

# Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

## CASH

US DOLLAR Exchange Rate: 1.000000

| USD | US DOLLAR | Units       | Unit Cost      | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----|-----------|-------------|----------------|------------|--------------------|-------------------------------|------------------|------------------|
|     |           | 365,618.470 | Local 1.000000 | 365,618.47 | 1.000000           | 365,618.47                    | 0.00             | 0.08             |
|     |           |             | Base 1.000000  | 365,618.47 | 1.000000           | 365,618.47                    | 0.00             | 0.08             |

| US DOLLAR Total | Units       | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|                 | 365,618.470 | Local     | 365,618.47 |                    | 365,618.47                    | 0.00             | 0.08             |
|                 |             | Base      | 365,618.47 |                    | 365,618.47                    | 0.00             | 0.08             |

| CASH Total | Units       | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|            | 365,618.470 | Base      | 365,618.47 |                    | 365,618.47                    | 0.00             | 0.08             |

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 03040LN47 | AMERICAN WATER CAPIT | Units         | Unit Cost       | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|----------------------|---------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
|           |                      | 1,500,000.000 | Local 99.998333 | 1,499,975.00 | 0.200000           | 04 Jan 2021                   | 0.00             | 0.33             |
|           |                      |               | Base 99.998333  | 1,499,975.00 | 99.998333          | 1,499,975.00                  | 0.00             | 0.33             |

| 06367BVK2 | BANK OF MONTREAL- | Units         | Unit Cost        | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|-------------------|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
|           |                   | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 0.270000           | 22 Sep 2021                   | -50.00           | 1.09             |
|           |                   |               | Base 100.000000  | 5,000,000.00 | 99.999000          | 4,999,950.00                  | -50.00           | 1.09             |

| 136069TY7 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | Units         | Unit Cost       | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|--|---------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
|           |  | 3,000,000.000 | Local 99.972955 | 2,999,188.66 | 2.550000           | 16 Jun 2022                   | -1,978.66        | 0.65             |
|           |  |               | Base 99.972955  | 2,999,188.66 | 99.907000          | 2,997,210.00                  | -1,978.66        | 0.65             |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units          | Unit Cost        | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|-----------------------------|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
|           |                             | 20,000,000.000 | Local 100.000000 | 20,000,000.00 | 0.300000           | 04 Jan 2021                   | 0.00             | 4.36             |
|           |                             |                | Base 100.000000  | 20,000,000.00 | 100.000000         | 20,000,000.00                 | 0.00             | 4.36             |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units         | Unit Cost        | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|-----------------------------|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
|           |                             | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 0.400000           | 19 Jan 2021                   | 0.00             | 1.09             |
|           |                             |               | Base 100.000000  | 5,000,000.00 | 100.000000         | 5,000,000.00                  | 0.00             | 1.09             |

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|--------------------------------|-----------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description           |  | Units         | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 138994009                      | CANTOR FITZGERALD REPO REPO |  | 5,000,000.000 | Local     | 100.000000 | 5,000,000.00       | 100.000000                    | 5,000,000.00     | 0.00             | 1.09 |
|                                |                             |  |               | Base      | 100.000000 | 5,000,000.00       | 100.000000                    | 5,000,000.00     | 0.00             | 1.09 |
| 16677JSQ0                      | CHEVRON CORP                |  | 5,000,000.000 | Local     | 99.849056  | 4,992,452.78       | 99.938944                     | 4,996,947.20     | 4,494.42         | 1.09 |
|                                |                             |  |               | Base      | 99.849056  | 4,992,452.78       | 99.938944                     | 4,996,947.20     | 4,494.42         | 1.09 |
| 17327AW11                      | CITIGROUP GLOBAL MKTS INC S |  | 3,000,000.000 | Local     | 99.817750  | 2,994,532.50       | 99.836667                     | 2,995,100.01     | 567.51           | 0.65 |
|                                |                             |  |               | Base      | 99.817750  | 2,994,532.50       | 99.836667                     | 2,995,100.01     | 567.51           | 0.65 |
| 19121AP13                      | COCA-COLA COMPANY           |  | 5,000,000.000 | Local     | 99.907861  | 4,995,393.05       | 99.907861                     | 4,995,393.05     | 0.00             | 1.09 |
|                                |                             |  |               | Base      | 99.907861  | 4,995,393.05       | 99.907861                     | 4,995,393.05     | 0.00             | 1.09 |
| 2546R2S31                      | WALT DISNEY CO              |  | 3,000,000.000 | Local     | 99.830556  | 2,994,916.67       | 99.830556                     | 2,994,916.67     | 0.00             | 0.65 |
|                                |                             |  |               | Base      | 99.830556  | 2,994,916.67       | 99.830556                     | 2,994,916.67     | 0.00             | 0.65 |
| 40588LTU3                      | HALKIN FINANCE LLC USC      |  | 3,000,000.000 | Local     | 99.866500  | 2,995,995.00       | 99.864861                     | 2,995,945.83     | -49.17           | 0.65 |
|                                |                             |  |               | Base      | 99.866500  | 2,995,995.00       | 99.864861                     | 2,995,945.83     | -49.17           | 0.65 |
| 45856WQ10                      | INTERCONTINENTAL EXCHANGE   |  | 3,000,000.000 | Local     | 99.955750  | 2,998,672.50       | 99.955750                     | 2,998,672.50     | 0.00             | 0.65 |
|                                |                             |  |               | Base      | 99.955750  | 2,998,672.50       | 99.955750                     | 2,998,672.50     | 0.00             | 0.65 |
| 59157TN41                      | METLIFE SHORT TERM FDG      |  | 3,000,000.000 | Local     | 99.998083  | 2,999,942.50       | 99.998083                     | 2,999,942.50     | 0.00             | 0.65 |
|                                |                             |  |               | Base      | 99.998083  | 2,999,942.50       | 99.998083                     | 2,999,942.50     | 0.00             | 0.65 |
| 59157TT11                      | METLIFE SHORT TERM FDG      |  | 2,500,000.000 | Local     | 99.907722  | 2,497,693.06       | 99.893522                     | 2,497,338.05     | -355.01          | 0.54 |
|                                |                             |  |               | Base      | 99.907722  | 2,497,693.06       | 99.893522                     | 2,497,338.05     | -355.01          | 0.54 |
| 59157TU19                      | METLIFE SHORT TERM FDG      |  | 1,992,000.000 | Local     | 99.894417  | 1,989,896.78       | 99.866994                     | 1,989,350.52     | -546.26          | 0.43 |
|                                |                             |  |               | Base      | 99.894417  | 1,989,896.78       | 99.866994                     | 1,989,350.52     | -546.26          | 0.43 |

