

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	8,143.560	Local	1.000000	8,143.56	1.000000	8,143.56	0.00	0.00
			Base	1.000000	8,143.56	1.000000	8,143.56	0.00	0.00

US DOLLAR Total		8,143.560	Local		8,143.56		8,143.56	0.00	0.00
			Base		8,143.56		8,143.56	0.00	0.00

CASH Total		8,143.560	Base		8,143.56		8,143.56	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665JC40	AMERICAN HONDA FINAN				1.720000	04 Mar 2020			
	20,000,000.000	Local	99.699000	19,939,800.00	99.703433	19,940,686.60	886.60		0.56
		Base	99.699000	19,939,800.00	99.703433	19,940,686.60	886.60		0.56

02665JC40	AMERICAN HONDA FINAN				1.820000	04 Mar 2020			
	20,000,000.000	Local	99.681500	19,936,300.00	99.703433	19,940,686.60	4,386.60		0.56
		Base	99.681500	19,936,300.00	99.703433	19,940,686.60	4,386.60		0.56

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05				2.050000	10 Jan 2023			
	5,000,000.000	Local	99.966433	4,998,321.63	100.382029	5,019,101.45	20,779.82		0.14
		Base	99.966433	4,998,321.63	100.382029	5,019,101.45	20,779.82		0.14

03785DB70	APPLE INC				1.880000	07 Feb 2020			
	25,000,000.000	Local	99.806778	24,951,694.44	99.840200	24,960,050.00	8,355.56		0.70
		Base	99.806778	24,951,694.44	99.840200	24,960,050.00	8,355.56		0.70

04821TA70	ATLANTIC ASSET SECUR				2.030000	07 Jan 2020			
	40,000,000.000	Local	99.966167	39,986,466.67	99.978583	39,991,433.20	4,966.53		1.13
		Base	99.966167	39,986,466.67	99.978583	39,991,433.20	4,966.53		1.13

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06370R4H9	BANK OF MONTREAL-				2.080000	02 Jan 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.28
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.28
06370RZL6	BANK OF MONTREAL-				1.888500	01 May 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.005000	10,000,500.00	500.00	0.28
			Base	100.000000	10,000,000.00	100.005000	10,000,500.00	500.00	0.28
06370RZZ5	BANK OF MONTREAL-				1.770000	08 May 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.049000	15,007,350.00	7,350.00	0.42
			Base	100.000000	15,000,000.00	100.049000	15,007,350.00	7,350.00	0.42
07010JAA9	BASIN ELEC PWR COOP				1.950000	10 Jan 2020			
		7,500,000.000	Local	99.951250	7,496,343.75	99.964978	7,497,373.35	1,029.60	0.21
			Base	99.951250	7,496,343.75	99.964978	7,497,373.35	1,029.60	0.21
07010JB75	BASIN ELEC PWR COOP				1.950000	07 Feb 2020			
		3,000,000.000	Local	99.799583	2,993,987.50	99.828800	2,994,864.00	876.50	0.08
			Base	99.799583	2,993,987.50	99.828800	2,994,864.00	876.50	0.08
07644CFT2	BEDFORD ROW FDG CORP				1.847130	03 Feb 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.015000	15,002,250.00	2,250.00	0.42
			Base	100.000000	15,000,000.00	100.015000	15,002,250.00	2,250.00	0.42
13606BWJ1	CANADIAN IMPERIAL BK				2.204250	08 May 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56
13738JC99	CAN AST + CAN LTD JT				1.950000	09 Mar 2020			
		2,300,000.000	Local	99.631667	2,291,528.33	99.661464	2,292,213.67	685.34	0.06
			Base	99.631667	2,291,528.33	99.661464	2,292,213.67	685.34	0.06
138994009	CANTOR FITZGERALD REPO REPO				1.320000	02 Jan 2020			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
138994009	CANTOR FITZGERALD REPO REPO				1.600000	02 Jan 2020			
		300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.44
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.44

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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
138994009	CANTOR FITZGERALD REPO REPO					1.870000	02 Jan 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.42	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.42	
138994009	CANTOR FITZGERALD REPO REPO					1.870000	09 Jan 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41	
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41	
138994009	CANTOR FITZGERALD REPO REPO					1.870000	16 Jan 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56	
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56	
19121AAD3	COCA-COLA COMPANY					2.000000	13 Jan 2020		
	20,000,000.000	Local	99.933333	19,986,666.67	99.953097	19,990,619.40	3,952.73	0.56	
		Base	99.933333	19,986,666.67	99.953097	19,990,619.40	3,952.73	0.56	
19121ACR0	COCA-COLA COMPANY					1.800000	25 Mar 2020		
	4,000,000.000	Local	99.580000	3,983,200.00	99.614511	3,984,580.44	1,380.44	0.11	
		Base	99.580000	3,983,200.00	99.614511	3,984,580.44	1,380.44	0.11	
19121AGL9	COCA-COLA COMPANY					1.740000	20 Jul 2020		
	20,000,000.000	Local	99.028500	19,805,700.00	99.012778	19,802,555.60	-3,144.40	0.56	
		Base	99.028500	19,805,700.00	99.012778	19,802,555.60	-3,144.40	0.56	
2063C0A36	CONCORD MIN CPTL CO					2.000000	03 Jan 2020		
	15,000,000.000	Local	99.988889	14,998,333.33	99.995689	14,999,353.35	1,020.02	0.42	
		Base	99.988889	14,998,333.33	99.995689	14,999,353.35	1,020.02	0.42	
2063C0C91	CONCORD MIN CPTL CO					1.900000	09 Mar 2020		
	25,000,000.000	Local	99.641111	24,910,277.78	99.654019	24,913,504.75	3,226.97	0.70	
		Base	99.641111	24,910,277.78	99.654019	24,913,504.75	3,226.97	0.70	
22845ALH1	CROWN POINT CAP CO.					1.843130	06 Apr 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70	
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					2.420500	05 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.117757	7,008,242.99	8,242.99	0.20	
		Base	100.000000	7,000,000.00	100.117757	7,008,242.99	8,242.99	0.20	

