

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: July 31, 2020

View Date: August 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							
	25,412,500.020	Local	1.000000	25,412,500.02	1.000000	25,412,500.02	0.00	0.58
		Base	1.000000	25,412,500.02	1.000000	25,412,500.02	0.00	0.58

US DOLLAR Total	25,412,500.020	Local		25,412,500.02		25,412,500.02	0.00	0.58
		Base		25,412,500.02		25,412,500.02	0.00	0.58

CASH Total	25,412,500.020	Base		25,412,500.02		25,412,500.02	0.00	0.58
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PJM4	AMAZON COM INC DISC COML				0.100000	21 Sep 2020		
	10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.23
		Base	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.23

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05				2.050000	10 Jan 2023		
	5,000,000.000	Local	99.972903	4,998,645.15	103.704400	5,185,220.00	186,574.85	0.12
		Base	99.972903	4,998,645.15	103.704400	5,185,220.00	186,574.85	0.12

06367BPD5	BANK OF MONTREAL-				0.140000	31 Aug 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.68
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.68

091995001	BLACKROCK INVT QUALITY				0.000000	03 Aug 2020		
	45,000,718.740	Local	100.000000	45,000,718.74	100.000000	45,000,718.74	0.00	1.02
		Base	100.000000	45,000,718.74	100.000000	45,000,718.74	0.00	1.02

138994009	CANTOR FITZGERALD REPO REPO				0.090000	03 Aug 2020		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	13.58
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	13.58

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138994009	CANTOR FITZGERALD REPO REPO					0.320000	03 Aug 2020		
	70,000,000.000	Local		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.58
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.58
138994009	CANTOR FITZGERALD REPO REPO					0.320000	06 Aug 2020		
	80,000,000.000	Local		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.81
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.81
16677JL38	CHEVRON CORP					0.190000	03 Nov 2020		
	25,000,000.000	Local		99.950389	24,987,597.22	99.959100	24,989,775.00	2,177.78	0.57
		Base		99.950389	24,987,597.22	99.959100	24,989,775.00	2,177.78	0.57
16677JLC8	CHEVRON CORP					0.230000	12 Nov 2020		
	20,000,000.000	Local		99.934194	19,986,838.89	99.954500	19,990,900.00	4,061.11	0.45
		Base		99.934194	19,986,838.89	99.954500	19,990,900.00	4,061.11	0.45
19121AJ10	COCA-COLA COMPANY					0.140000	01 Sep 2020		
	10,000,000.000	Local		99.987944	9,998,794.44	99.987944	9,998,794.44	0.00	0.23
		Base		99.987944	9,998,794.44	99.987944	9,998,794.44	0.00	0.23
19121AJF9	COCA-COLA COMPANY					1.650000	15 Sep 2020		
	15,000,000.000	Local		99.793750	14,969,062.50	99.793750	14,969,062.50	0.00	0.34
		Base		99.793750	14,969,062.50	99.793750	14,969,062.50	0.00	0.34
19121ALJ8	COCA-COLA COMPANY					0.800000	18 Nov 2020		
	27,775,000.000	Local		99.757778	27,707,722.78	99.960400	27,764,001.10	56,278.32	0.63
		Base		99.757778	27,707,722.78	99.960400	27,764,001.10	56,278.32	0.63
22599G006	CREDIT AGRICOLE REPO REPO					0.070000	03 Aug 2020		
	100,000,000.000	Local		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.26
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.26
23102UHH8	CUMMINS INC					0.320000	17 Aug 2020		
	20,000,000.000	Local		99.985778	19,997,155.56	99.985778	19,997,155.56	0.00	0.45
		Base		99.985778	19,997,155.56	99.985778	19,997,155.56	0.00	0.45
23102UJ86	CUMMINS INC					0.210000	08 Sep 2020		
	5,000,000.000	Local		99.977833	4,998,891.67	99.977833	4,998,891.67	0.00	0.11
		Base		99.977833	4,998,891.67	99.977833	4,998,891.67	0.00	0.11

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2546R2HK5	WALT DISNEY CO	20,000,000.000	Local	99.912500	19,982,500.00	99.912500	19,982,500.00	0.00	0.45
			Base	99.912500	19,982,500.00	99.912500	19,982,500.00	0.00	0.45
2546R2NF9	WALT DISNEY CO	10,000,000.000	Local	99.744861	9,974,486.11	99.821200	9,982,120.00	7,633.89	0.23
			Base	99.744861	9,974,486.11	99.821200	9,982,120.00	7,633.89	0.23
2546R2TF3	WALT DISNEY CO	10,000,000.000	Local	99.558333	9,955,833.34	99.588300	9,958,830.00	2,996.66	0.23
			Base	99.558333	9,955,833.34	99.588300	9,958,830.00	2,996.66	0.23
30229APS2	EXXON MOBIL CORP	15,000,000.000	Local	99.878083	14,981,712.50	99.870000	14,980,500.00	-1,212.50	0.34
			Base	99.878083	14,981,712.50	99.870000	14,980,500.00	-1,212.50	0.34
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.841667	24,960,416.67	99.841667	24,960,416.67	0.00	0.56
			Base	99.841667	24,960,416.67	99.841667	24,960,416.67	0.00	0.56
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.09
			Base	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.09
46513JQC8	ISRAEL ST 03/23 2.02	1,200,000.000	Local	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
			Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
46513JQG9	ISRAEL ST 05/23 1.79	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
47816FJ10	JOHNSON & JOHNSON	30,000,000.000	Local	99.991389	29,997,416.67	99.991389	29,997,416.67	0.00	0.68
			Base	99.991389	29,997,416.67	99.991389	29,997,416.67	0.00	0.68
47816FKM2	JOHNSON & JOHNSON	15,000,000.000	Local	99.968500	14,995,275.00	99.968500	14,995,275.00	0.00	0.34
			Base	99.968500	14,995,275.00	99.968500	14,995,275.00	0.00	0.34

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47816FM16	JOHNSON & JOHNSON	25,000,000.000	Local	99.942389	24,985,597.22	99.948300	24,987,075.00	1,477.78	0.57
			Base	99.942389	24,985,597.22	99.948300	24,987,075.00	1,477.78	0.57
47816FN56	JOHNSON & JOHNSON	20,000,000.000	Local	99.925861	19,985,172.22	99.924600	19,984,920.00	-252.22	0.45
			Base	99.925861	19,985,172.22	99.924600	19,984,920.00	-252.22	0.45
64105GJ47	NESTLE CAP CORP	20,000,000.000	Local	99.992444	19,998,488.89	99.992444	19,998,488.89	0.00	0.45
			Base	99.992444	19,998,488.89	99.992444	19,998,488.89	0.00	0.45
64105GJR1	NESTLE CAP CORP	20,000,000.000	Local	99.916417	19,983,283.34	99.974700	19,994,940.00	11,656.66	0.45
			Base	99.916417	19,983,283.34	99.974700	19,994,940.00	11,656.66	0.45
64106GJ87	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.984167	24,996,041.67	99.984167	24,996,041.67	0.00	0.57
			Base	99.984167	24,996,041.67	99.984167	24,996,041.67	0.00	0.57
71344TPS5	PEPSICO INC	25,000,000.000	Local	99.895500	24,973,875.00	99.843000	24,960,750.00	-13,125.00	0.56
			Base	99.895500	24,973,875.00	99.843000	24,960,750.00	-13,125.00	0.56
71344TQ13	PEPSICO INC	25,000,000.000	Local	99.882222	24,970,555.55	99.836600	24,959,150.00	-11,405.55	0.56
			Base	99.882222	24,970,555.55	99.836600	24,959,150.00	-11,405.55	0.56
74271TH71	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	0.57
			Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	0.57
77119LHX0	ROCHE HOLDING INC	20,000,000.000	Local	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	0.45
			Base	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	0.45
77119LK73	ROCHE HOLDING INC	25,000,000.000	Local	99.975806	24,993,951.39	99.975806	24,993,951.39	0.00	0.57
			Base	99.975806	24,993,951.39	99.975806	24,993,951.39	0.00	0.57