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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 |       |
| 6698M4N40                      | NOVARTIS FNC CRP      | 3,000,000.000  | Local     | 99.997917  | 2,999,937.50    | 99.997917                  | 2,999,937.50     | 0.00          | 0.65  |
|                                |                       |                | Base      | 99.997917  | 2,999,937.50    | 99.997917                  | 2,999,937.50     | 0.00          | 0.65  |
| 8225X2P32                      | SHELL INTNL FNC B.V   | 4,770,000.000  | Local     | 99.958750  | 4,768,032.37    | 99.958750                  | 4,768,032.37     | 0.00          | 1.04  |
|                                |                       |                | Base      | 99.958750  | 4,768,032.37    | 99.958750                  | 4,768,032.37     | 0.00          | 1.04  |
| 8225X2TM6                      | SHELL INTNL FNC B.V   | 3,000,000.000  | Local     | 99.762500  | 2,992,875.00    | 99.899200                  | 2,996,976.00     | 4,101.00      | 0.65  |
|                                |                       |                | Base      | 99.762500  | 2,992,875.00    | 99.899200                  | 2,996,976.00     | 4,101.00      | 0.65  |
| 8225X2W18                      | SHELL INTNL FNC B.V   | 3,000,000.000  | Local     | 99.824500  | 2,994,735.00    | 99.836667                  | 2,995,100.01     | 365.01        | 0.65  |
|                                |                       |                | Base      | 99.824500  | 2,994,735.00    | 99.836667                  | 2,995,100.01     | 365.01        | 0.65  |
| 89116EVC4                      | TORONTO DOMIN HOLDING | 1,774,000.000  | Local     | 99.826555  | 1,770,923.09    | 99.853333                  | 1,771,398.13     | 475.04        | 0.39  |
|                                |                       |                | Base      | 99.826555  | 1,770,923.09    | 99.853333                  | 1,771,398.13     | 475.04        | 0.39  |
| 89119AUS5                      | TORONTO DOMINION BANK | 3,000,000.000  | Local     | 99.851222  | 2,995,536.66    | 99.864667                  | 2,995,940.01     | 403.35        | 0.65  |
|                                |                       |                | Base      | 99.851222  | 2,995,536.66    | 99.864667                  | 2,995,940.01     | 403.35        | 0.65  |
| 94107MR16                      | WASTE MANAGEMENT INC  | 2,000,000.000  | Local     | 99.925000  | 1,998,500.00    | 99.933058                  | 1,998,661.16     | 161.16        | 0.44  |
|                                |                       |                | Base      | 99.925000  | 1,998,500.00    | 99.933058                  | 1,998,661.16     | 161.16        | 0.44  |
| 979QHR003                      | SOUTH STREET REPO     | 3,500,000.000  | Local     | 100.000000 | 3,500,000.00    | 100.000000                 | 3,500,000.00     | 0.00          | 0.76  |
|                                |                       |                | Base      | 100.000000 | 3,500,000.00    | 100.000000                 | 3,500,000.00     | 0.00          | 0.76  |
| <b>US DOLLAR Total</b>         |                       | 93,036,000.000 | Local     |            | 92,979,198.12   |                            | 92,986,786.51    | 7,588.39      | 20.26 |
|                                |                       |                | Base      |            | 92,979,198.12   |                            | 92,986,786.51    | 7,588.39      | 20.26 |
| <b>CASH EQUIVALENT Total</b>   |                       | 93,036,000.000 | Base      |            | 92,979,198.12   |                            | 92,986,786.51    | 7,588.39      | 20.26 |