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2546R2AH9	WALT DISNEY CO	20,000,000.000	Local	99.912444	19,982,488.89	99.933333	19,986,666.60	4,177.71	0.56
			Base	99.912444	19,982,488.89	99.933333	19,986,666.60	4,177.71	0.56
2546R2B54	WALT DISNEY CO	15,000,000.000	Local	99.816250	14,972,437.50	99.843317	14,976,497.55	4,060.05	0.42
			Base	99.816250	14,972,437.50	99.843317	14,976,497.55	4,060.05	0.42
2546R2DH6	WALT DISNEY CO	10,000,000.000	Local	99.444194	9,944,419.44	99.476772	9,947,677.20	3,257.76	0.28
			Base	99.444194	9,944,419.44	99.476772	9,947,677.20	3,257.76	0.28
30229AA33	EXXON MOBIL CORP	25,000,000.000	Local	99.989889	24,997,472.22	99.995256	24,998,814.00	1,341.78	0.70
			Base	99.989889	24,997,472.22	99.995256	24,998,814.00	1,341.78	0.70
30229ACC1	EXXON MOBIL CORP	25,000,000.000	Local	99.664722	24,916,180.56	99.666917	24,916,729.25	548.69	0.70
			Base	99.664722	24,916,180.56	99.666917	24,916,729.25	548.69	0.70
37829ABD9	GLENCOVE FDG DAC/LLC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
48803MPZ6	KELLS FDG LLC	25,000,000.000	Local	99.784167	24,946,041.66	99.800125	24,950,031.25	3,989.59	0.70
			Base	99.784167	24,946,041.66	99.800125	24,950,031.25	3,989.59	0.70
62455AB30	MOUNTCLIFF	20,000,000.000	Local	99.822167	19,964,433.33	99.838844	19,967,768.80	3,335.47	0.56
			Base	99.822167	19,964,433.33	99.838844	19,967,768.80	3,335.47	0.56
62455AC21	MOUNTCLIFF	25,000,000.000	Local	99.669583	24,917,395.84	99.686667	24,921,666.75	4,270.91	0.70
			Base	99.669583	24,917,395.84	99.686667	24,921,666.75	4,270.91	0.70
63743CAD5	NATL RURAL UTIL COOP	25,000,000.000	Local	99.943000	24,985,750.00	99.951264	24,987,816.00	2,066.00	0.70
			Base	99.943000	24,985,750.00	99.951264	24,987,816.00	2,066.00	0.70

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63763PC23	NATIONAL SECS CLEARING					1.750000	02 Mar 2020		
	20,000,000.000	Local	99.703472	19,940,694.45	99.710000	19,942,000.00	1,305.55	0.56	
		Base	99.703472	19,940,694.45	99.710000	19,942,000.00	1,305.55	0.56	
63763PC56	NATIONAL SECS CLEARING					1.770000	05 Mar 2020		
	25,000,000.000	Local	99.685333	24,921,333.34	99.694975	24,923,743.75	2,410.41	0.70	
		Base	99.685333	24,921,333.34	99.694975	24,923,743.75	2,410.41	0.70	
64105RBK5	NESTLE FIN FRANCE S.					1.690000	19 Feb 2020		
	25,000,000.000	Local	99.769972	24,942,493.06	99.780267	24,945,066.75	2,573.69	0.70	
		Base	99.769972	24,942,493.06	99.780267	24,945,066.75	2,573.69	0.70	
66844CBA1	NORTHWESTERN UNIVERS					1.700000	10 Feb 2020		
	12,000,000.000	Local	99.811111	11,977,333.33	99.745000	11,969,400.00	-7,933.33	0.34	
		Base	99.811111	11,977,333.33	99.745000	11,969,400.00	-7,933.33	0.34	
66844CBR4	NORTHWESTERN UNIVERS					1.710000	25 Feb 2020		
	15,500,000.000	Local	99.738750	15,459,506.25	99.677000	15,449,935.00	-9,571.25	0.43	
		Base	99.738750	15,459,506.25	99.677000	15,449,935.00	-9,571.25	0.43	
67983TC95	OLD LINE FUNDING LLC					1.870000	09 Mar 2020		
	20,000,000.000	Local	99.646778	19,929,355.55	99.669281	19,933,856.20	4,500.65	0.56	
		Base	99.646778	19,929,355.55	99.669281	19,933,856.20	4,500.65	0.56	
71708EAN5	PFIZER INC					2.000000	22 Jan 2020		
	20,000,000.000	Local	99.883333	19,976,666.67	99.912389	19,982,477.80	5,811.13	0.56	
		Base	99.883333	19,976,666.67	99.912389	19,982,477.80	5,811.13	0.56	
71708EBK0	PFIZER INC					1.900000	19 Feb 2020		
	20,000,000.000	Local	99.741389	19,948,277.78	99.785867	19,957,173.40	8,895.62	0.56	
		Base	99.741389	19,948,277.78	99.785867	19,957,173.40	8,895.62	0.56	
71708EET8	PFIZER INC					1.830000	27 May 2020		
	5,000,000.000	Local	99.252750	4,962,637.50	99.272839	4,963,641.95	1,004.45	0.14	
		Base	99.252750	4,962,637.50	99.272839	4,963,641.95	1,004.45	0.14	
78009AAM6	ROYAL BK OF CANADA					1.950000	21 Jan 2020		
	40,000,000.000	Local	99.891667	39,956,666.67	99.911808	39,964,723.20	8,056.53	1.12	
		Base	99.891667	39,956,666.67	99.911808	39,964,723.20	8,056.53	1.12	

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82124LC91	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.631667	24,907,916.67	99.655322	24,913,830.50	5,913.83	0.70
			Base	99.631667	24,907,916.67	99.655322	24,913,830.50	5,913.83	0.70
86562KA38	SUMITOMO MTSU BKG CORP	25,000,000.000	Local	99.990667	24,997,666.67	99.734000	24,933,500.00	-64,166.67	0.70
			Base	99.990667	24,997,666.67	99.734000	24,933,500.00	-64,166.67	0.70
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
89119ACH9	TORONTO DOMINION BANK	25,000,000.000	Local	99.588333	24,897,083.34	99.617708	24,904,427.00	7,343.66	0.70
			Base	99.588333	24,897,083.34	99.617708	24,904,427.00	7,343.66	0.70
912796RT8	TREASURY BILL 01/20 0.00000	30,000,000.000	Local	99.993226	29,997,967.92	99.993226	29,997,967.92	0.00	0.84
			Base	99.993226	29,997,967.92	99.993226	29,997,967.92	0.00	0.84
91411SBD1	RGTS OF UNIV OF CA	450,000.000	Local	99.790973	449,059.38	99.808000	449,136.00	76.62	0.01
			Base	99.790973	449,059.38	99.808000	449,136.00	76.62	0.01
92646KA69	VICTORY RECEIVABLES	10,000,000.000	Local	99.975556	9,997,555.56	99.975556	9,997,555.56	0.00	0.28
			Base	99.975556	9,997,555.56	99.975556	9,997,555.56	0.00	0.28
92646KA77	VICTORY RECEIVABLES	10,170,000.000	Local	99.970667	10,167,016.80	99.970667	10,167,016.80	0.00	0.29
			Base	99.970667	10,167,016.80	99.970667	10,167,016.80	0.00	0.29
926NKW009	AMHERST PIERPONT 04/15 VAR	275,000,000.000	Local	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	7.74
			Base	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	7.74
926NKW009	AMHERST PIERPONT 04/15 VAR	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41