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8225X2U77	SHELL INTNL FNC B.V	15,000,000.000	Local	99.622222	14,943,333.33	99.523000	14,928,450.00	-14,883.33	0.34
			Base	99.622222	14,943,333.33	99.523000	14,928,450.00	-14,883.33	0.34
8225X2U85	SHELL INTNL FNC B.V	6,000,000.000	Local	99.621111	5,977,266.67	99.520600	5,971,236.00	-6,030.67	0.14
			Base	99.621111	5,977,266.67	99.520600	5,971,236.00	-6,030.67	0.14
8225X2UC6	SHELL INTNL FNC B.V	25,000,000.000	Local	99.616667	24,904,166.67	99.513100	24,878,275.00	-25,891.67	0.56
			Base	99.616667	24,904,166.67	99.513100	24,878,275.00	-25,891.67	0.56
89233GK88	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.962222	19,992,444.44	99.962222	19,992,444.44	0.00	0.45
			Base	99.962222	19,992,444.44	99.962222	19,992,444.44	0.00	0.45
90477DJ98	UNILEVER CAPITAL CRP	6,100,000.000	Local	99.988083	6,099,273.09	99.988083	6,099,273.09	0.00	0.14
			Base	99.988083	6,099,273.09	99.988083	6,099,273.09	0.00	0.14
9113A2LW4	UNITED PARCEL SERVIC	15,000,000.000	Local	99.949583	14,992,437.50	99.964600	14,994,690.00	2,252.50	0.34
			Base	99.949583	14,992,437.50	99.964600	14,994,690.00	2,252.50	0.34
9113A2NS1	UNITED PARCEL SERVIC	15,000,000.000	Local	99.911000	14,986,650.00	99.952500	14,992,875.00	6,225.00	0.34
			Base	99.911000	14,986,650.00	99.952500	14,992,875.00	6,225.00	0.34
912796TD1	TREASURY BILL 08/20 0.00000	40,000,000.000	Local	99.996500	39,998,600.00	99.996500	39,998,600.00	0.00	0.91
			Base	99.996500	39,998,600.00	99.996500	39,998,600.00	0.00	0.91
912796TY5	TREASURY BILL 12/20 0.00000	25,000,000.000	Local	99.933500	24,983,375.00	99.955500	24,988,875.00	5,500.00	0.57
			Base	99.933500	24,983,375.00	99.955500	24,988,875.00	5,500.00	0.57
912796XE4	TREASURY BILL 02/21 0.00000	40,000,000.000	Local	99.912756	39,965,102.23	99.935900	39,974,360.00	9,257.77	0.90
			Base	99.912756	39,965,102.23	99.935900	39,974,360.00	9,257.77	0.90

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91514BHN6	BOARD OF RGTS UNVST TX				0.250000	22 Sep 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	03 Aug 2020		
		11,535,142.520	Local 100.000000	11,535,142.52	100.000000	11,535,142.52	0.00	0.26
			Base 100.000000	11,535,142.52	100.000000	11,535,142.52	0.00	0.26
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	03 Aug 2020		
		400,000,000.000	Local 100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	9.05
			Base 100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	9.05
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 Aug 2020		
		100,039,762.660	Local 100.000000	100,039,762.66	100.000000	100,039,762.66	0.00	2.26
			Base 100.000000	100,039,762.66	100.000000	100,039,762.66	0.00	2.26
95001KFY5	WELLS FARGO BANK NA				0.318130	14 Oct 2020		
		25,000,000.000	Local 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
			Base 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
966VMM002	JP MORGAN MONEY MARKET				0.000000	03 Aug 2020		
		100,034,476.440	Local 100.000000	100,034,476.44	100.000000	100,034,476.44	0.00	2.26
			Base 100.000000	100,034,476.44	100.000000	100,034,476.44	0.00	2.26
979QHR003	SOUTH STREET REPO				0.070000	03 Aug 2020		
		120,000,000.000	Local 100.000000	120,000,000.00	100.000000	120,000,000.00	0.00	2.72
			Base 100.000000	120,000,000.00	100.000000	120,000,000.00	0.00	2.72
979QHR003	SOUTH STREET REPO				0.130000	03 Aug 2020		
		643,279,874.070	Local 100.000000	643,279,874.07	100.000000	643,279,874.07	0.00	14.56
			Base 100.000000	643,279,874.07	100.000000	643,279,874.07	0.00	14.56
US DOLLAR Total		3,044,764,974.430	Local	3,044,107,645.47		3,044,330,936.85	223,291.38	68.89
			Base	3,044,107,645.47		3,044,330,936.85	223,291.38	68.89
CASH EQUIVALENT Total		3,044,764,974.430	Base	3,044,107,645.47		3,044,330,936.85	223,291.38	68.89

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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	99.990226	6,999,315.84	102.102282	7,147,159.74	147,843.90	0.16
		Base	99.990226	6,999,315.84	102.102282	7,147,159.74	147,843.90	0.16
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.155441	4,957,772.05	105.090614	5,254,530.70	296,758.65	0.12
		Base	99.155441	4,957,772.05	105.090614	5,254,530.70	296,758.65	0.12
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.990738	4,999,536.89	103.874561	5,193,728.05	194,191.16	0.12
		Base	99.990738	4,999,536.89	103.874561	5,193,728.05	194,191.16	0.12
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.519560	2,010,391.20	10,391.20	0.05
		Base	100.000000	2,000,000.00	100.519560	2,010,391.20	10,391.20	0.05
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.928066	7,994,245.25	104.105927	8,328,474.16	334,228.91	0.19
		Base	99.928066	7,994,245.25	104.105927	8,328,474.16	334,228.91	0.19
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.742858	9,974,285.82	107.142486	10,714,248.60	739,962.78	0.24
		Base	99.742858	9,974,285.82	107.142486	10,714,248.60	739,962.78	0.24
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995470	4,499,796.14	103.949330	4,677,719.85	177,923.71	0.11
Original Face:	4,500,000.000	Base	99.995470	4,499,796.14	103.949330	4,677,719.85	177,923.71	0.11
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.987482	2,999,624.46	104.140150	3,124,204.50	124,580.04	0.07
Original Face:	3,000,000.000	Base	99.987482	2,999,624.46	104.140150	3,124,204.50	124,580.04	0.07
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
	1,410,000.000	Local	117.588876	1,658,003.15	118.000189	1,663,802.66	5,799.51	0.04
		Base	117.588876	1,658,003.15	118.000189	1,663,802.66	5,799.51	0.04