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|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

|                |   |       |            |              |            |              |            |      |
|----------------|---|-------|------------|--------------|------------|--------------|------------|------|
| 02079KAH0      | ALPHABET INC SR UNSECURED 08/25 0.45          |       |            |              | 0.450000   | 15 Aug 2025  |            |      |
|                | 3,000,000.000                                 | Local | 99.909172  | 2,997,275.17 | 100.224914 | 3,006,747.42 | 9,472.25   | 0.66 |
|                |   | Base  | 99.909172  | 2,997,275.17 | 100.224914 | 3,006,747.42 | 9,472.25   | 0.66 |
| 025816CD9      | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75   |       |            |              | 2.750000   | 20 May 2022  |            |      |
|                | 4,000,000.000                                 | Local | 99.944818  | 3,997,792.70 | 103.165285 | 4,126,611.40 | 128,818.70 | 0.90 |
|                |   | Base  | 99.944818  | 3,997,792.70 | 103.165285 | 4,126,611.40 | 128,818.70 | 0.90 |
| 025816CG2      | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5    |       |            |              | 2.500000   | 30 Jul 2024  |            |      |
|                | 5,000,000.000                                 | Local | 99.769824  | 4,988,491.19 | 106.680472 | 5,334,023.60 | 345,532.41 | 1.16 |
|                |   | Base  | 99.769824  | 4,988,491.19 | 106.680472 | 5,334,023.60 | 345,532.41 | 1.16 |
| 02582JHS2      | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A |       |            |              | 0.478630   | 15 Oct 2025  |            |      |
|                | 4,000,000.000                                 | Local | 100.000000 | 4,000,000.00 | 100.385510 | 4,015,420.40 | 15,420.40  | 0.87 |
| Original Face: | 4,000,000.000                                 | Base  | 100.000000 | 4,000,000.00 | 100.385510 | 4,015,420.40 | 15,420.40  | 0.87 |
| 02665WCC3      | AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR |       |            |              | 0.423630   | 12 Feb 2021  |            |      |
|                | 5,000,000.000                                 | Local | 100.000000 | 5,000,000.00 | 100.023862 | 5,001,193.10 | 1,193.10   | 1.09 |
|                |   | Base  | 100.000000 | 5,000,000.00 | 100.023862 | 5,001,193.10 | 1,193.10   | 1.09 |
| 02665WDP3      | AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR |       |            |              | 0.645880   | 08 Sep 2023  |            |      |
|                | 5,000,000.000                                 | Local | 100.000000 | 5,000,000.00 | 100.532273 | 5,026,613.65 | 26,613.65  | 1.10 |
|                |   | Base  | 100.000000 | 5,000,000.00 | 100.532273 | 5,026,613.65 | 26,613.65  | 1.10 |
| 037833CP3      | APPLE INC SR UNSECURED 05/22 VAR              |       |            |              | 0.555000   | 11 May 2022  |            |      |
|                | 7,000,000.000                                 | Local | 100.000000 | 7,000,000.00 | 100.402173 | 7,028,152.11 | 28,152.11  | 1.53 |
|                |   | Base  | 100.000000 | 7,000,000.00 | 100.402173 | 7,028,152.11 | 28,152.11  | 1.53 |
| 037833DM9      | APPLE INC SR UNSECURED 09/24 1.8              |       |            |              | 1.800000   | 11 Sep 2024  |            |      |
|                | 2,000,000.000                                 | Local | 99.832682  | 1,996,653.63 | 104.945338 | 2,098,906.76 | 102,253.13 | 0.46 |
|                |   | Base  | 99.832682  | 1,996,653.63 | 104.945338 | 2,098,906.76 | 102,253.13 | 0.46 |
| 037833DT4      | APPLE INC SR UNSECURED 05/25 1.125            |       |            |              | 1.125000   | 11 May 2025  |            |      |
|                | 5,000,000.000                                 | Local | 99.844421  | 4,992,221.07 | 102.836487 | 5,141,824.35 | 149,603.28 | 1.12 |
|                |   | Base  | 99.844421  | 4,992,221.07 | 102.836487 | 5,141,824.35 | 149,603.28 | 1.12 |

