,998,343.96	98.555445	1,971,108.90	-27,235.06	0.30
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.874227	2,996,226.81	98.893891	2,966,816.73	-29,410.08	0.46
		Base		99.874227	2,996,226.81	98.893891	2,966,816.73	-29,410.08	0.46
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local		99.924413	1,998,488.26	98.263935	1,965,278.70	-33,209.56	0.30
		Base		99.924413	1,998,488.26	98.263935	1,965,278.70	-33,209.56	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local		99.858806	4,992,940.30	97.843299	4,892,164.95	-100,775.35	0.75
		Base		99.858806	4,992,940.30	97.843299	4,892,164.95	-100,775.35	0.75
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.786604	4,989,330.21	100.687523	5,034,376.15	45,045.94	0.78
		Base		99.786604	4,989,330.21	100.687523	5,034,376.15	45,045.94	0.78

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65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		4,000,000.000	Local	99.994496	3,999,779.83	99.539017	3,981,560.68	-18,219.15	0.61
			Base	99.994496	3,999,779.83	99.539017	3,981,560.68	-18,219.15	0.61
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	98.924141	4,946,207.05	-53,792.95	0.76
			Base	100.000000	5,000,000.00	98.924141	4,946,207.05	-53,792.95	0.76
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022			
		2,000,000.000	Local	100.204901	2,004,098.02	100.244158	2,004,883.16	785.14	0.31
			Base	100.204901	2,004,098.02	100.244158	2,004,883.16	785.14	0.31
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.960378	1,999,207.56	96.807474	1,936,149.48	-63,058.08	0.30
			Base	99.960378	1,999,207.56	96.807474	1,936,149.48	-63,058.08	0.30
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		2,000,000.000	Local	99.968091	1,999,361.81	98.710749	1,974,214.98	-25,146.83	0.30
			Base	99.968091	1,999,361.81	98.710749	1,974,214.98	-25,146.83	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.993313	2,999,799.38	97.194490	2,915,834.70	-83,964.68	0.45
			Base	99.993313	2,999,799.38	97.194490	2,915,834.70	-83,964.68	0.45
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	100.307000	2,507,675.00	7,675.00	0.39
			Base	100.000000	2,500,000.00	100.307000	2,507,675.00	7,675.00	0.39
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.967066	1,999,341.31	97.016318	1,940,326.36	-59,014.95	0.30
			Base	99.967066	1,999,341.31	97.016318	1,940,326.36	-59,014.95	0.30
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	99.915234	2,997,457.02	-2,542.98	0.46
			Base	100.000000	3,000,000.00	99.915234	2,997,457.02	-2,542.98	0.46
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	99.792974	4,989,648.70	-10,351.30	0.77
			Base	100.000000	5,000,000.00	99.792974	4,989,648.70	-10,351.30	0.77

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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	98.349000	2,950,470.00	-49,530.00	0.45
			Base	100.000000	3,000,000.00	98.349000	2,950,470.00	-49,530.00	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	95.398800	2,861,964.00	-138,036.00	0.44
			Base	100.000000	3,000,000.00	95.398800	2,861,964.00	-138,036.00	0.44
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.881109	1,997,622.18	97.190774	1,943,815.48	-53,806.70	0.30
			Base	99.881109	1,997,622.18	97.190774	1,943,815.48	-53,806.70	0.30
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.977272	1,999,545.43	97.915002	1,958,300.04	-41,245.39	0.30
			Base	99.977272	1,999,545.43	97.915002	1,958,300.04	-41,245.39	0.30
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.556000	13 Nov 2023			
		1,950,000.000	Local	100.149386	1,952,913.03	100.543000	1,960,588.50	7,675.47	0.30
			Base	100.149386	1,952,913.03	100.543000	1,960,588.50	7,675.47	0.30
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023			
		3,000,000.000	Local	99.993507	2,999,805.21	101.967519	3,059,025.57	59,220.36	0.47
			Base	99.993507	2,999,805.21	101.967519	3,059,025.57	59,220.36	0.47
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022			
		3,000,000.000	Local	99.991281	2,999,738.42	100.223018	3,006,690.54	6,952.12	0.46
			Base	99.991281	2,999,738.42	100.223018	3,006,690.54	6,952.12	0.46
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.608860	22 Jul 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.098628	3,002,958.84	2,958.84	0.46
			Base	100.000000	3,000,000.00	100.098628	3,002,958.84	2,958.84	0.46
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	99.989713	2,999,691.39	-308.61	0.46
			Base	100.000000	3,000,000.00	99.989713	2,999,691.39	-308.61	0.46
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	99.999000	2,999,970.00	-30.00	0.46
			Base	100.000000	3,000,000.00	99.999000	2,999,970.00	-30.00	0.46