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
		5,000,000.000	Local 99.986961	4,999,348.06	101.109990	5,055,499.50	56,151.44	0.11
			Base 99.986961	4,999,348.06	101.109990	5,055,499.50	56,151.44	0.11
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
		10,000,000.000	Local 99.764198	9,976,419.77	101.162119	10,116,211.90	139,792.13	0.23
			Base 99.764198	9,976,419.77	101.162119	10,116,211.90	139,792.13	0.23
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
		10,000,000.000	Local 100.673636	10,067,363.64	103.685820	10,368,582.00	301,218.36	0.23
			Base 100.673636	10,067,363.64	103.685820	10,368,582.00	301,218.36	0.23
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
		15,500,000.000	Local 99.748369	15,460,997.18	101.134363	15,675,826.27	214,829.09	0.35
			Base 99.748369	15,460,997.18	101.134363	15,675,826.27	214,829.09	0.35
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023		
		10,000,000.000	Local 99.945005	9,994,500.48	104.478748	10,447,874.80	453,374.32	0.24
			Base 99.945005	9,994,500.48	104.478748	10,447,874.80	453,374.32	0.24
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	99.644828	9,964,482.80	-35,517.20	0.23
			Base 100.000000	10,000,000.00	99.644828	9,964,482.80	-35,517.20	0.23
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR				2.250000	23 Jan 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.701696	9,970,169.60	-29,830.40	0.23
			Base 100.000000	10,000,000.00	99.701696	9,970,169.60	-29,830.40	0.23
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	100.909189	10,090,918.90	90,918.90	0.23
			Base 100.000000	10,000,000.00	100.909189	10,090,918.90	90,918.90	0.23
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	100.036700	10,003,670.00	3,670.00	0.23
			Base 100.000000	10,000,000.00	100.036700	10,003,670.00	3,670.00	0.23

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06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.690882	9,969,088.20	-30,911.80	0.23
			Base 100.000000	10,000,000.00	99.690882	9,969,088.20	-30,911.80	0.23
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
		7,000,000.000	Local 99.940241	6,995,816.88	108.270165	7,578,911.55	583,094.67	0.17
			Base 99.940241	6,995,816.88	108.270165	7,578,911.55	583,094.67	0.17
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
		7,000,000.000	Local 99.852011	6,989,640.80	106.261579	7,438,310.53	448,669.73	0.17
			Base 99.852011	6,989,640.80	106.261579	7,438,310.53	448,669.73	0.17
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85				1.850000	27 Jan 2023		
		5,000,000.000	Local 99.942168	4,997,108.41	103.501210	5,175,060.50	177,952.09	0.12
			Base 99.942168	4,997,108.41	103.501210	5,175,060.50	177,952.09	0.12
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45				2.450000	19 Sep 2022		
		17,000,000.000	Local 101.363974	17,231,875.58	104.509810	17,766,667.70	534,792.12	0.40
			Base 101.363974	17,231,875.58	104.509810	17,766,667.70	534,792.12	0.40
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		15,000,000.000	Local 99.977004	14,996,550.66	103.475530	15,521,329.50	524,778.84	0.35
			Base 99.977004	14,996,550.66	103.475530	15,521,329.50	524,778.84	0.35
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		2,000,000.000	Local 99.852623	1,997,052.45	106.403762	2,128,075.24	131,022.79	0.05
			Base 99.852623	1,997,052.45	106.403762	2,128,075.24	131,022.79	0.05
09661RAA9	BMW VEHICLE OWNER TRUST BMWOT 2020 A A1				0.204120	26 Jul 2021		
		9,500,000.000	Local 100.000000	9,500,000.00	99.998810	9,499,886.95	-113.05	0.21
Original Face:		9,500,000.000	Base 100.000000	9,500,000.00	99.998810	9,499,886.95	-113.05	0.21
097023CG8	BOEING CO SR UNSECURED 05/22 2.7				2.700000	01 May 2022		
		5,000,000.000	Local 99.896871	4,994,843.56	101.577407	5,078,870.35	84,026.79	0.11
			Base 99.896871	4,994,843.56	101.577407	5,078,870.35	84,026.79	0.11
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
		5,000,000.000	Local 99.839729	4,991,986.45	104.092605	5,204,630.25	212,643.80	0.12
			Base 99.839729	4,991,986.45	104.092605	5,204,630.25	212,643.80	0.12

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126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.585936	1,991,718.71	107.531734	2,150,634.68	158,915.97	0.05
			Base	99.585936	1,991,718.71	107.531734	2,150,634.68	158,915.97	0.05
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026			
		10,000,000.000	Local	102.206258	10,220,625.84	105.523070	10,552,307.00	331,681.16	0.24
		Original Face: 10,000,000.000	Base	102.206258	10,220,625.84	105.523070	10,552,307.00	331,681.16	0.24
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.070136	10,007,013.60	7,013.60	0.23
			Base	100.000000	10,000,000.00	100.070136	10,007,013.60	7,013.60	0.23
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020			
		13,226,000.000	Local	99.873600	13,209,282.33	100.326371	13,269,165.83	59,883.50	0.30
			Base	99.873600	13,209,282.33	100.326371	13,269,165.83	59,883.50	0.30
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021			
		15,000,000.000	Local	99.980732	14,997,109.76	102.090322	15,313,548.30	316,438.54	0.35
			Base	99.980732	14,997,109.76	102.090322	15,313,548.30	316,438.54	0.35
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.268780	10,026,878.00	26,878.00	0.23
			Base	100.000000	10,000,000.00	100.268780	10,026,878.00	26,878.00	0.23
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022			
		918,964.670	Local	99.999560	918,960.63	100.281810	921,554.40	2,593.77	0.02
		Original Face: 6,500,000.000	Base	99.999560	918,960.63	100.281810	921,554.40	2,593.77	0.02
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021			
		619,444.100	Local	100.000000	619,444.10	100.061290	619,823.76	379.66	0.01
		Original Face: 5,000,000.000	Base	100.000000	619,444.10	100.061290	619,823.76	379.66	0.01
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR				0.496500	06 Jan 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.066300	10,006,630.00	6,630.00	0.23
			Base	100.000000	10,000,000.00	100.066300	10,006,630.00	6,630.00	0.23
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				0.374750	17 Apr 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.107620	10,010,762.00	10,762.00	0.23
		Original Face: 10,000,000.000	Base	100.000000	10,000,000.00	100.107620	10,010,762.00	10,762.00	0.23

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17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				0.892380	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	102.666944	10,266,694.40	266,694.40	0.23
		Base	100.000000	10,000,000.00	102.666944	10,266,694.40	266,694.40	0.23
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	103.207377	10,320,737.70	320,737.70	0.23
		Base	100.000000	10,000,000.00	103.207377	10,320,737.70	320,737.70	0.23
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.026851	5,001,342.55	1,342.55	0.11
		Base	100.000000	5,000,000.00	100.026851	5,001,342.55	1,342.55	0.11
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.830958	9,983,095.80	-16,904.20	0.23
		Base	100.000000	10,000,000.00	99.830958	9,983,095.80	-16,904.20	0.23
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR				2.000000	25 Nov 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.161535	15,024,230.25	24,230.25	0.34
		Base	100.000000	15,000,000.00	100.161535	15,024,230.25	24,230.25	0.34
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.559270	14,933,890.50	-66,109.50	0.34
		Base	100.000000	15,000,000.00	99.559270	14,933,890.50	-66,109.50	0.34
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
	2,000,000.000	Local	100.065241	2,001,304.81	100.814110	2,016,282.20	14,977.39	0.05
		Base	100.065241	2,001,304.81	100.814110	2,016,282.20	14,977.39	0.05
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	5,000,000.000	Local	99.851693	4,992,584.65	105.249641	5,262,482.05	269,897.40	0.12
		Base	99.851693	4,992,584.65	105.249641	5,262,482.05	269,897.40	0.12
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
	18,000,000.000	Local	99.982805	17,996,904.98	102.691170	18,484,410.60	487,505.62	0.42
Original Face:	18,000,000.000	Base	99.982805	17,996,904.98	102.691170	18,484,410.60	487,505.62	0.42
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
	4,000,000.000	Local	99.998463	3,999,938.50	103.982890	4,159,315.60	159,377.10	0.09
Original Face:	4,000,000.000	Base	99.998463	3,999,938.50	103.982890	4,159,315.60	159,377.10	0.09