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|-----------|--|---------------|------------------|--------------|-----------------|----------------------------|------------------|---------------|
| 05531GAA9 | TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95  |               |                  |              | 3.950000        | 22 Mar 2022                |                  |               |
|           |  | 3,000,000.000 | Local 103.932756 | 3,117,982.69 | 104.076461      | 3,122,293.83               | 4,311.14         | 0.68          |
|           |  |               | Base 103.932756  | 3,117,982.69 | 104.076461      | 3,122,293.83               | 4,311.14         | 0.68          |
| 06048WXT2 | BANK OF AMERICA CORP SR UNSECURED 09/21 VAR    |               |                  |              | 2.000000        | 26 Sep 2021                |                  |               |
|           |  | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 100.621188      | 2,012,423.76               | 12,423.76        | 0.44          |
|           |  |               | Base 100.000000  | 2,000,000.00 | 100.621188      | 2,012,423.76               | 12,423.76        | 0.44          |
| 06051GGY9 | BANK OF AMERICA CORP SR UNSECURED 01/22 VAR    |               |                  |              | 2.738000        | 23 Jan 2022                |                  |               |
|           |  | 3,000,000.000 | Local 100.140374 | 3,004,211.23 | 100.121093      | 3,003,632.79               | -578.44          | 0.65          |
|           |  |               | Base 100.140374  | 3,004,211.23 | 100.121093      | 3,003,632.79               | -578.44          | 0.65          |
| 06051GHF9 | BANK OF AMERICA CORP SR UNSECURED 03/24 VAR    |               |                  |              | 3.550000        | 05 Mar 2024                |                  |               |
|           |  | 3,564,000.000 | Local 102.418842 | 3,650,207.53 | 106.828965      | 3,807,384.31               | 157,176.78       | 0.83          |
|           |  |               | Base 102.418842  | 3,650,207.53 | 106.828965      | 3,807,384.31               | 157,176.78       | 0.83          |
| 06051GJG5 | BANK OF AMERICA CORP SR UNSECURED 09/25 VAR    |               |                  |              | 0.981000        | 25 Sep 2025                |                  |               |
|           |  | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 101.087891      | 4,043,515.64               | 43,515.64        | 0.88          |
|           |  |               | Base 100.000000  | 4,000,000.00 | 101.087891      | 4,043,515.64               | 43,515.64        | 0.88          |
| 06367WF99 | BANK OF MONTREAL SR UNSECURED 05/23 VAR        |               |                  |              | 1.100000        | 12 May 2023                |                  |               |
|           |  | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 101.039000      | 3,031,170.00               | 31,170.00        | 0.66          |
|           |  |               | Base 100.000000  | 3,000,000.00 | 101.039000      | 3,031,170.00               | 31,170.00        | 0.66          |
| 06367WWB5 | BANK OF MONTREAL SR UNSECURED 02/25 2.25       |               |                  |              | 2.250000        | 19 Feb 2025                |                  |               |
|           |  | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 99.863668       | 2,995,910.04               | -4,089.96        | 0.65          |
|           |  |               | Base 100.000000  | 3,000,000.00 | 99.863668       | 2,995,910.04               | -4,089.96        | 0.65          |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR        |               |                  |              | 1.000000        | 30 Jul 2025                |                  |               |
|           |  | 4,229,000.000 | Local 100.000000 | 4,229,000.00 | 99.835441       | 4,222,040.80               | -6,959.20        | 0.92          |
|           |  |               | Base 100.000000  | 4,229,000.00 | 99.835441       | 4,222,040.80               | -6,959.20        | 0.92          |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1  |               |                  |              | 2.100000        | 24 Oct 2024                |                  |               |
|           |  | 3,000,000.000 | Local 99.866667  | 2,996,000.00 | 106.204399      | 3,186,131.97               | 190,131.97       | 0.69          |
|           |  |               | Base 99.866667   | 2,996,000.00 | 106.204399      | 3,186,131.97               | 190,131.97       | 0.69          |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 |               |                  |              | 0.350000        | 07 Dec 2023                |                  |               |
|           |  | 2,000,000.000 | Local 99.895512  | 1,997,910.23 | 100.150000      | 2,003,000.00               | 5,089.77         | 0.44          |
|           |  |               | Base 99.895512   | 1,997,910.23 | 100.150000      | 2,003,000.00               | 5,089.77         | 0.44          |