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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	96.928216	2,907,846.48	-92,153.52	0.45
		Base		100.000000	3,000,000.00	96.928216	2,907,846.48	-92,153.52	0.45
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	95.131126	2,853,933.78	-146,066.22	0.44
		Base		100.000000	3,000,000.00	95.131126	2,853,933.78	-146,066.22	0.44
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local		99.964000	2,998,920.00	98.817751	2,964,532.53	-34,387.47	0.46
		Base		99.964000	2,998,920.00	98.817751	2,964,532.53	-34,387.47	0.46
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local		99.995976	1,999,919.52	100.433631	2,008,672.62	8,753.10	0.31
		Base		99.995976	1,999,919.52	100.433631	2,008,672.62	8,753.10	0.31
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.959367	4,997,968.36	100.151110	5,007,555.50	9,587.14	0.77
		Base		99.959367	4,997,968.36	100.151110	5,007,555.50	9,587.14	0.77
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	99.984800	2,999,544.00	-456.00	0.46
		Base		100.000000	3,000,000.00	99.984800	2,999,544.00	-456.00	0.46
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local		99.952202	4,997,610.11	99.230298	4,961,514.90	-36,095.21	0.76
		Base		99.952202	4,997,610.11	99.230298	4,961,514.90	-36,095.21	0.76
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.873469	2,996,204.06	99.200365	2,976,010.95	-20,193.11	0.46
		Base		99.873469	2,996,204.06	99.200365	2,976,010.95	-20,193.11	0.46
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.949053	999,490.53	100.460812	1,004,608.12	5,117.59	0.15
		Base		99.949053	999,490.53	100.460812	1,004,608.12	5,117.59	0.15
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local		100.089720	2,001,794.39	101.760931	2,035,218.62	33,424.23	0.31
		Base		100.089720	2,001,794.39	101.760931	2,035,218.62	33,424.23	0.31

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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	100.119050	5,005,952.50	5,952.50	0.77
			Base	100.000000	5,000,000.00	100.119050	5,005,952.50	5,952.50	0.77
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local	99.951214	4,997,560.72	101.912773	5,095,638.65	98,077.93	0.78
			Base	99.951214	4,997,560.72	101.912773	5,095,638.65	98,077.93	0.78
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		3,000,000.000	Local	99.925340	2,997,760.19	98.848347	2,965,450.41	-32,309.78	0.46
			Base	99.925340	2,997,760.19	98.848347	2,965,450.41	-32,309.78	0.46
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		2,000,000.000	Local	99.570412	1,991,408.24	95.832031	1,916,640.62	-74,767.62	0.30
			Base	99.570412	1,991,408.24	95.832031	1,916,640.62	-74,767.62	0.30
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local	99.987473	2,999,624.18	101.969715	3,059,091.45	59,467.27	0.47
			Base	99.987473	2,999,624.18	101.969715	3,059,091.45	59,467.27	0.47
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025			
		3,250,000.000	Local	99.985835	3,249,539.63	99.467500	3,232,693.75	-16,845.88	0.50
		Original Face: 3,250,000.000	Base	99.985835	3,249,539.63	99.467500	3,232,693.75	-16,845.88	0.50
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.527695	3,015,830.85	15,830.85	0.46
			Base	100.000000	3,000,000.00	100.527695	3,015,830.85	15,830.85	0.46
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		2,000,000.000	Local	99.995730	1,999,914.60	98.455825	1,969,116.50	-30,798.10	0.30
			Base	99.995730	1,999,914.60	98.455825	1,969,116.50	-30,798.10	0.30
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		2,000,000.000	Local	99.837662	1,996,753.23	97.439013	1,948,780.26	-47,972.97	0.30
			Base	99.837662	1,996,753.23	97.439013	1,948,780.26	-47,972.97	0.30
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		400,951.620	Local	99.992785	400,922.69	100.599520	403,355.41	2,432.72	0.06
		Original Face: 2,000,000.000	Base	99.992785	400,922.69	100.599520	403,355.41	2,432.72	0.06