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278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
	4,000,000.000	Local	103.293470	4,131,738.78	105.354454	4,214,178.16	82,439.38	0.10	
		Base	103.293470	4,131,738.78	105.354454	4,214,178.16	82,439.38	0.10	
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	17,838,000.000	Local	103.828641	18,520,953.06	103.737926	18,504,771.24	-16,181.82	0.42	
		Base	103.828641	18,520,953.06	103.737926	18,504,771.24	-16,181.82	0.42	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	5,250,000.000	Local	100.324735	5,267,048.57	100.947365	5,299,736.66	32,688.09	0.12	
		Base	100.324735	5,267,048.57	100.947365	5,299,736.66	32,688.09	0.12	
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					0.140000	25 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	99.995922	2,999,877.66	-122.34	0.07	
		Base	100.000000	3,000,000.00	99.995922	2,999,877.66	-122.34	0.07	
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75					1.750000	12 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109277	5,005,463.85	5,463.85	0.11	
		Base	100.000000	5,000,000.00	100.109277	5,005,463.85	5,463.85	0.11	
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.200000	09 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	99.981740	24,995,435.00	-4,565.00	0.57	
		Base	100.000000	25,000,000.00	99.981740	24,995,435.00	-4,565.00	0.57	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.515630	22 Jan 2021		
	20,000,000.000	Local	99.998095	19,999,619.05	100.106535	20,021,307.00	21,687.95	0.45	
		Base	99.998095	19,999,619.05	100.106535	20,021,307.00	21,687.95	0.45	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.249880	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.623770	9,962,377.00	-37,623.00	0.23	
		Base	100.000000	10,000,000.00	99.623770	9,962,377.00	-37,623.00	0.23	
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
	10,000,000.000	Local	99.968219	9,996,821.92	100.472797	10,047,279.70	50,457.78	0.23	
		Base	99.968219	9,996,821.92	100.472797	10,047,279.70	50,457.78	0.23	
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
	5,000,000.000	Local	99.922857	4,996,142.86	100.002147	5,000,107.35	3,964.49	0.11	
		Base	99.922857	4,996,142.86	100.002147	5,000,107.35	3,964.49	0.11	

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3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.203329	20,040,665.80	40,665.80	0.45
			Base	100.000000	20,000,000.00	100.203329	20,040,665.80	40,665.80	0.45
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05				1.050000	12 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.295804	5,014,790.20	14,790.20	0.11
			Base	100.000000	5,000,000.00	100.295804	5,014,790.20	14,790.20	0.11
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.252999	10,025,299.90	25,299.90	0.23
			Base	100.000000	10,000,000.00	100.252999	10,025,299.90	25,299.90	0.23
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8				0.800000	22 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.105507	10,010,550.70	10,550.70	0.23
			Base	100.000000	10,000,000.00	100.105507	10,010,550.70	10,550.70	0.23
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.297855	5,064,892.75	64,892.75	0.11
			Base	100.000000	5,000,000.00	101.297855	5,064,892.75	64,892.75	0.11
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.083779	10,008,377.90	8,377.90	0.23
			Base	100.000000	10,000,000.00	100.083779	10,008,377.90	8,377.90	0.23
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.039999	10,003,999.90	3,999.90	0.23
			Base	100.000000	10,000,000.00	100.039999	10,003,999.90	3,999.90	0.23
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.052298	10,005,229.80	5,229.80	0.23
			Base	100.000000	10,000,000.00	100.052298	10,005,229.80	5,229.80	0.23
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.447695	15,311,242.09	102.871110	15,680,643.30	369,401.21	0.35
			Base	100.447695	15,311,242.09	102.871110	15,680,643.30	369,401.21	0.35
3135G0V67	FANNIE MAE NOTES 10/20 VAR				0.175000	30 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	99.993852	9,999,385.20	-614.80	0.23
			Base	100.000000	10,000,000.00	99.993852	9,999,385.20	-614.80	0.23

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3135G0Y49	FANNIE MAE NOTES 02/23 1.7	10,000,000.000	Local	100.000000	10,000,000.00	1.700000	21 Feb 2023	
			Base	100.000000	10,000,000.00	100.082384	10,008,238.40	8,238.40
3136A0GS0	FANNIE MAE FNR 2011 75 HP	131,812.690	Local	102.760167	135,450.94	2.500000	25 Jul 2040	
		Original Face: 2,838,688.000	Base	102.760167	135,450.94	101.808440	134,196.44	-1,254.50
3136A6JR6	FANNIE MAE FNR 2012 58 PA	1,113,057.740	Local	101.472513	1,129,447.66	2.000000	25 Apr 2042	
		Original Face: 5,677,376.000	Base	101.472513	1,129,447.66	103.680480	1,154,023.61	24,575.95
3136A76N7	FANNIE MAE FNR 2012 101 B	1,280,265.290	Local	101.522516	1,299,757.54	2.000000	25 May 2039	
		Original Face: 11,275,256.000	Base	101.522516	1,299,757.54	100.493730	1,286,586.34	-13,171.20
3136AAEK7	FANNIE MAE FNR 2012 129 TD	1,067,885.190	Local	101.391420	1,082,743.96	2.000000	25 May 2040	
		Original Face: 5,677,376.000	Base	101.391420	1,082,743.96	103.834030	1,108,828.23	26,084.27
3136ABRK1	FANNIE MAE FNR 2013 9 PH	2,229,221.500	Local	100.789559	2,246,822.52	1.750000	25 Jul 2041	
		Original Face: 6,713,909.000	Base	100.789559	2,246,822.52	101.730330	2,267,794.39	20,971.87
3136ABUD3	FANNIE MAE FNR 2013 7 AC	1,436,370.790	Local	99.757285	1,432,884.50	1.250000	25 Feb 2028	
		Original Face: 5,677,376.000	Base	99.757285	1,432,884.50	101.177360	1,453,282.05	20,397.55
3136ABUY7	FANNIE MAE FNR 2013 7 GB	2,218,897.120	Local	101.498058	2,252,137.48	2.000000	25 Mar 2042	
		Original Face: 6,995,663.000	Base	101.498058	2,252,137.48	102.389700	2,271,922.10	19,784.62
3136ABUZ4	FANNIE MAE FNR 2013 7 AD	1,436,370.790	Local	100.234885	1,439,744.61	1.500000	25 Feb 2028	
		Original Face: 5,677,376.000	Base	100.234885	1,439,744.61	101.949230	1,464,368.96	24,624.35
3136ABW74	FANNIE MAE FNR 2013 6 AB	2,575,584.660	Local	100.679252	2,593,079.37	2.000000	25 Dec 2042	
		Original Face: 11,354,753.000	Base	100.679252	2,593,079.37	103.240360	2,659,042.88	65,963.51