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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 |      |
| 064159SH0                      | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2        |       |            |              | 2.000000        | 15 Nov 2022                |                  |               |      |
|                                | 3,000,000.000                                   | Local | 99.981213  | 2,999,436.38 | 103.267416      | 3,098,022.48               | 98,586.10        |               | 0.67 |
|                                |   | Base  | 99.981213  | 2,999,436.38 | 103.267416      | 3,098,022.48               | 98,586.10        |               | 0.67 |
| 07330NAT2                      | TRUIST BANK SR UNSECURED 12/24 2.15             |       |            |              | 2.150000        | 06 Dec 2024                |                  |               |      |
|                                | 5,000,000.000                                   | Local | 99.867105  | 4,993,355.23 | 105.983208      | 5,299,160.40               | 305,805.17       |               | 1.15 |
|                                |   | Base  | 99.867105  | 4,993,355.23 | 105.983208      | 5,299,160.40               | 305,805.17       |               | 1.15 |
| 097023CZ6                      | BOEING CO SR UNSECURED 02/24 1.95               |       |            |              | 1.950000        | 01 Feb 2024                |                  |               |      |
|                                | 3,000,000.000                                   | Local | 99.870880  | 2,996,126.41 | 102.987853      | 3,089,635.59               | 93,509.18        |               | 0.67 |
|                                |   | Base  | 99.870880  | 2,996,126.41 | 102.987853      | 3,089,635.59               | 93,509.18        |               | 0.67 |
| 126650CT5                      | CVS HEALTH CORP SR UNSECURED 06/21 2.125        |       |            |              | 2.125000        | 01 Jun 2021                |                  |               |      |
|                                | 2,000,000.000                                   | Local | 99.981420  | 1,999,628.40 | 100.592346      | 2,011,846.92               | 12,218.52        |               | 0.44 |
|                                |   | Base  | 99.981420  | 1,999,628.40 | 100.592346      | 2,011,846.92               | 12,218.52        |               | 0.44 |
| 136069TZ4                      | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR   |       |            |              | 0.939250        | 16 Jun 2022                |                  |               |      |
|                                | 3,000,000.000                                   | Local | 100.000000 | 3,000,000.00 | 100.836389      | 3,025,091.67               | 25,091.67        |               | 0.66 |
|                                |   | Base  | 100.000000 | 3,000,000.00 | 100.836389      | 3,025,091.67               | 25,091.67        |               | 0.66 |
| 14316HAA0                      | CARMAX AUTO OWNER TRUST CARMX 2020 4 A1         |       |            |              | 0.241980        | 15 Oct 2021                |                  |               |      |
|                                | 1,632,894.850                                   | Local | 100.000000 | 1,632,894.85 | 100.000010      | 1,632,895.01               | 0.16             |               | 0.36 |
| Original Face:                 | 2,500,000.000                                   | Base  | 100.000000 | 1,632,894.85 | 100.000010      | 1,632,895.01               | 0.16             |               | 0.36 |
| 166756AE6                      | CHEVRON USA INC COMPANY GUAR 08/25 0.687        |       |            |              | 0.687000        | 12 Aug 2025                |                  |               |      |
|                                | 5,000,000.000                                   | Local | 100.000000 | 5,000,000.00 | 100.604011      | 5,030,200.55               | 30,200.55        |               | 1.10 |
|                                |   | Base  | 100.000000 | 5,000,000.00 | 100.604011      | 5,030,200.55               | 30,200.55        |               | 1.10 |
| 172967KK6                      | CITIGROUP INC SR UNSECURED 03/21 2.7            |       |            |              | 2.700000        | 30 Mar 2021                |                  |               |      |
|                                | 2,370,000.000                                   | Local | 100.025334 | 2,370,600.41 | 100.577588      | 2,383,688.84               | 13,088.43        |               | 0.52 |
|                                |   | Base  | 100.025334 | 2,370,600.41 | 100.577588      | 2,383,688.84               | 13,088.43        |               | 0.52 |
| 17328VAD2                      | CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2   |       |            |              | 2.000000        | 31 Mar 2025                |                  |               |      |
|                                | 2,155,000.000                                   | Local | 100.000000 | 2,155,000.00 | 100.167211      | 2,158,603.40               | 3,603.40         |               | 0.47 |
|                                |   | Base  | 100.000000 | 2,155,000.00 | 100.167211      | 2,158,603.40               | 3,603.40         |               | 0.47 |
| 17328W4G0                      | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR |       |            |              | 1.100000        | 31 Jul 2025                |                  |               |      |
|                                | 5,000,000.000                                   | Local | 100.000000 | 5,000,000.00 | 99.226405       | 4,961,320.25               | -38,679.75       |               | 1.08 |
|                                |   | Base  | 100.000000 | 5,000,000.00 | 99.226405       | 4,961,320.25               | -38,679.75       |               | 1.08 |