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926NKW009	AMHERST PIERPONT 04/15 VAR					1.770000	02 Jan 2020		
	80,000,000.000	Local		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
96327RBC7	WHEELS INC					1.920000	12 Feb 2020		
	15,000,000.000	Local		99.776000	14,966,400.00	99.776000	14,966,400.00	0.00	0.42
		Base		99.776000	14,966,400.00	99.776000	14,966,400.00	0.00	0.42
979QHR003	SOUTH STREET REPO					1.300000	02 Jan 2020		
	125,000,000.000	Local		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	3.52
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	3.52
979QHR003	SOUTH STREET REPO					1.650000	02 Jan 2020		
	255,071,181.780	Local		100.000000	255,071,181.78	100.000000	255,071,181.78	0.00	7.18
		Base		100.000000	255,071,181.78	100.000000	255,071,181.78	0.00	7.18
979QHR003	SOUTH STREET REPO					1.900000	02 Jan 2020		
	70,000,000.000	Local		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.97
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.97
979QHR003	SOUTH STREET REPO					1.860000	06 Jan 2020		
	80,000,000.000	Local		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
979QHT009	WELLS FARGO REPO					1.530000	02 Jan 2020		
	94,430.480	Local		100.000000	94,430.48	100.000000	94,430.48	0.00	0.00
		Base		100.000000	94,430.48	100.000000	94,430.48	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.530000	02 Jan 2020		
	156,000,000.000	Local		100.000000	156,000,000.00	100.000000	156,000,000.00	0.00	4.39
		Base		100.000000	156,000,000.00	100.000000	156,000,000.00	0.00	4.39
US DOLLAR Total									
	2,423,085,612.260	Local			2,421,466,482.74		2,421,526,496.89	60,014.15	68.14
		Base			2,421,466,482.74		2,421,526,496.89	60,014.15	68.14
CASH EQUIVALENT Total									
	2,423,085,612.260	Base			2,421,466,482.74		2,421,526,496.89	60,014.15	68.14

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2019

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.985844	6,999,009.05	100.144865	7,010,140.55	11,131.50	0.20
		Base	99.985844	6,999,009.05	100.144865	7,010,140.55	11,131.50	0.20
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	98.963044	4,948,152.20	101.778420	5,088,921.00	140,768.80	0.14
		Base	98.963044	4,948,152.20	101.778420	5,088,921.00	140,768.80	0.14
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.986458	4,999,322.92	103.055570	5,152,778.50	153,455.58	0.14
		Base	99.986458	4,999,322.92	103.055570	5,152,778.50	153,455.58	0.14
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.490500	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.433423	2,008,668.46	8,668.46	0.06
		Base	100.000000	2,000,000.00	100.433423	2,008,668.46	8,668.46	0.06
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.904745	7,992,379.56	101.832984	8,146,638.72	154,259.16	0.23
		Base	99.904745	7,992,379.56	101.832984	8,146,638.72	154,259.16	0.23
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.705318	9,970,531.80	101.170063	10,117,006.30	146,474.50	0.28
		Base	99.705318	9,970,531.80	101.170063	10,117,006.30	146,474.50	0.28
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.994854	4,499,768.43	101.761750	4,579,278.75	79,510.32	0.13
Original Face:	4,500,000.000	Base	99.994854	4,499,768.43	101.761750	4,579,278.75	79,510.32	0.13
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.985746	2,999,572.38	102.114520	3,063,435.60	63,863.22	0.09
Original Face:	3,000,000.000	Base	99.985746	2,999,572.38	102.114520	3,063,435.60	63,863.22	0.09
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				2.335500	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.033184	5,001,659.20	1,659.20	0.14
		Base	100.000000	5,000,000.00	100.033184	5,001,659.20	1,659.20	0.14

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2019

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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
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
		5,000,000.000	Local 99.969604	4,998,480.18	101.306701	5,065,335.05	66,854.87	0.14
			Base 99.969604	4,998,480.18	101.306701	5,065,335.05	66,854.87	0.14
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
		10,000,000.000	Local 99.615159	9,961,515.94	99.624881	9,962,488.10	972.16	0.28
			Base 99.615159	9,961,515.94	99.624881	9,962,488.10	972.16	0.28
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
		10,000,000.000	Local 100.867273	10,086,727.27	101.007877	10,100,787.70	14,060.43	0.28
			Base 100.867273	10,086,727.27	101.007877	10,100,787.70	14,060.43	0.28
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023		
		10,000,000.000	Local 99.932355	9,993,235.47	100.664268	10,066,426.80	73,191.33	0.28
			Base 99.932355	9,993,235.47	100.664268	10,066,426.80	73,191.33	0.28
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
		3,899,791.680	Local 100.000000	3,899,791.68	100.015600	3,900,400.05	608.37	0.11
Original Face:		10,000,000.000	Base 100.000000	3,899,791.68	100.015600	3,900,400.05	608.37	0.11
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	98.841794	9,884,179.40	-115,820.60	0.28
			Base 100.000000	10,000,000.00	98.841794	9,884,179.40	-115,820.60	0.28
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	98.868000	9,886,800.00	-113,200.00	0.28
			Base 100.000000	10,000,000.00	98.868000	9,886,800.00	-113,200.00	0.28
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024		
		8,000,000.000	Local 100.000000	8,000,000.00	100.281310	8,022,504.80	22,504.80	0.23
			Base 100.000000	8,000,000.00	100.281310	8,022,504.80	22,504.80	0.23
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR				3.000000	17 Jun 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.451570	10,045,157.00	45,157.00	0.28
			Base 100.000000	10,000,000.00	100.451570	10,045,157.00	45,157.00	0.28
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.250000	10 Feb 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	99.175988	9,917,598.80	-82,401.20	0.28
			Base 100.000000	10,000,000.00	99.175988	9,917,598.80	-82,401.20	0.28

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	10,000,000.000	Local		99.562781	9,956,278.05	100.116743	10,011,674.30	55,396.25	0.28
		Base		99.562781	9,956,278.05	100.116743	10,011,674.30	55,396.25	0.28
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local		99.927513	6,994,925.88	104.915035	7,344,052.45	349,126.57	0.21
		Base		99.927513	6,994,925.88	104.915035	7,344,052.45	349,126.57	0.21
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local		99.831609	6,988,212.64	100.130549	7,009,138.43	20,925.79	0.20
		Base		99.831609	6,988,212.64	100.130549	7,009,138.43	20,925.79	0.20
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local		101.736922	17,295,276.73	101.509061	17,256,540.37	-38,736.36	0.49
		Base		101.736922	17,295,276.73	101.509061	17,256,540.37	-38,736.36	0.49
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.971146	14,995,671.83	100.161423	15,024,213.45	28,541.62	0.42
		Base		99.971146	14,995,671.83	100.161423	15,024,213.45	28,541.62	0.42
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local		99.832461	1,996,649.22	99.842207	1,996,844.14	194.92	0.06
		Base		99.832461	1,996,649.22	99.842207	1,996,844.14	194.92	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local		99.862441	4,993,122.05	101.568800	5,078,440.00	85,317.95	0.14
		Base		99.862441	4,993,122.05	101.568800	5,078,440.00	85,317.95	0.14
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local		99.787451	4,989,372.53	101.665933	5,083,296.65	93,924.12	0.14
		Base		99.787451	4,989,372.53	101.665933	5,083,296.65	93,924.12	0.14
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local		99.524858	1,990,497.16	100.853019	2,017,060.38	26,563.22	0.06
		Base		99.524858	1,990,497.16	100.853019	2,017,060.38	26,563.22	0.06
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
	13,226,000.000	Local		99.424880	13,149,934.63	100.309593	13,266,946.77	117,012.14	0.37
		Base		99.424880	13,149,934.63	100.309593	13,266,946.77	117,012.14	0.37