& 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: January 31, 2022

View Date: February 8, 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
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
		2,000,000.000	Local 99.993544	1,999,870.87	100.539030	2,010,780.60	10,909.73	0.31
Original Face:		2,000,000.000	Base 99.993544	1,999,870.87	100.539030	2,010,780.60	10,909.73	0.31
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
		3,000,000.000	Local 99.909561	2,997,286.82	98.543978	2,956,319.34	-40,967.48	0.46
			Base 99.909561	2,997,286.82	98.543978	2,956,319.34	-40,967.48	0.46
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		2,000,000.000	Local 99.943071	1,998,861.41	103.502140	2,070,042.80	71,181.39	0.32
			Base 99.943071	1,998,861.41	103.502140	2,070,042.80	71,181.39	0.32
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	Local 99.986878	1,999,737.55	100.802191	2,016,043.82	16,306.27	0.31
			Base 99.986878	1,999,737.55	100.802191	2,016,043.82	16,306.27	0.31
US DOLLAR Total								
		415,492,215.280	Local	415,751,247.00		411,166,085.96	-4,585,161.04	63.33
Original Face:		184,011,032.000	Base	415,751,247.00		411,166,085.96	-4,585,161.04	63.33
FIXED INCOME Total								
		415,492,215.280	Base	415,751,247.00		411,166,085.96	-4,585,161.04	63.33
Original Face:		184,011,032.000						

Holdings

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



STATE STREET

As of: January 31, 2022

View Date: February 8, 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								
		653,847,460.960	Base	653,933,262.42		649,249,704.54	-4,683,557.88	100.00
Original Face:		184,011,032.000						

Holdings

Currency Summary

As of: *January 31, 2022*

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

View Date: *February 8, 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								
	9,165,245.680	Local	9,165,245.68	9,165,245.68	1.41	0.00		0.00
		Base	9,165,245.68	9,165,245.68	1.41	0.00	0.00	0.00
CASH EQUIVALENT								
	229,190,000.000	Local	229,016,769.74	228,918,372.90	35.26	-98,396.84		-98,396.84
		Base	229,016,769.74	228,918,372.90	35.26	-98,396.84	0.00	-98,396.84
FIXED INCOME								
	415,492,215.280	Local	415,751,247.00	411,166,085.96	63.33	-4,585,161.04		-4,585,161.04
Original Face:	184,011,032.000	Base	415,751,247.00	411,166,085.96	63.33	-4,585,161.04	0.00	-4,585,161.04
US DOLLAR Total								
	653,847,460.960	Local	653,933,262.42	649,249,704.54	100.00	-4,683,557.88		-4,683,557.88
Original Face:	184,011,032.000	Base	653,933,262.42	649,249,704.54	100.00	-4,683,557.88	0.00	-4,683,557.88
FUND Total								
	653,847,460.960	Base	653,933,262.42	649,249,704.54	100.00	-4,683,557.88	0.00	-4,683,557.88
Original Face:	184,011,032.000							

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

February 8, 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	9,165,245.680	9,165,245.68	9,165,245.68	1.41	0.00	0.00	0.00
CASH Total	9,165,245.680	9,165,245.68	9,165,245.68	1.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 8, 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							
	229,190,000.000	229,016,769.74	228,918,372.90	35.26	-98,396.84	0.00	-98,396.84
CASH EQUIVALENT Total							
	229,190,000.000	229,016,769.74	228,918,372.90	35.26	-98,396.84	0.00	-98,396.84

Holdings

Asset Summary

As of: *January 31, 2022*

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

View Date: *February 8, 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							
	415,492,215.280	415,751,247.00	411,166,085.96	63.33	-4,585,161.04	0.00	-4,585,161.04
FIXED INCOME Total							
	415,492,215.280	415,751,247.00	411,166,085.96	63.33	-4,585,161.04	0.00	-4,585,161.04

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 8, 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	653,847,460.960	653,933,262.42	649,249,704.54	100.00	-4,683,557.88	0.00	-4,683,557.88

Holdings

Fund Summary

As of: *January 31, 2022*

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

View Date: *February 8, 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		9,165,245.680	9,165,245.68	9,165,245.68	1.41	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		229,190,000.000	229,016,769.74	228,918,372.90	35.26	-98,396.84 36,429.73 GN -134,826.57 LS	0.00 0.00 GN 0.00 LS	-98,396.84 36,429.73 GN -134,826.57 LS
FIXED INCOME		415,492,215.280	415,751,247.00	411,166,085.96	63.33	-4,585,161.04 1,326,163.21 GN -5,911,324.25 LS	0.00 0.00 GN 0.00 LS	-4,585,161.04 1,326,163.21 GN -5,911,324.25 LS
Original Face:	184,011,032.000							
<hr/>								
FUND Total	0.000	653,847,460.960	653,933,262.42	649,249,704.54	100.00	-4,683,557.88 1,362,592.94 GN -6,046,150.82 LS	0.00 0.00 GN 0.00 LS	-4,683,557.88 1,362,592.94 GN -6,046,150.82 LS
Original Face:	184,011,032.000							