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

Base Currency: USD - US DOLLAR

| Asset ID       | Asset Description                                  | Units | Unit Cost  | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|----------------|--|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 254687FK7      | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75    |       |            |              | 1.750000           | 30 Aug 2024                   |                  |                  |
|                | 5,000,000.000                                      | Local | 99.702153  | 4,985,107.65 | 104.287714         | 5,214,385.70                  | 229,278.05       | 1.14             |
|                |  | Base  | 99.702153  | 4,985,107.65 | 104.287714         | 5,214,385.70                  | 229,278.05       | 1.14             |
| 26441CBD6      | DUKE ENERGY CORP SR UNSECURED 03/22 VAR            |       |            |              | 0.870630           | 11 Mar 2022                   |                  |                  |
|                | 3,000,000.000                                      | Local | 100.570339 | 3,017,110.17 | 100.537925         | 3,016,137.75                  | -972.42          | 0.66             |
|                |  | Base  | 100.570339 | 3,017,110.17 | 100.537925         | 3,016,137.75                  | -972.42          | 0.66             |
| 30231GBC5      | EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019   |       |            |              | 2.019000           | 16 Aug 2024                   |                  |                  |
|                | 5,000,000.000                                      | Local | 100.000000 | 5,000,000.00 | 105.285926         | 5,264,296.30                  | 264,296.30       | 1.15             |
|                |  | Base  | 100.000000 | 5,000,000.00 | 105.285926         | 5,264,296.30                  | 264,296.30       | 1.15             |
| 30303KAA4      | FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F |       |            |              | 2.250000           | 25 Jun 2022                   |                  |                  |
|                | 2,575,201.650                                      | Local | 100.000000 | 2,575,201.65 | 102.067110         | 2,628,433.90                  | 53,232.25        | 0.57             |
| Original Face: | 5,126,000.000                                      | Base  | 100.000000 | 2,575,201.65 | 102.067110         | 2,628,433.90                  | 53,232.25        | 0.57             |
| 3128M8RU0      | FED HM LN PC POOL G06499 FG 03/41 FIXED 4          |       |            |              | 4.000000           | 01 Mar 2041                   |                  |                  |
|                | 494,155.230  | Local | 103.199199 | 509,964.24   | 111.178824         | 549,395.97                    | 39,431.73        | 0.12             |
| Original Face: | 2,090,000.000                                      | Base  | 103.199199 | 509,964.24   | 111.178824         | 549,395.97                    | 39,431.73        | 0.12             |
| 3128MMHX4      | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5        |       |            |              | 4.500000           | 01 Mar 2023                   |                  |                  |
|                | 1,223.900  | Local | 100.481248 | 1,229.79     | 105.705090         | 1,293.72                      | 63.93            | 0.00             |
| Original Face: | 250,000.000  | Base  | 100.481248 | 1,229.79     | 105.705090         | 1,293.72                      | 63.93            | 0.00             |
| 3128MMK36      | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5        |       |            |              | 4.500000           | 01 Jun 2024                   |                  |                  |
|                | 18,628.440   | Local | 100.064686 | 18,640.49    | 105.699921         | 19,690.25                     | 1,049.76         | 0.00             |
| Original Face: | 1,000,000.000                                      | Base  | 100.064686 | 18,640.49    | 105.699921         | 19,690.25                     | 1,049.76         | 0.00             |
| 3128MMKJ1      | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5        |       |            |              | 4.500000           | 01 Feb 2024                   |                  |                  |
|                | 19,683.420   | Local | 100.369499 | 19,756.15    | 105.313840         | 20,729.37                     | 973.22           | 0.00             |
| Original Face: | 2,206,300.000                                      | Base  | 100.369499 | 19,756.15    | 105.313840         | 20,729.37                     | 973.22           | 0.00             |
| 3128MMN33      | FED HM LN PC POOL G18409 FG 11/26 FIXED 3          |       |            |              | 3.000000           | 01 Nov 2026                   |                  |                  |
|                | 424,880.500  | Local | 101.049220 | 429,338.43   | 105.135182         | 446,698.89                    | 17,360.46        | 0.10             |
| Original Face: | 5,000,000.000                                      | Base  | 101.049220 | 429,338.43   | 105.135182         | 446,698.89                    | 17,360.46        | 0.10             |
| 3128MMQT3      | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5        |       |            |              | 2.500000           | 01 May 2028                   |                  |                  |
|                | 1,250,392.550                                      | Local | 101.609366 | 1,270,515.94 | 104.565415         | 1,307,478.16                  | 36,962.22        | 0.28             |
| Original Face: | 5,000,000.000                                      | Base  | 101.609366 | 1,270,515.94 | 104.565415         | 1,307,478.16                  | 36,962.22        | 0.28             |