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021			
	15,000,000.000	Local	99.962965	14,994,444.73	101.819028	15,272,854.20	278,409.47		0.43
		Base	99.962965	14,994,444.73	101.819028	15,272,854.20	278,409.47		0.43
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.724250	08 Aug 2022			
	10,000,000.000	Local	100.000000	10,000,000.00	100.748704	10,074,870.40	74,870.40		0.28
		Base	100.000000	10,000,000.00	100.748704	10,074,870.40	74,870.40		0.28
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022			
	3,503,346.300	Local	99.999445	3,503,326.87	100.384550	3,516,818.42	13,491.55		0.10
Original Face:	6,500,000.000	Base	99.999445	3,503,326.87	100.384550	3,516,818.42	13,491.55		0.10
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020			
	6,037,818.000	Local	100.000000	6,037,818.00	100.014610	6,038,700.13	882.13		0.17
Original Face:	8,500,000.000	Base	100.000000	6,037,818.00	100.014610	6,038,700.13	882.13		0.17
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				1.939750	17 Apr 2023			
	10,000,000.000	Local	100.000000	10,000,000.00	100.099760	10,009,976.00	9,976.00		0.28
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.099760	10,009,976.00	9,976.00		0.28
17275RAH5	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45				4.450000	15 Jan 2020			
	4,970,000.000	Local	100.082435	4,974,097.03	100.085979	4,974,273.16	176.13		0.14
		Base	100.082435	4,974,097.03	100.085979	4,974,273.16	176.13		0.14
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021			
	10,000,000.000	Local	100.000000	10,000,000.00	101.018903	10,101,890.30	101,890.30		0.28
		Base	100.000000	10,000,000.00	101.018903	10,101,890.30	101,890.30		0.28
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024			
	10,000,000.000	Local	100.000000	10,000,000.00	99.599839	9,959,983.90	-40,016.10		0.28
		Base	100.000000	10,000,000.00	99.599839	9,959,983.90	-40,016.10		0.28
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR				2.000000	25 Nov 2022			
	15,000,000.000	Local	100.000000	15,000,000.00	99.347223	14,902,083.45	-97,916.55		0.42
		Base	100.000000	15,000,000.00	99.347223	14,902,083.45	-97,916.55		0.42
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024			
	15,000,000.000	Local	100.000000	15,000,000.00	100.161200	15,024,180.00	24,180.00		0.42
		Base	100.000000	15,000,000.00	100.161200	15,024,180.00	24,180.00		0.42

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191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local		100.196337	2,003,926.73	101.185297	2,023,705.94	19,779.21	0.06
		Base		100.196337	2,003,926.73	101.185297	2,023,705.94	19,779.21	0.06
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
	5,000,000.000	Local		99.830591	4,991,529.56	99.315241	4,965,762.05	-25,767.51	0.14
		Base		99.830591	4,991,529.56	99.315241	4,965,762.05	-25,767.51	0.14
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A					2.647710	22 Apr 2020		
	320,650.610	Local		100.000000	320,650.61	100.030230	320,747.54	96.93	0.01
Original Face:	6,000,000.000	Base		100.000000	320,650.61	100.030230	320,747.54	96.93	0.01
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local		99.979906	17,996,383.02	101.913220	18,344,379.60	347,996.58	0.52
Original Face:	18,000,000.000	Base		99.979906	17,996,383.02	101.913220	18,344,379.60	347,996.58	0.52
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
	4,000,000.000	Local		99.998236	3,999,929.43	102.368360	4,094,734.40	94,804.97	0.12
Original Face:	4,000,000.000	Base		99.998236	3,999,929.43	102.368360	4,094,734.40	94,804.97	0.12
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	6,100,000.000	Local		99.976742	6,098,581.29	100.006632	6,100,404.55	1,823.26	0.17
		Base		99.976742	6,098,581.29	100.006632	6,100,404.55	1,823.26	0.17
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	5,250,000.000	Local		100.700650	5,286,784.15	100.590293	5,280,990.38	-5,793.77	0.15
		Base		100.700650	5,286,784.15	100.590293	5,280,990.38	-5,793.77	0.15
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					1.580000	25 Aug 2020		
	3,000,000.000	Local		100.000000	3,000,000.00	99.988588	2,999,657.64	-342.36	0.08
		Base		100.000000	3,000,000.00	99.988588	2,999,657.64	-342.36	0.08
3130AGYJ8	FEDERAL HOME LOAN BANK BONDS 08/22 2					2.000000	26 Aug 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.007163	10,000,716.30	716.30	0.28
		Base		100.000000	10,000,000.00	100.007163	10,000,716.30	716.30	0.28
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,429,427.260	Local		104.754700	4,640,033.26	105.869523	4,689,413.51	49,380.25	0.13
Original Face:	11,354,753.000	Base		104.754700	4,640,033.26	105.869523	4,689,413.51	49,380.25	0.13

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3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		1,844,762.270	Local 104.662782	1,930,779.52	105.475044	1,945,763.82	14,984.30	0.05
Original Face:		5,677,376.000	Base 104.662782	1,930,779.52	105.475044	1,945,763.82	14,984.30	0.05
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR				2.102630	19 Feb 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.045506	10,004,550.60	4,550.60	0.28
			Base 100.000000	10,000,000.00	100.045506	10,004,550.60	4,550.60	0.28
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				2.125130	22 Jan 2021		
		20,000,000.000	Local 99.995764	19,999,152.71	100.360825	20,072,165.00	73,012.29	0.56
			Base 99.995764	19,999,152.71	100.360825	20,072,165.00	73,012.29	0.56
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				1.855130	21 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.606499	9,960,649.90	-39,350.10	0.28
			Base 100.000000	10,000,000.00	99.606499	9,960,649.90	-39,350.10	0.28
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23				2.230000	08 Jul 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.067914	10,006,791.40	6,791.40	0.28
			Base 100.000000	10,000,000.00	100.067914	10,006,791.40	6,791.40	0.28
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2				2.200000	24 Jul 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.227019	10,022,701.90	22,701.90	0.28
			Base 100.000000	10,000,000.00	100.227019	10,022,701.90	22,701.90	0.28
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022		
		10,000,000.000	Local 99.909863	9,990,986.30	99.663722	9,966,372.20	-24,614.10	0.28
			Base 99.909863	9,990,986.30	99.663722	9,966,372.20	-24,614.10	0.28
3133ELEU4	FEDERAL FARM CREDIT BANK BONDS 03/23 1.83				1.830000	20 Mar 2023		
		5,000,000.000	Local 99.901250	4,995,062.50	99.874099	4,993,704.95	-1,357.55	0.14
			Base 99.901250	4,995,062.50	99.874099	4,993,704.95	-1,357.55	0.14
3134GT2P7	FREDDIE MAC NOTES 08/22 1.98				1.980000	19 Aug 2022		
		15,000,000.000	Local 100.000000	15,000,000.00	100.009615	15,001,442.25	1,442.25	0.42
			Base 100.000000	15,000,000.00	100.009615	15,001,442.25	1,442.25	0.42
3134GTL43	FREDDIE MAC NOTES 07/24 2.375				2.375000	24 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.024117	5,001,205.85	1,205.85	0.14
			Base 100.000000	5,000,000.00	100.024117	5,001,205.85	1,205.85	0.14