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3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	692,439.290	Local	100.393682	695,165.30	100.299510	694,513.21	-652.09	0.02
Original Face:	5,677,376.000	Base	100.393682	695,165.30	100.299510	694,513.21	-652.09	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	670,394.200	Local	98.617087	661,123.23	101.742860	682,078.23	20,955.00	0.02
Original Face:	2,000,000.000	Base	98.617087	661,123.23	101.742860	682,078.23	20,955.00	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,955,516.240	Local	101.578474	1,986,383.56	103.834030	2,030,491.32	44,107.76	0.05
Original Face:	8,516,065.000	Base	101.578474	1,986,383.56	103.834030	2,030,491.32	44,107.76	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	1,266,769.520	Local	99.885401	1,265,317.82	100.940410	1,278,682.35	13,364.53	0.03
Original Face:	5,677,376.000	Base	99.885401	1,265,317.82	100.940410	1,278,682.35	13,364.53	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	2,177,769.280	Local	98.499222	2,145,085.80	102.125480	2,224,057.33	78,971.53	0.05
Original Face:	6,060,416.000	Base	98.499222	2,145,085.80	102.125480	2,224,057.33	78,971.53	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.065334	10,006,533.40	6,533.40	0.23
		Base	100.000000	10,000,000.00	100.065334	10,006,533.40	6,533.40	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	316,616.220	Local	98.279858	311,169.97	102.868030	325,696.87	14,526.90	0.01
Original Face:	2,838,688.000	Base	98.279858	311,169.97	102.868030	325,696.87	14,526.90	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020		
	1,961.530	Local	100.161609	1,964.70	100.110210	1,963.69	-1.01	0.00
Original Face:	648,587.000	Base	100.161609	1,964.70	100.110210	1,963.69	-1.01	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	562,447.860	Local	100.129760	563,177.69	101.259690	569,532.96	6,355.27	0.01
Original Face:	5,946,910.000	Base	100.129760	563,177.69	101.259690	569,532.96	6,355.27	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	97,642.850	Local	103.162925	100,731.22	105.062640	102,586.16	1,854.94	0.00
Original Face:	500,000.000	Base	103.162925	100,731.22	105.062640	102,586.16	1,854.94	0.00

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	700,093.650	Local	101.354552	709,576.78	102.028110	714,292.32	4,715.54	0.02	
Original Face:	11,354,753.000	Base	101.354552	709,576.78	102.028110	714,292.32	4,715.54	0.02	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	385,569.880	Local	99.412483	383,304.59	102.224430	394,146.61	10,842.02	0.01	
Original Face:	2,838,688.000	Base	99.412483	383,304.59	102.224430	394,146.61	10,842.02	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	533,801.260	Local	99.977904	533,683.31	102.850520	549,017.37	15,334.06	0.01	
Original Face:	2,838,688.000	Base	99.977904	533,683.31	102.850520	549,017.37	15,334.06	0.01	
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	358,542.270	Local	99.955913	358,384.20	102.908900	368,971.91	10,587.71	0.01	
Original Face:	3,247,459.000	Base	99.955913	358,384.20	102.908900	368,971.91	10,587.71	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,221,650.330	Local	100.193779	1,224,017.63	105.904920	1,293,787.80	69,770.17	0.03	
Original Face:	5,677,376.000	Base	100.193779	1,224,017.63	105.904920	1,293,787.80	69,770.17	0.03	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,803,320.450	Local	100.359065	1,809,795.54	102.332220	1,845,377.85	35,582.31	0.04	
Original Face:	8,516,065.000	Base	100.359065	1,809,795.54	102.332220	1,845,377.85	35,582.31	0.04	
3137AXM33	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,804,598.740	Local	100.063373	1,805,742.37	101.228420	1,826,766.79	21,024.42	0.04	
Original Face:	7,380,589.000	Base	100.063373	1,805,742.37	101.228420	1,826,766.79	21,024.42	0.04	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,229,275.450	Local	101.253071	2,257,209.85	103.144220	2,299,368.77	42,158.92	0.05	
Original Face:	5,677,376.000	Base	101.253071	2,257,209.85	103.144220	2,299,368.77	42,158.92	0.05	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,434,806.110	Local	100.023598	1,435,144.70	100.821450	1,446,592.32	11,447.62	0.03	
Original Face:	5,677,376.000	Base	100.023598	1,435,144.70	100.821450	1,446,592.32	11,447.62	0.03	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	3,587,015.520	Local	100.731644	3,613,259.72	101.645940	3,646,055.64	32,795.92	0.08	
Original Face:	14,193,441.000	Base	100.731644	3,613,259.72	101.645940	3,646,055.64	32,795.92	0.08	

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	2,786,057.790	Local	100.466132	2,799,044.51	101.998270	2,841,730.75	42,686.24	0.06	
Original Face:	14,193,441.000	Base	100.466132	2,799,044.51	101.998270	2,841,730.75	42,686.24	0.06	
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	842,086.670	Local	99.895355	841,205.47	103.314650	869,998.90	28,793.43	0.02	
Original Face:	3,250,000.000	Base	99.895355	841,205.47	103.314650	869,998.90	28,793.43	0.02	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,473,701.350	Local	100.514773	1,481,287.57	101.077490	1,489,580.33	8,292.76	0.03	
Original Face:	5,677,376.000	Base	100.514773	1,481,287.57	101.077490	1,489,580.33	8,292.76	0.03	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	2,426,007.630	Local	99.905803	2,423,722.40	102.094390	2,476,817.69	53,095.29	0.06	
Original Face:	8,516,065.000	Base	99.905803	2,423,722.40	102.094390	2,476,817.69	53,095.29	0.06	
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	600,384.530	Local	97.927455	587,941.29	102.251920	613,904.71	25,963.42	0.01	
Original Face:	2,500,000.000	Base	97.927455	587,941.29	102.251920	613,904.71	25,963.42	0.01	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,117,038.700	Local	102.643283	3,199,430.86	105.292480	3,282,007.35	82,576.49	0.07	
Original Face:	10,000,000.000	Base	102.643283	3,199,430.86	105.292480	3,282,007.35	82,576.49	0.07	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	2,023,267.500	Local	101.737036	2,058,412.39	101.392020	2,051,431.79	-6,980.60	0.05	
Original Face:	5,000,000.000	Base	101.737036	2,058,412.39	101.392020	2,051,431.79	-6,980.60	0.05	
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
	2,724,297.500	Local	102.429162	2,790,475.09	100.927340	2,749,561.00	-40,914.09	0.06	
Original Face:	10,000,000.000	Base	102.429162	2,790,475.09	100.927340	2,749,561.00	-40,914.09	0.06	
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
	373,521.450	Local	101.039573	377,404.48	100.153340	374,094.21	-3,310.27	0.01	
Original Face:	5,000,000.000	Base	101.039573	377,404.48	100.153340	374,094.21	-3,310.27	0.01	
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	822,884.650	Local	101.761303	837,378.14	100.537430	827,307.08	-10,071.06	0.02	
Original Face:	5,000,000.000	Base	101.761303	837,378.14	100.537430	827,307.08	-10,071.06	0.02	