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# Holdings

ST OF AZ POOL 500 LGIP MED

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FUND: ATZ7



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR |   |       |       |            |              |                    |                               |                  |                  |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                           |       | Units | Unit Cost  | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 3128PMY87                      | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 |       |       |            |              | 4.500000           | 01 Jun 2024                   |                  |                  |
|                                | 18,090.390                                  | Local |       | 100.657587 | 18,209.35    | 106.108479         | 19,195.44                     | 986.09           | 0.00             |
| Original Face:                 | 1,000,000.000                               | Base  |       | 100.657587 | 18,209.35    | 106.108479         | 19,195.44                     | 986.09           | 0.00             |
| 3128PR3M9                      | FED HM LN PC POOL J12604 FG 07/25 FIXED 4   |       |       |            |              | 4.000000           | 01 Jul 2025                   |                  |                  |
|                                | 208,351.140                                 | Local |       | 100.885851 | 210,196.82   | 106.178785         | 221,224.71                    | 11,027.89        | 0.05             |
| Original Face:                 | 6,000,000.000                               | Base  |       | 100.885851 | 210,196.82   | 106.178785         | 221,224.71                    | 11,027.89        | 0.05             |
| 3128PSKA4                      | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 |       |       |            |              | 3.500000           | 01 Sep 2025                   |                  |                  |
|                                | 203,274.150                                 | Local |       | 101.175467 | 205,663.57   | 106.135666         | 215,746.37                    | 10,082.80        | 0.05             |
| Original Face:                 | 5,000,000.000                               | Base  |       | 101.175467 | 205,663.57   | 106.135666         | 215,746.37                    | 10,082.80        | 0.05             |
| 31292LFA8                      | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 |       |       |            |              | 3.500000           | 01 Feb 2042                   |                  |                  |
|                                | 1,148,040.800                               | Local |       | 103.542836 | 1,188,714.00 | 107.687933         | 1,236,301.41                  | 47,587.41        | 0.27             |
| Original Face:                 | 5,000,000.000                               | Base  |       | 103.542836 | 1,188,714.00 | 107.687933         | 1,236,301.41                  | 47,587.41        | 0.27             |
| 312936EV5                      | FED HM LN PC POOL A89148 FG 10/39 FIXED 4   |       |       |            |              | 4.000000           | 01 Oct 2039                   |                  |                  |
|                                | 847,830.540                                 | Local |       | 103.417112 | 876,801.86   | 110.253848         | 934,765.79                    | 57,963.93        | 0.20             |
| Original Face:                 | 5,700,000.000                               | Base  |       | 103.417112 | 876,801.86   | 110.253848         | 934,765.79                    | 57,963.93        | 0.20             |
| 312944H79                      | FED HM LN PC POOL A95654 FG 12/40 FIXED 4   |       |       |            |              | 4.000000           | 01 Dec 2040                   |                  |                  |
|                                | 383,561.260                                 | Local |       | 103.185867 | 395,781.01   | 111.174851         | 426,423.66                    | 30,642.65        | 0.09             |
| Original Face:                 | 2,000,000.000                               | Base  |       | 103.185867 | 395,781.01   | 111.174851         | 426,423.66                    | 30,642.65        | 0.09             |
| 3133EL4W1                      | FEDERAL FARM CREDIT BANK BONDS 08/25 0.61   |       |       |            |              | 0.610000           | 25 Aug 2025                   |                  |                  |
|                                | 3,000,000.000                               | Local |       | 99.983823  | 2,999,514.70 | 100.000272         | 3,000,008.16                  | 493.46           | 0.65             |
|                                |   | Base  |       | 99.983823  | 2,999,514.70 | 100.000272         | 3,000,008.16                  | 493.46           | 0.65             |
| 3133ELE67                      | FEDERAL FARM CREDIT BANK BONDS 06/24 0.58   |       |       |            |              | 0.580000           | 03 Jun 2024                   |                  |                  |
|                                | 5,000,000.000                               | Local |       | 100.000000 | 5,000,000.00 | 100.091308         | 5,004,565.40                  | 4,565.40         | 1.09             |
|                                |   | Base  |       | 100.000000 | 5,000,000.00 | 100.091308         | 5,004,565.40                  | 4,565.40         | 1.09             |
| 3133ELTC8                      | FEDERAL FARM CREDIT BANK BONDS 03/25 1.125  |       |       |            |              | 1.125000           | 17 Mar 2025                   |                  |                  |
|                                | 3,000,000.000                               | Local |       | 100.004932 | 3,000,147.95 | 100.137816         | 3,004,134.48                  | 3,986.53         | 0.65             |
|                                |   | Base  |       | 100.004932 | 3,000,147.95 | 100.137816         | 3,004,134.48                  | 3,986.53         | 0.65             |
| 3133ELX33                      | FEDERAL FARM CREDIT BANK BONDS 07/25 0.69   |       |       |            |              | 0.690000           | 22 Jul 2025                   |                  |                  |
|                                | 3,000,000.000                               | Local |       | 99.972253  | 2,999,167.58 | 100.048950         | 3,001,468.50                  | 2,300.92         | 0.65             |
|                                |   | Base  |       | 99.972253  | 2,999,167.58 | 100.048950         | 3,001,468.50                  | 2,300.92         | 0.65             |