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3134GUGT1	FREDDIE MAC NOTES 10/22 1.8					1.800000	17 Oct 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.928395	9,992,839.50	-7,160.50	0.28	
		Base	100.000000	10,000,000.00	99.928395	9,992,839.50	-7,160.50	0.28	
3135G0V26	FANNIE MAE NOTES 07/20 VAR					1.600000	30 Jul 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.999676	4,999,983.80	-16.20	0.14	
		Base	100.000000	5,000,000.00	99.999676	4,999,983.80	-16.20	0.14	
3135G0V67	FANNIE MAE NOTES 10/20 VAR					1.615000	30 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.013774	10,001,377.40	1,377.40	0.28	
		Base	100.000000	10,000,000.00	100.013774	10,001,377.40	1,377.40	0.28	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	180,059.740	Local	102.840724	185,174.74	100.392110	180,765.77	-4,408.97	0.01	
Original Face:	2,838,688.000	Base	102.840724	185,174.74	100.392110	180,765.77	-4,408.97	0.01	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	1,332,854.570	Local	101.512031	1,353,007.74	98.407350	1,311,626.86	-41,380.88	0.04	
Original Face:	5,677,376.000	Base	101.512031	1,353,007.74	98.407350	1,311,626.86	-41,380.88	0.04	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	2,113,347.390	Local	101.569713	2,146,520.88	100.004620	2,113,445.03	-33,075.85	0.06	
Original Face:	11,275,256.000	Base	101.569713	2,146,520.88	100.004620	2,113,445.03	-33,075.85	0.06	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	1,266,352.060	Local	101.432373	1,284,490.94	98.790620	1,251,037.05	-33,453.89	0.04	
Original Face:	5,677,376.000	Base	101.432373	1,284,490.94	98.790620	1,251,037.05	-33,453.89	0.04	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,549,255.340	Local	100.811505	2,569,942.68	98.476780	2,510,424.57	-59,518.11	0.07	
Original Face:	6,713,909.000	Base	100.811505	2,569,942.68	98.476780	2,510,424.57	-59,518.11	0.07	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,653,434.870	Local	99.738581	1,649,112.47	97.677060	1,615,026.57	-34,085.90	0.05	
Original Face:	5,677,376.000	Base	99.738581	1,649,112.47	97.677060	1,615,026.57	-34,085.90	0.05	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,527,515.760	Local	101.538417	2,566,399.50	99.236000	2,508,205.54	-58,193.96	0.07	
Original Face:	6,995,663.000	Base	101.538417	2,566,399.50	99.236000	2,508,205.54	-58,193.96	0.07	

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,653,434.870	Local	100.252985	1,657,617.81	98.382490	1,626,690.40	-30,927.41	0.05
Original Face:		5,677,376.000	Base	100.252985	1,657,617.81	98.382490	1,626,690.40	-30,927.41	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		3,154,837.950	Local	100.696937	3,176,825.18	98.185250	3,097,585.53	-79,239.65	0.09
Original Face:		11,354,753.000	Base	100.696937	3,176,825.18	98.185250	3,097,585.53	-79,239.65	0.09
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		1,037,997.660	Local	100.405995	1,042,211.88	100.577940	1,043,996.66	1,784.78	0.03
Original Face:		5,677,376.000	Base	100.405995	1,042,211.88	100.577940	1,043,996.66	1,784.78	0.03
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		759,876.700	Local	98.578806	749,077.38	98.101580	745,451.05	-3,626.33	0.02
Original Face:		2,000,000.000	Base	98.578806	749,077.38	98.101580	745,451.05	-3,626.33	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,318,949.710	Local	101.624932	2,356,631.06	98.532450	2,284,917.96	-71,713.10	0.06
Original Face:		8,516,065.000	Base	101.624932	2,356,631.06	98.532450	2,284,917.96	-71,713.10	0.06
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,504,077.870	Local	99.876941	1,502,226.96	97.915630	1,472,727.32	-29,499.64	0.04
Original Face:		5,677,376.000	Base	99.876941	1,502,226.96	97.915630	1,472,727.32	-29,499.64	0.04
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,530,200.220	Local	98.399916	2,489,714.90	97.551520	2,468,248.77	-21,466.13	0.07
Original Face:		6,060,416.000	Base	98.399916	2,489,714.90	97.551520	2,468,248.77	-21,466.13	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		381,230.520	Local	98.228298	374,476.25	100.372380	382,650.15	8,173.90	0.01
Original Face:		2,838,688.000	Base	98.228298	374,476.25	100.372380	382,650.15	8,173.90	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		7,734.960	Local	100.484424	7,772.43	100.151930	7,746.71	-25.72	0.00
Original Face:		648,587.000	Base	100.484424	7,772.43	100.151930	7,746.71	-25.72	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		712,143.420	Local	100.133632	713,095.07	99.489080	708,504.94	-4,590.13	0.02
Original Face:		5,946,910.000	Base	100.133632	713,095.07	99.489080	708,504.94	-4,590.13	0.02

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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	120,081.010	Local		103.495782	124,278.78	104.411890	125,378.85	1,100.07	0.00
Original Face:	500,000.000	Base		103.495782	124,278.78	104.411890	125,378.85	1,100.07	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	932,009.710	Local		101.393480	944,997.08	100.621760	937,804.57	-7,192.51	0.03
Original Face:	11,354,753.000	Base		101.393480	944,997.08	100.621760	937,804.57	-7,192.51	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	492,168.120	Local		99.395528	489,193.10	100.862090	496,411.05	7,217.95	0.01
Original Face:	2,838,688.000	Base		99.395528	489,193.10	100.862090	496,411.05	7,217.95	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	642,622.980	Local		99.977285	642,477.01	99.498450	639,399.90	-3,077.11	0.02
Original Face:	2,838,688.000	Base		99.977285	642,477.01	99.498450	639,399.90	-3,077.11	0.02
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	495,908.590	Local		99.954681	495,683.85	99.852790	495,178.56	-505.29	0.01
Original Face:	3,247,459.000	Base		99.954681	495,683.85	99.852790	495,178.56	-505.29	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,430,542.510	Local		100.210856	1,433,558.89	102.414380	1,465,081.24	31,522.35	0.04
Original Face:	5,677,376.000	Base		100.210856	1,433,558.89	102.414380	1,465,081.24	31,522.35	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	2,253,732.410	Local		100.369259	2,262,054.52	99.250020	2,236,829.87	-25,224.65	0.06
Original Face:	8,516,065.000	Base		100.369259	2,262,054.52	99.250020	2,236,829.87	-25,224.65	0.06
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	2,038,797.450	Local		100.068330	2,040,190.57	98.430300	2,006,794.45	-33,396.12	0.06
Original Face:	7,380,589.000	Base		100.068330	2,040,190.57	98.430300	2,006,794.45	-33,396.12	0.06
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,466,688.890	Local		101.285489	2,498,397.90	97.073330	2,394,497.05	-103,900.85	0.07
Original Face:	5,677,376.000	Base		101.285489	2,498,397.90	97.073330	2,394,497.05	-103,900.85	0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,900,350.980	Local		100.024213	1,900,811.11	98.565550	1,873,091.40	-27,719.71	0.05
Original Face:	5,677,376.000	Base		100.024213	1,900,811.11	98.565550	1,873,091.40	-27,719.71	0.05