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31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	577,346.670	Local	101.150399	583,988.46	108.785650	628,070.33	44,081.87	0.01
Original Face:	44,567,405.000	Base	101.150399	583,988.46	108.785650	628,070.33	44,081.87	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	22,721.020	Local	107.084145	24,330.61	110.503420	25,107.50	776.89	0.00
Original Face:	1,000,000.000	Base	107.084145	24,330.61	110.503420	25,107.50	776.89	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	765,693.560	Local	105.769585	809,870.90	118.599660	908,109.96	98,239.06	0.02
Original Face:	24,898,134.000	Base	105.769585	809,870.90	118.599660	908,109.96	98,239.06	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	396,555.970	Local	99.236531	393,528.39	102.557040	406,696.06	13,167.67	0.01
Original Face:	5,677,376.000	Base	99.236531	393,528.39	102.557040	406,696.06	13,167.67	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	334,698.900	Local	104.958158	351,293.80	109.067190	365,046.69	13,752.89	0.01
Original Face:	8,516,065.000	Base	104.958158	351,293.80	109.067190	365,046.69	13,752.89	0.01
31422BTG5	FARMER MAC NOTES 01/24 1.82				1.820000	29 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	101.168536	5,058,426.80	58,426.80	0.11
		Base	100.000000	5,000,000.00	101.168536	5,058,426.80	58,426.80	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				0.684500	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.293238	2,005,864.76	5,864.76	0.05
		Base	100.000000	2,000,000.00	100.293238	2,005,864.76	5,864.76	0.05
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.636130	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	95.000000	19,000,000.00	-1,000,000.00	0.43
		Base	100.000000	20,000,000.00	95.000000	19,000,000.00	-1,000,000.00	0.43
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
	450.780	Local	100.519100	453.12	101.538425	457.71	4.59	0.00
Original Face:	1,675,000.000	Base	100.519100	453.12	101.538425	457.71	4.59	0.00
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023		
	1,250,000.000	Local	104.213608	1,302,670.10	104.296172	1,303,702.15	1,032.05	0.03
		Base	104.213608	1,302,670.10	104.296172	1,303,702.15	1,032.05	0.03

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369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.827630	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.278779	5,013,938.95	13,938.95	0.11	
		Base	100.000000	5,000,000.00	100.278779	5,013,938.95	13,938.95	0.11	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.810880	16 Apr 2021		
	6,375,000.000	Local	100.157994	6,385,072.11	100.285701	6,393,213.44	8,141.33	0.14	
		Base	100.157994	6,385,072.11	100.285701	6,393,213.44	8,141.33	0.14	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	57,644.160	Local	105.293008	60,695.27	111.694050	64,385.10	3,689.83	0.00	
Original Face:	877,500.000	Base	105.293008	60,695.27	111.694050	64,385.10	3,689.83	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	1,957,769.270	Local	98.881565	1,935,872.90	102.136250	1,999,592.12	63,719.22	0.05	
Original Face:	3,000,000.000	Base	98.881565	1,935,872.90	102.136250	1,999,592.12	63,719.22	0.05	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,352,304.050	Local	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.08	
Original Face:	10,000,000.000	Base	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.08	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,850,759.680	Local	102.061118	2,909,517.19	103.598660	2,953,348.83	43,831.64	0.07	
Original Face:	10,493,495.000	Base	102.061118	2,909,517.19	103.598660	2,953,348.83	43,831.64	0.07	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,261,926.570	Local	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.10	
Original Face:	5,000,000.000	Base	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.10	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	2,323,597.000	Local	99.901460	2,321,307.33	103.031630	2,394,039.86	72,732.53	0.05	
Original Face:	5,000,000.000	Base	99.901460	2,321,307.33	103.031630	2,394,039.86	72,732.53	0.05	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	2,669,026.500	Local	100.685480	2,687,322.14	101.046910	2,696,968.81	9,646.67	0.06	
Original Face:	5,000,000.000	Base	100.685480	2,687,322.14	101.046910	2,696,968.81	9,646.67	0.06	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.927059	999,270.59	106.520596	1,065,205.96	65,935.37	0.02	
		Base	99.927059	999,270.59	106.520596	1,065,205.96	65,935.37	0.02	

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427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local		99.821287	1,996,425.74	101.309396	2,026,187.92	29,762.18	0.05
		Base		99.821287	1,996,425.74	101.309396	2,026,187.92	29,762.18	0.05
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local		101.115958	15,854,982.24	103.609946	16,246,039.53	391,057.29	0.37
		Base		101.115958	15,854,982.24	103.609946	16,246,039.53	391,057.29	0.37
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local		99.990415	2,999,712.44	103.476126	3,104,283.78	104,571.34	0.07
		Base		99.990415	2,999,712.44	103.476126	3,104,283.78	104,571.34	0.07
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local		99.986923	9,998,692.34	101.048445	10,104,844.50	106,152.16	0.23
		Base		99.986923	9,998,692.34	101.048445	10,104,844.50	106,152.16	0.23
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local		99.985304	9,998,530.39	100.015802	10,001,580.20	3,049.81	0.23
		Base		99.985304	9,998,530.39	100.015802	10,001,580.20	3,049.81	0.23
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.631058	10,063,105.80	63,105.80	0.23
		Base		100.000000	10,000,000.00	100.631058	10,063,105.80	63,105.80	0.23
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
	4,000,000.000	Local		103.273855	4,130,954.20	103.224764	4,128,990.56	-1,963.64	0.09
		Base		103.273855	4,130,954.20	103.224764	4,128,990.56	-1,963.64	0.09
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	1,457,182.100	Local		99.626454	1,451,738.85	100.609750	1,466,067.27	14,328.42	0.03
	Original Face: 5,000,000.000	Base		99.626454	1,451,738.85	100.609750	1,466,067.27	14,328.42	0.03
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	101.222206	5,061,110.30	61,110.30	0.11
		Base		100.000000	5,000,000.00	101.222206	5,061,110.30	61,110.30	0.11
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	99.127379	14,869,106.85	-130,893.15	0.34
		Base		100.000000	15,000,000.00	99.127379	14,869,106.85	-130,893.15	0.34

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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	100.304508	5,015,225.40	15,225.40	0.11	
		Base	100.000000	5,000,000.00	100.304508	5,015,225.40	15,225.40	0.11	
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	100.022346	10,002,234.60	2,234.60	0.23	
		Base	100.000000	10,000,000.00	100.022346	10,002,234.60	2,234.60	0.23	
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.959181	2,998,775.42	102.005210	3,060,156.30	61,380.88	0.07	
		Base	99.959181	2,998,775.42	102.005210	3,060,156.30	61,380.88	0.07	
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	9,751,432.090	Local	99.854687	9,737,262.03	101.664080	9,913,703.72	176,441.69	0.22	
	Original Face: 12,640,000.000	Base	99.854687	9,737,262.03	101.664080	9,913,703.72	176,441.69	0.22	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.651119	2,989,533.57	102.173228	3,065,196.84	75,663.27	0.07	
		Base	99.651119	2,989,533.57	102.173228	3,065,196.84	75,663.27	0.07	
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local	101.053508	3,529,799.04	101.514857	3,545,913.96	16,114.92	0.08	
		Base	101.053508	3,529,799.04	101.514857	3,545,913.96	16,114.92	0.08	
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local	100.012532	23,828,985.96	100.232645	23,881,430.00	52,444.04	0.54	
		Base	100.012532	23,828,985.96	100.232645	23,881,430.00	52,444.04	0.54	
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local	100.246844	10,867,760.34	100.648999	10,911,357.98	43,597.64	0.25	
		Base	100.246844	10,867,760.34	100.648999	10,911,357.98	43,597.64	0.25	
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
	3,250,000.000	Local	107.192204	3,483,746.64	107.320187	3,487,906.08	4,159.44	0.08	
		Base	107.192204	3,483,746.64	107.320187	3,487,906.08	4,159.44	0.08	