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3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		4,750,877.810	Local	100.750717	4,786,543.44	98.235630	4,667,054.75	-119,488.69	0.13
Original Face:		14,193,441.000	Base	100.750717	4,786,543.44	98.235630	4,667,054.75	-119,488.69	0.13
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		3,215,903.440	Local	100.478152	3,231,280.34	100.314830	3,226,028.07	-5,252.27	0.09
Original Face:		14,193,441.000	Base	100.478152	3,231,280.34	100.314830	3,226,028.07	-5,252.27	0.09
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
		1,038,934.720	Local	99.892656	1,037,819.49	99.264590	1,031,294.29	-6,525.20	0.03
Original Face:		3,250,000.000	Base	99.892656	1,037,819.49	99.264590	1,031,294.29	-6,525.20	0.03
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		1,907,895.950	Local	100.530073	1,918,009.20	99.566570	1,899,626.56	-18,382.64	0.05
Original Face:		5,677,376.000	Base	100.530073	1,918,009.20	99.566570	1,899,626.56	-18,382.64	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		3,102,681.810	Local	99.903301	3,099,681.55	98.733540	3,063,387.59	-36,293.96	0.09
Original Face:		8,516,065.000	Base	99.903301	3,099,681.55	98.733540	3,063,387.59	-36,293.96	0.09
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
		709,827.650	Local	97.832312	694,440.80	98.910600	702,094.79	7,653.99	0.02
Original Face:		2,500,000.000	Base	97.832312	694,440.80	98.910600	702,094.79	7,653.99	0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
		3,319,384.200	Local	102.843361	3,413,766.28	104.981630	3,484,743.64	70,977.36	0.10
Original Face:		10,000,000.000	Base	102.843361	3,413,766.28	104.981630	3,484,743.64	70,977.36	0.10
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
		3,289,783.200	Local	101.787171	3,348,577.24	100.960150	3,321,370.05	-27,207.19	0.09
Original Face:		5,000,000.000	Base	101.787171	3,348,577.24	100.960150	3,321,370.05	-27,207.19	0.09
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
		6,139,067.900	Local	102.493445	6,292,142.17	100.983600	6,199,451.77	-92,690.40	0.17
Original Face:		10,000,000.000	Base	102.493445	6,292,142.17	100.983600	6,199,451.77	-92,690.40	0.17
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040			
		2,551,187.650	Local	101.069698	2,578,477.66	100.920560	2,574,672.86	-3,804.80	0.07
Original Face:		5,000,000.000	Base	101.069698	2,578,477.66	100.920560	2,574,672.86	-3,804.80	0.07

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3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042			
	2,797,360.400	Local	101.808629	2,847,954.28	101.059730	2,827,004.87	-20,949.41		0.08
Original Face:	5,000,000.000	Base	101.808629	2,847,954.28	101.059730	2,827,004.87	-20,949.41		0.08
3137FGYY5	FREDDIE MAC FHR 4819 MA				4.000000	15 Apr 2040			
	2,955,432.830	Local	101.956702	3,013,261.84	100.425740	2,968,015.29	-45,246.55		0.08
Original Face:	7,000,000.000	Base	101.956702	3,013,261.84	100.425740	2,968,015.29	-45,246.55		0.08
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01				2.010000	01 Jun 2020			
	1,000,000.000	Local	100.279708	1,002,797.08	99.799761	997,997.61	-4,799.47		0.03
Original Face:	1,000,000.000	Base	100.279708	1,002,797.08	99.799761	997,997.61	-4,799.47		0.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
	3,017,399.720	Local	102.707543	3,099,097.11	101.341628	3,057,882.00	-41,215.11		0.09
Original Face:	8,516,065.000	Base	102.707543	3,099,097.11	101.341628	3,057,882.00	-41,215.11		0.09
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
	663,277.080	Local	101.202083	671,250.22	104.437380	692,709.20	21,458.98		0.02
Original Face:	44,567,405.000	Base	101.202083	671,250.22	104.437380	692,709.20	21,458.98		0.02
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
	26,318.490	Local	107.683116	28,340.57	108.070410	28,442.50	101.93		0.00
Original Face:	1,000,000.000	Base	107.683116	28,340.57	108.070410	28,442.50	101.93		0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	777,057.320	Local	105.886359	822,797.70	113.034770	878,344.95	55,547.25		0.02
Original Face:	24,898,134.000	Base	105.886359	822,797.70	113.034770	878,344.95	55,547.25		0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
	545,601.510	Local	99.213681	541,311.34	101.237410	552,352.84	11,041.50		0.02
Original Face:	5,677,376.000	Base	99.213681	541,311.34	101.237410	552,352.84	11,041.50		0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	383,271.130	Local	105.107424	402,846.41	106.379330	407,721.26	4,874.85		0.01
Original Face:	8,516,065.000	Base	105.107424	402,846.41	106.379330	407,721.26	4,874.85		0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16				2.160000	02 Jul 2021			
	5,000,000.000	Local	100.000000	5,000,000.00	100.072795	5,003,639.75	3,639.75		0.14
		Base	100.000000	5,000,000.00	100.072795	5,003,639.75	3,639.75		0.14

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31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.375630	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.333897	2,006,677.94	6,677.94	0.06	
		Base	100.000000	2,000,000.00	100.333897	2,006,677.94	6,677.94	0.06	
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.007729	5,000,386.45	386.45	0.14	
		Base	100.000000	5,000,000.00	100.007729	5,000,386.45	386.45	0.14	
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					2.982250	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	98.339471	19,667,894.20	-332,105.80	0.55	
		Base	100.000000	20,000,000.00	98.339471	19,667,894.20	-332,105.80	0.55	
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	6,875.360	Local	101.077035	6,949.41	100.582020	6,915.38	-34.03	0.00	
	Original Face: 1,675,000.000	Base	101.077035	6,949.41	100.582020	6,915.38	-34.03	0.00	
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.280630	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.294673	5,014,733.65	14,733.65	0.14	
		Base	100.000000	5,000,000.00	100.294673	5,014,733.65	14,733.65	0.14	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.540880	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.322829	3,009,684.87	9,684.87	0.08	
		Base	100.000000	3,000,000.00	100.322829	3,009,684.87	9,684.87	0.08	
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.157700	10,015,770.00	15,770.00	0.28	
		Base	100.000000	10,000,000.00	100.157700	10,015,770.00	15,770.00	0.28	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	67,173.050	Local	105.453035	70,836.02	107.367450	72,121.99	1,285.97	0.00	
	Original Face: 877,500.000	Base	105.453035	70,836.02	107.367450	72,121.99	1,285.97	0.00	
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
	66,960.900	Local	101.475816	67,949.12	99.881240	66,881.38	-1,067.74	0.00	
	Original Face: 10,000,000.000	Base	101.475816	67,949.12	99.881240	66,881.38	-1,067.74	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,226,466.020	Local	98.855254	2,200,978.65	95.472480	2,125,662.33	-75,316.32	0.06	
	Original Face: 3,000,000.000	Base	98.855254	2,200,978.65	95.472480	2,125,662.33	-75,316.32	0.06	

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,707,196.200	Local		95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.10
Original Face:	10,000,000.000	Base		95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.10
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	3,279,574.070	Local		102.119404	3,349,081.51	98.832670	3,241,290.62	-107,790.89	0.09
Original Face:	10,493,495.000	Base		102.119404	3,349,081.51	98.832670	3,241,290.62	-107,790.89	0.09
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,566,937.850	Local		96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.13
Original Face:	5,000,000.000	Base		96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.13
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	3,608,956.900	Local		99.899269	3,605,321.55	99.750080	3,599,937.39	-5,384.16	0.10
Original Face:	5,000,000.000	Base		99.899269	3,605,321.55	99.750080	3,599,937.39	-5,384.16	0.10
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	5,000,000.000	Local		100.699400	5,034,970.00	100.325120	5,016,256.00	-18,714.00	0.14
Original Face:	5,000,000.000	Base		100.699400	5,034,970.00	100.325120	5,016,256.00	-18,714.00	0.14
42786BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local		99.916944	999,169.44	100.243149	1,002,431.49	3,262.05	0.03
		Base		99.916944	999,169.44	100.243149	1,002,431.49	3,262.05	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local		101.452642	15,907,774.33	100.920734	15,824,371.09	-83,403.24	0.45
		Base		101.452642	15,907,774.33	100.920734	15,824,371.09	-83,403.24	0.45
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local		99.963904	9,996,390.42	101.543687	10,154,368.70	157,978.28	0.29
		Base		99.963904	9,996,390.42	101.543687	10,154,368.70	157,978.28	0.29
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local		99.637497	9,963,749.74	99.596585	9,959,658.50	-4,091.24	0.28
		Base		99.637497	9,963,749.74	99.596585	9,959,658.50	-4,091.24	0.28
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.165630	27 Jan 2020		
	30,000,000.000	Local		100.000000	30,000,000.00	100.024301	30,007,290.30	7,290.30	0.84
		Base		100.000000	30,000,000.00	100.024301	30,007,290.30	7,290.30	0.84

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46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	3,224,036.100	Local	99.618738	3,211,744.09	100.715050	3,247,089.57	35,345.48	0.09	
Original Face:	5,000,000.000	Base	99.618738	3,211,744.09	100.715050	3,247,089.57	35,345.48	0.09	
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	0.14	
		Base	100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	0.14	
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.824950	14,973,742.50	-26,257.50	0.42	
		Base	100.000000	15,000,000.00	99.824950	14,973,742.50	-26,257.50	0.42	
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.650923	4,982,546.15	-17,453.85	0.14	
		Base	100.000000	5,000,000.00	99.650923	4,982,546.15	-17,453.85	0.14	
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.513959	9,951,395.90	-48,604.10	0.28	
		Base	100.000000	10,000,000.00	99.513959	9,951,395.90	-48,604.10	0.28	
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	12,640,000.000	Local	99.813086	12,616,374.04	101.166210	12,787,408.94	171,034.90	0.36	
Original Face:	12,640,000.000	Base	99.813086	12,616,374.04	101.166210	12,787,408.94	171,034.90	0.36	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.594907	2,987,847.22	105.332667	3,159,980.01	172,132.79	0.09	
		Base	99.594907	2,987,847.22	105.332667	3,159,980.01	172,132.79	0.09	
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local	100.063867	23,841,216.93	100.042319	23,836,082.92	-5,134.01	0.67	
		Base	100.063867	23,841,216.93	100.042319	23,836,082.92	-5,134.01	0.67	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	2,750,000.000	Local	99.994992	2,749,862.28	100.034810	2,750,957.28	1,095.00	0.08	
Original Face:	2,750,000.000	Base	99.994992	2,749,862.28	100.034810	2,750,957.28	1,095.00	0.08	
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	10,354,000.000	Local	101.218816	10,480,196.21	101.413630	10,500,367.25	20,171.04	0.30	
		Base	101.218816	10,480,196.21	101.413630	10,500,367.25	20,171.04	0.30	

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63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25				2.250000	10 Jan 2020			
		10,000,000.000	Local	99.999926	9,999,992.59	100.003804	10,000,380.40	387.81	0.28
			Base	99.999926	9,999,992.59	100.003804	10,000,380.40	387.81	0.28
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021			
		3,000,000.000	Local	99.962324	2,998,869.72	100.300894	3,009,026.82	10,157.10	0.08
			Base	99.962324	2,998,869.72	100.300894	3,009,026.82	10,157.10	0.08
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021			
		10,000,000.000	Local	99.971358	9,997,135.77	100.246911	10,024,691.10	27,555.33	0.28
			Base	99.971358	9,997,135.77	100.246911	10,024,691.10	27,555.33	0.28
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020			
		4,000,000.000	Local	101.283269	4,051,330.76	101.493751	4,059,750.04	8,419.28	0.11
			Base	101.283269	4,051,330.76	101.493751	4,059,750.04	8,419.28	0.11
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022			
		3,000,000.000	Local	99.995620	2,999,868.61	102.109686	3,063,290.58	63,421.97	0.09
			Base	99.995620	2,999,868.61	102.109686	3,063,290.58	63,421.97	0.09
74005PBA1	PRAXAIR INC SR UNSECURED 02/22 2.45				2.450000	15 Feb 2022			
		3,000,000.000	Local	101.634840	3,049,045.20	101.211665	3,036,349.95	-12,695.25	0.09
			Base	101.634840	3,049,045.20	101.211665	3,036,349.95	-12,695.25	0.09
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				2.277750	21 Sep 2021			
		10,000,000.000	Local	99.888607	9,988,860.68	99.664683	9,966,468.30	-22,392.38	0.28
			Base	99.888607	9,988,860.68	99.664683	9,966,468.30	-22,392.38	0.28
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	101.184000	10,118,400.00	118,400.00	0.28
			Base	100.000000	10,000,000.00	101.184000	10,118,400.00	118,400.00	0.28
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				2.492000	25 Jan 2029			
		943,726.480	Local	100.000000	943,726.48	97.412780	919,310.20	-24,416.28	0.03
		Original Face: 2,838,688.000	Base	100.000000	943,726.48	97.412780	919,310.20	-24,416.28	0.03
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		10,000,000.000	Local	99.959656	9,995,965.60	101.902388	10,190,238.80	194,273.20	0.29
			Base	99.959656	9,995,965.60	101.902388	10,190,238.80	194,273.20	0.29

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89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.768826	4,988,441.30	-11,558.70	0.14	
		Base	100.000000	5,000,000.00	99.768826	4,988,441.30	-11,558.70	0.14	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.191230	10,119,123.00	119,123.00	0.28	
		Base	100.000000	10,000,000.00	101.191230	10,119,123.00	119,123.00	0.28	
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.712234	9,871,223.40	-128,776.60	0.28	
		Base	100.000000	10,000,000.00	98.712234	9,871,223.40	-128,776.60	0.28	
89114R3T1	TORONTO DOMINION BANK SR UNSECURED 11/20 1.9					1.900000	30 Nov 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.952040	9,995,204.00	-4,796.00	0.28	
		Base	100.000000	10,000,000.00	99.952040	9,995,204.00	-4,796.00	0.28	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	8,000,000.000	Local	99.992880	7,999,430.42	99.994207	7,999,536.56	106.14	0.23	
	Original Face: 8,000,000.000	Base	99.992880	7,999,430.42	99.994207	7,999,536.56	106.14	0.23	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.135630	26 Apr 2021		
	5,000,000.000	Local	99.881058	4,994,052.91	99.672587	4,983,629.35	-10,423.56	0.14	
		Base	99.881058	4,994,052.91	99.672587	4,983,629.35	-10,423.56	0.14	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.952175	12,993,782.77	101.784899	13,232,036.87	238,254.10	0.37	
		Base	99.952175	12,993,782.77	101.784899	13,232,036.87	238,254.10	0.37	
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
	2,410,754.240	Local	100.000000	2,410,754.24	100.011440	2,411,030.03	275.79	0.07	
	Original Face: 15,000,000.000	Base	100.000000	2,410,754.24	100.011440	2,411,030.03	275.79	0.07	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.913506	10,291,350.57	102.426696	10,242,669.60	-48,680.97	0.29	
		Base	102.913506	10,291,350.57	102.426696	10,242,669.60	-48,680.97	0.29	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.910363	1,998,207.26	101.392046	2,027,840.92	29,633.66	0.06	
		Base	99.910363	1,998,207.26	101.392046	2,027,840.92	29,633.66	0.06	