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58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		2,073,484.380	Local 99.996264	2,073,406.91	100.473590	2,083,304.19	9,897.28	0.05
Original Face:		2,750,000.000	Base 99.996264	2,073,406.91	100.473590	2,083,304.19	9,897.28	0.05
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
		50,000,000.000	Local 99.980425	49,990,212.40	101.253620	50,626,810.00	636,597.60	1.15
			Base 99.980425	49,990,212.40	101.253620	50,626,810.00	636,597.60	1.15
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		10,354,000.000	Local 100.866088	10,443,674.75	103.107049	10,675,703.85	232,029.10	0.24
			Base 100.866088	10,443,674.75	103.107049	10,675,703.85	232,029.10	0.24
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
		8,867,000.000	Local 102.967042	9,130,087.62	103.450211	9,172,930.21	42,842.59	0.21
			Base 102.967042	9,130,087.62	103.450211	9,172,930.21	42,842.59	0.21
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3				2.300000	15 Sep 2022		
		1,000,000.000	Local 103.876426	1,038,764.26	104.043016	1,040,430.16	1,665.90	0.02
			Base 103.876426	1,038,764.26	104.043016	1,040,430.16	1,665.90	0.02
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
		3,000,000.000	Local 99.979471	2,999,384.14	101.225914	3,036,777.42	37,393.28	0.07
			Base 99.979471	2,999,384.14	101.225914	3,036,777.42	37,393.28	0.07
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
		10,000,000.000	Local 99.985480	9,998,547.99	100.014482	10,001,448.20	2,900.21	0.23
			Base 99.985480	9,998,547.99	100.014482	10,001,448.20	2,900.21	0.23
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
		3,140,000.000	Local 101.637826	3,191,427.73	103.542989	3,251,249.85	59,822.12	0.07
			Base 101.637826	3,191,427.73	103.542989	3,251,249.85	59,822.12	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
		4,000,000.000	Local 100.057546	4,002,301.83	100.081160	4,003,246.40	944.57	0.09
			Base 100.057546	4,002,301.83	100.081160	4,003,246.40	944.57	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
		3,000,000.000	Local 99.996786	2,999,903.59	104.096454	3,122,893.62	122,990.03	0.07
			Base 99.996786	2,999,903.59	104.096454	3,122,893.62	122,990.03	0.07

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723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	12,000,000.000	Local	99.990251	11,998,830.12	102.484367	12,298,124.04	299,293.92	0.28	
		Base	99.990251	11,998,830.12	102.484367	12,298,124.04	299,293.92	0.28	
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
	3,000,000.000	Local	101.125745	3,033,772.35	102.707978	3,081,239.34	47,466.99	0.07	
		Base	101.125745	3,033,772.35	102.707978	3,081,239.34	47,466.99	0.07	
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.656380	21 Sep 2021		
	10,000,000.000	Local	99.926328	9,992,632.82	100.125785	10,012,578.50	19,945.68	0.23	
		Base	99.926328	9,992,632.82	100.125785	10,012,578.50	19,945.68	0.23	
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	102.967248	10,296,724.80	296,724.80	0.23	
		Base	100.000000	10,000,000.00	102.967248	10,296,724.80	296,724.80	0.23	
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	101.735408	10,173,540.80	173,540.80	0.23	
		Base	100.000000	10,000,000.00	101.735408	10,173,540.80	173,540.80	0.23	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	103.060000	10,306,000.00	306,000.00	0.23	
		Base	100.000000	10,000,000.00	103.060000	10,306,000.00	306,000.00	0.23	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871630	25 Jan 2029		
	889,962.070	Local	100.000000	889,962.07	93.278670	830,144.78	-59,817.29	0.02	
	Original Face: 2,838,688.000	Base	100.000000	889,962.07	93.278670	830,144.78	-59,817.29	0.02	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.773515	4,988,675.75	101.765042	5,088,252.10	99,576.35	0.12	
		Base	99.773515	4,988,675.75	101.765042	5,088,252.10	99,576.35	0.12	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.969568	9,996,956.75	104.145449	10,414,544.90	417,588.15	0.24	
		Base	99.969568	9,996,956.75	104.145449	10,414,544.90	417,588.15	0.24	
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local	104.625270	1,569,379.05	104.973496	1,574,602.44	5,223.39	0.04	
		Base	104.625270	1,569,379.05	104.973496	1,574,602.44	5,223.39	0.04	

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89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.607750	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.707417	4,985,370.85	-14,629.15	0.11	
		Base	100.000000	5,000,000.00	99.707417	4,985,370.85	-14,629.15	0.11	
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	103.663980	10,366,398.00	366,398.00	0.23	
		Base	100.000000	10,000,000.00	103.663980	10,366,398.00	366,398.00	0.23	
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.083686	10,008,368.60	8,368.60	0.23	
		Base	100.000000	10,000,000.00	100.083686	10,008,368.60	8,368.60	0.23	
89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
	1,429,000.000	Local	100.000000	1,429,000.00	99.286447	1,418,803.33	-10,196.67	0.03	
		Base	100.000000	1,429,000.00	99.286447	1,418,803.33	-10,196.67	0.03	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	7,320,498.200	Local	99.994054	7,320,062.95	100.796300	7,378,791.33	58,728.38	0.17	
	Original Face: 8,000,000.000	Base	99.994054	7,320,062.95	100.796300	7,378,791.33	58,728.38	0.17	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.444500	26 Apr 2021		
	5,000,000.000	Local	99.933729	4,996,686.44	99.857791	4,992,889.55	-3,796.89	0.11	
		Base	99.933729	4,996,686.44	99.857791	4,992,889.55	-3,796.89	0.11	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.964419	12,995,374.44	103.731814	13,485,135.82	489,761.38	0.31	
		Base	99.964419	12,995,374.44	103.731814	13,485,135.82	489,761.38	0.31	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.995148	1,999,902.96	-97.04	0.05	
		Base	100.000000	2,000,000.00	99.995148	1,999,902.96	-97.04	0.05	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.939234	9,993,923.43	104.668029	10,466,802.90	472,879.47	0.24	
		Base	99.939234	9,993,923.43	104.668029	10,466,802.90	472,879.47	0.24	
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1					0.201590	16 Aug 2021		
	17,000,000.000	Local	100.000000	17,000,000.00	99.980000	16,996,600.00	-3,400.00	0.38	
	Original Face: 17,000,000.000	Base	100.000000	17,000,000.00	99.980000	16,996,600.00	-3,400.00	0.38	

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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: July 31, 2020