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912796RT8	TREASURY BILL 01/20 0.00000				0.010000	02 Jan 2020			
		25,000,000.000	Local	99.992958	24,998,239.58	100.000000	25,000,000.00	1,760.42	0.70
			Base	99.992958	24,998,239.58	100.000000	25,000,000.00	1,760.42	0.70
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		20,000,000.000	Local	99.898963	19,979,792.54	100.640625	20,128,125.00	148,332.46	0.57
			Base	99.898963	19,979,792.54	100.640625	20,128,125.00	148,332.46	0.57
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
		40,000,000.000	Local	99.949543	39,979,817.26	100.804688	40,321,875.20	342,057.94	1.13
			Base	99.949543	39,979,817.26	100.804688	40,321,875.20	342,057.94	1.13
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		5,000,000.000	Local	99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.14
			Base	99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.14
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019			
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				2.153630	15 Jun 2021			
		3,000,000.000	Local	100.000000	3,000,000.00	100.124891	3,003,746.73	3,746.73	0.08
			Base	100.000000	3,000,000.00	100.124891	3,003,746.73	3,746.73	0.08
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		3,000,000.000	Local	99.973742	2,999,212.25	101.849075	3,055,472.25	56,260.00	0.09
			Base	99.973742	2,999,212.25	101.849075	3,055,472.25	56,260.00	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		8,000,000.000	Local	99.983559	7,998,684.74	101.635260	8,130,820.80	132,136.06	0.23
		Original Face: 8,000,000.000	Base	99.983559	7,998,684.74	101.635260	8,130,820.80	132,136.06	0.23
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021			
		2,364,211.070	Local	99.407499	2,350,203.10	100.005660	2,364,344.88	14,141.78	0.07
		Original Face: 10,000,000.000	Base	99.407499	2,350,203.10	100.005660	2,364,344.88	14,141.78	0.07
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		5,000,000.000	Local	99.998863	4,999,943.14	101.693610	5,084,680.50	84,737.36	0.14
		Original Face: 5,000,000.000	Base	99.998863	4,999,943.14	101.693610	5,084,680.50	84,737.36	0.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					1.967750	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.995174	9,999,517.40	-482.60	0.28	
		Base	100.000000	10,000,000.00	99.995174	9,999,517.40	-482.60	0.28	
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local	99.992580	4,999,629.02	100.505973	5,025,298.65	25,669.63	0.14	
		Base	99.992580	4,999,629.02	100.505973	5,025,298.65	25,669.63	0.14	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.894220	2,996,826.59	103.754625	3,112,638.75	115,812.16	0.09	
		Base	99.894220	2,996,826.59	103.754625	3,112,638.75	115,812.16	0.09	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.830630	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.683663	4,027,346.52	27,346.52	0.11	
		Base	100.000000	4,000,000.00	100.683663	4,027,346.52	27,346.52	0.11	
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
	10,000,000.000	Local	99.976066	9,997,606.57	100.014547	10,001,454.70	3,848.13	0.28	
		Base	99.976066	9,997,606.57	100.014547	10,001,454.70	3,848.13	0.28	
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.020000	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.017642	10,001,764.20	1,764.20	0.28	
		Base	100.000000	10,000,000.00	100.017642	10,001,764.20	1,764.20	0.28	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.970991	4,998,549.57	102.920673	5,146,033.65	147,484.08	0.14	
		Base	99.970991	4,998,549.57	102.920673	5,146,033.65	147,484.08	0.14	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.852900	4,992,645.01	105.732596	5,286,629.80	293,984.79	0.15	
		Base	99.852900	4,992,645.01	105.732596	5,286,629.80	293,984.79	0.15	
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.620000	5,031,000.00	31,000.00	0.14	
		Base	100.000000	5,000,000.00	100.620000	5,031,000.00	31,000.00	0.14	
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.153185	9,915,318.50	-84,681.50	0.28	
		Base	100.000000	10,000,000.00	99.153185	9,915,318.50	-84,681.50	0.28	

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		1,127,452,133.430	Local	1,128,970,293.18		1,132,214,043.63	3,243,750.45	31.86
Original Face:	545,273,741.000	Base		1,128,970,293.18		1,132,214,043.63	3,243,750.45	31.86
FIXED INCOME Total								
		1,127,452,133.430	Base	1,128,970,293.18		1,132,214,043.63	3,243,750.45	31.86
Original Face:	545,273,741.000							

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,550,545,889.250	Base	3,550,444,919.48		3,553,748,684.08	3,303,764.60	100.00
Original Face:		545,273,741.000						

Holdings

Currency Summary

As of: December 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	8,143.560	Local	8,143.56	8,143.56	0.00	0.00		0.00
		Base	8,143.56	8,143.56	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,423,085,612.260	Local	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15		60,014.15
		Base	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15
FIXED INCOME								
	1,127,452,133.430	Local	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45		3,243,750.45
Original Face:	545,273,741.000	Base	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45
US DOLLAR Total								
	3,550,545,889.250	Local	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60		3,303,764.60
Original Face:	545,273,741.000	Base	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60
FUND Total								
	3,550,545,889.250	Base	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60
Original Face:	545,273,741.000							

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	8,143.560	8,143.56	8,143.56	0.00	0.00	0.00	0.00
CASH Total	8,143.560	8,143.56	8,143.56	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,423,085,612.260	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15
CASH EQUIVALENT Total	2,423,085,612.260	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,127,452,133.430	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45
FIXED INCOME Total	1,127,452,133.430	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,550,545,889.250	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60

Holdings

Fund Summary

As of: December 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		8,143.560	8,143.56	8,143.56	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,423,085,612.260	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15 144,829.80 GN -84,815.65 LS	0.00 0.00 GN 0.00 LS	60,014.15 144,829.80 GN -84,815.65 LS
FIXED INCOME		1,127,452,133.430	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45 6,131,571.24 GN -2,887,820.79 LS	0.00 0.00 GN 0.00 LS	3,243,750.45 6,131,571.24 GN -2,887,820.79 LS
Original Face:	545,273,741.000							
<hr/>								
FUND Total	0.000	3,550,545,889.250	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60 6,276,401.04 GN -2,972,636.44 LS	0.00 0.00 GN 0.00 LS	3,303,764.60 6,276,401.04 GN -2,972,636.44 LS
Original Face:	545,273,741.000							