View Date: August 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
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local		99.810604	1,996,212.07	103.706246	2,074,124.92	77,912.85	0.05
		Base		99.810604	1,996,212.07	103.706246	2,074,124.92	77,912.85	0.05
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local		100.816577	13,922,769.23	101.947920	14,079,007.75	156,238.52	0.32
		Base		100.816577	13,922,769.23	101.947920	14,079,007.75	156,238.52	0.32
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
	2,775,000.000	Local		108.448983	3,009,459.29	108.838245	3,020,261.30	10,802.01	0.07
		Base		108.448983	3,009,459.29	108.838245	3,020,261.30	10,802.01	0.07
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local		102.133887	10,213,388.67	104.251336	10,425,133.60	211,744.93	0.24
		Base		102.133887	10,213,388.67	104.251336	10,425,133.60	211,744.93	0.24
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local		99.921783	1,998,435.65	106.989084	2,139,781.68	141,346.03	0.05
		Base		99.921783	1,998,435.65	106.989084	2,139,781.68	141,346.03	0.05
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local		99.987526	19,997,505.25	100.191250	20,038,250.00	40,744.75	0.45
		Base		99.987526	19,997,505.25	100.191250	20,038,250.00	40,744.75	0.45
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local		99.988911	39,995,564.22	100.418124	40,167,249.60	171,685.38	0.91
		Base		99.988911	39,995,564.22	100.418124	40,167,249.60	171,685.38	0.91
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.11
		Base		99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.11
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					0.573380	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	100.138591	3,004,157.73	4,157.73	0.07
		Base		100.000000	3,000,000.00	100.138591	3,004,157.73	4,157.73	0.07

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: July 31, 2020

View Date: August 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	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		3,000,000.000	Local	99.984275	2,999,528.24	102.498196	3,074,945.88	75,417.64	0.07
			Base	99.984275	2,999,528.24	102.498196	3,074,945.88	75,417.64	0.07
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024			
		10,000,000.000	Local	110.135738	11,013,573.82	110.484080	11,048,408.00	34,834.18	0.25
			Base	110.135738	11,013,573.82	110.484080	11,048,408.00	34,834.18	0.25
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		8,000,000.000	Local	99.986138	7,998,891.04	102.767550	8,221,404.00	222,512.96	0.19
		Original Face: 8,000,000.000	Base	99.986138	7,998,891.04	102.767550	8,221,404.00	222,512.96	0.19
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		5,500,000.000	Local	99.989614	5,499,428.78	102.675890	5,647,173.95	147,745.17	0.13
		Original Face: 5,500,000.000	Base	99.989614	5,499,428.78	102.675890	5,647,173.95	147,745.17	0.13
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		5,000,000.000	Local	99.999064	4,999,953.19	102.061780	5,103,089.00	103,135.81	0.12
		Original Face: 5,000,000.000	Base	99.999064	4,999,953.19	102.061780	5,103,089.00	103,135.81	0.12
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		3,000,000.000	Local	99.907875	2,997,236.24	109.095559	3,272,866.77	275,630.53	0.07
			Base	99.907875	2,997,236.24	109.095559	3,272,866.77	275,630.53	0.07
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1				3.100000	15 Sep 2022			
		2,032,000.000	Local	104.697528	2,127,453.77	105.100926	2,135,650.82	8,197.05	0.05
			Base	104.697528	2,127,453.77	105.100926	2,135,650.82	8,197.05	0.05
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9				2.900000	15 Sep 2022			
		1,625,000.000	Local	104.149065	1,692,422.31	104.559435	1,699,090.82	6,668.51	0.04
			Base	104.149065	1,692,422.31	104.559435	1,699,090.82	6,668.51	0.04
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	100.370228	4,014,809.12	14,809.12	0.09
			Base	100.000000	4,000,000.00	100.370228	4,014,809.12	14,809.12	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021			
		5,000,000.000	Local	99.980353	4,999,017.66	103.651825	5,182,591.25	183,573.59	0.12
			Base	99.980353	4,999,017.66	103.651825	5,182,591.25	183,573.59	0.12

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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: July 31, 2020

View Date: August 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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.874014	4,993,700.68	109.591129	5,479,556.45	485,855.77	0.12	
		Base	99.874014	4,993,700.68	109.591129	5,479,556.45	485,855.77	0.12	
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	100.043517	5,002,175.85	2,175.85	0.11	
		Base	100.000000	5,000,000.00	100.043517	5,002,175.85	2,175.85	0.11	
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.082005	10,008,200.50	8,200.50	0.23	
		Base	100.000000	10,000,000.00	100.082005	10,008,200.50	8,200.50	0.23	
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.07	
		Base	100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.07	
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1					1.049220	15 Mar 2021		
	4,503,591.840	Local	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.10	
	Original Face: 20,000,000.000	Base	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.10	
US DOLLAR Total									
	1,327,797,997.770	Local		1,332,285,237.20		1,349,606,639.45	17,321,402.25	30.54	
Original Face:	519,225,547.000	Base		1,332,285,237.20		1,349,606,639.45	17,321,402.25	30.54	
FIXED INCOME Total									
	1,327,797,997.770	Base		1,332,285,237.20		1,349,606,639.45	17,321,402.25	30.54	
Original Face:	519,225,547.000								

Holdings

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



STATE STREET

As of: July 31, 2020

View Date: August 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								
		4,397,975,472.220	Base	4,401,805,382.69		4,419,350,076.32	17,544,693.63	100.00
Original Face:		519,225,547.000						

Holdings

Currency Summary

As of: July 31, 2020

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

View Date: August 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								
	25,412,500.020	Local	25,412,500.02	25,412,500.02	0.58	0.00		0.00
		Base	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00
CASH EQUIVALENT								
	3,044,764,974.430	Local	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38		223,291.38
		Base	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38
FIXED INCOME								
	1,327,797,997.770	Local	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25		17,321,402.25
Original Face:	519,225,547.000	Base	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25
US DOLLAR Total								
	4,397,975,472.220	Local	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63		17,544,693.63
Original Face:	519,225,547.000	Base	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63
FUND Total								
	4,397,975,472.220	Base	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63
Original Face:	519,225,547.000							

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

August 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	25,412,500.020	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00
CASH Total	25,412,500.020	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: August 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							
	3,044,764,974.430	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38
CASH EQUIVALENT Total							
	3,044,764,974.430	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

August 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							
	1,327,797,997.770	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25
FIXED INCOME Total	1,327,797,997.770	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

August 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	4,397,975,472.220	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63

Holdings

Fund Summary

As of: July 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

August 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		25,412,500.020	25,412,500.02	25,412,500.02	0.58	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		3,044,764,974.430	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38 296,092.32 GN -72,800.94 LS	0.00 0.00 GN 0.00 LS	223,291.38 296,092.32 GN -72,800.94 LS
FIXED INCOME		1,327,797,997.770	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25 18,877,357.86 GN -1,555,955.61 LS	0.00 0.00 GN 0.00 LS	17,321,402.25 18,877,357.86 GN -1,555,955.61 LS
Original Face:	519,225,547.000							
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FUND Total	0.000	4,397,975,472.220	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63 19,173,450.18 GN -1,628,756.55 LS	0.00 0.00 GN 0.00 LS	17,544,693.63 19,173,450.18 GN -1,628,756.55 LS
Original Face:	519,225,547.000							