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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 |      |
| 3134GVB31                      | FREDDIE MAC NOTES 05/25 0.75 | 3,000,000.000                | Local     | 100.000000 | 3,000,000.00    | 100.128383                 | 3,003,851.49     | 3,851.49      | 0.65 |
|                                |                              |                              | Base      | 100.000000 | 3,000,000.00    | 100.128383                 | 3,003,851.49     | 3,851.49      | 0.65 |
| 3134GWZV1                      | FREDDIE MAC NOTES 10/25 0.65 | 5,000,000.000                | Local     | 100.000000 | 5,000,000.00    | 100.024680                 | 5,001,234.00     | 1,234.00      | 1.09 |
|                                |                              |                              | Base      | 100.000000 | 5,000,000.00    | 100.024680                 | 5,001,234.00     | 1,234.00      | 1.09 |
| 3134GXHD9                      | FREDDIE MAC NOTES 12/25 0.7  | 3,000,000.000                | Local     | 100.000000 | 3,000,000.00    | 100.005691                 | 3,000,170.73     | 170.73        | 0.65 |
|                                |                              |                              | Base      | 100.000000 | 3,000,000.00    | 100.005691                 | 3,000,170.73     | 170.73        | 0.65 |
| 3135G0U92                      | FANNIE MAE NOTES 01/22 2.625 | 2,000,000.000                | Local     | 99.975365  | 1,999,507.29    | 102.562342                 | 2,051,246.84     | 51,739.55     | 0.45 |
|                                |                              |                              | Base      | 99.975365  | 1,999,507.29    | 102.562342                 | 2,051,246.84     | 51,739.55     | 0.45 |
| 3136ALSW2                      | FANNIE MAE FNR 2014 68 MA    | 1,111,222.120                | Local     | 101.853166 | 1,131,814.91    | 101.398180                 | 1,126,759.01     | -5,055.90     | 0.25 |
|                                |                              | Original Face: 5,300,000.000 | Base      | 101.853166 | 1,131,814.91    | 101.398180                 | 1,126,759.01     | -5,055.90     | 0.25 |
| 3136B7L41                      | FANNIE MAE FNR 2019 77 LV    | 2,773,473.090                | Local     | 102.744758 | 2,849,598.22    | 103.534760                 | 2,871,508.71     | 21,910.49     | 0.63 |
|                                |                              | Original Face: 3,000,000.000 | Base      | 102.744758 | 2,849,598.22    | 103.534760                 | 2,871,508.71     | 21,910.49     | 0.63 |
| 3136BBHC9                      | FANNIE MAE FNR 2020 54 GY    | 2,863,706.210                | Local     | 102.640092 | 2,939,310.68    | 102.482830                 | 2,934,807.17     | -4,503.51     | 0.64 |
|                                |                              | Original Face: 3,000,000.000 | Base      | 102.640092 | 2,939,310.68    | 102.482830                 | 2,934,807.17     | -4,503.51     | 0.64 |
| 3136G4D75                      | FANNIE MAE NOTES 07/25 0.6   | 3,000,000.000                | Local     | 100.000000 | 3,000,000.00    | 100.109002                 | 3,003,270.06     | 3,270.06      | 0.65 |
|                                |                              |                              | Base      | 100.000000 | 3,000,000.00    | 100.109002                 | 3,003,270.06     | 3,270.06      | 0.65 |
| 3137BDYM2                      | FREDDIE MAC FHR 4387 E       | 2,191,574.300                | Local     | 99.820863  | 2,187,648.39    | 102.564110                 | 2,247,768.68     | 60,120.29     | 0.49 |
|                                |                              | Original Face: 8,190,000.000 | Base      | 99.820863  | 2,187,648.39    | 102.564110                 | 2,247,768.68     | 60,120.29     | 0.49 |
| 3137BG5C9                      | FREDDIE MAC FHR 4425 VL      | 636,848.510                  | Local     | 104.169309 | 663,400.69      | 103.405680                 | 658,537.53       | -4,863.16     | 0.14 |
|                                |                              | Original Face: 1,212,000.000 | Base      | 104.169309 | 663,400.69      | 103.405680                 | 658,537.53       | -4,863.16     | 0.14 |

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|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                   |       | Units      | Unit Cost    | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 3137EAEC9                      | FREDDIE MAC NOTES 08/21 1.125       |       |            |              |            | 1.125000           | 12 Aug 2021                   |                  |                  |
|                                | 2,000,000.000                       | Local | 99.937960  | 1,998,759.20 | 100.613909 | 2,012,278.18       | 13,518.98                     | 0.44             |                  |
|                                |                                     | Base  | 99.937960  | 1,998,759.20 | 100.613909 | 2,012,278.18       | 13,518.98                     | 0.44             |                  |
| 3137F8AW3                      | FREDDIE MAC FHR 5058 BD             |       |            |              |            | 3.000000           | 25 Dec 2035                   |                  |                  |
|                                | 2,000,000.000                       | Local | 102.635756 | 2,052,715.11 | 102.187500 | 2,043,750.00       | -8,965.11                     | 0.45             |                  |
| Original Face:                 | 2,000,000.000                       | Base  | 102.635756 | 2,052,715.11 | 102.187500 | 2,043,750.00       | -8,965.11                     | 0.45             |                  |
| 3137FVUG5                      | FREDDIE MAC FHR 5016 BA             |       |            |              |            | 2.000000           | 25 Sep 2044                   |                  |                  |
|                                | 2,882,698.230                       | Local | 102.688413 | 2,960,197.07 | 102.178480 | 2,945,497.23       | -14,699.84                    | 0.64             |                  |
| Original Face:                 | 3,000,000.000                       | Base  | 102.688413 | 2,960,197.07 | 102.178480 | 2,945,497.23       | -14,699.84                    | 0.64             |                  |
| 3138MFUC9                      | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 |       |            |              |            | 2.500000           | 01 Nov 2027                   |                  |                  |
|                                | 334,284.870                         | Local | 101.041639 | 337,766.91   | 105.480132 | 352,604.12         | 14,837.21                     | 0.08             |                  |
| Original Face:                 | 1,500,000.000                       | Base  | 101.041639 | 337,766.91   | 105.480132 | 352,604.12         | 14,837.21                     | 0.08             |                  |
| 31403DHB8                      | FNMA POOL 745526 FN 05/21 FIXED VAR |       |            |              |            | 6.000000           | 01 May 2021                   |                  |                  |
|                                | 1,245.050                           | Local | 100.053813 | 1,245.72     | 100.291870 | 1,248.68           | 2.96                          | 0.00             |                  |
| Original Face:                 | 2,500,000.000                       | Base  | 100.053813 | 1,245.72     | 100.291870 | 1,248.68           | 2.96                          | 0.00             |                  |
| 31412QBF5                      | FNMA POOL 931638 FN 07/39 FIXED 4.5 |       |            |              |            | 4.500000           | 01 Jul 2039                   |                  |                  |
|                                | 45,728.110                          | Local | 101.390217 | 46,363.83    | 112.284473 | 51,345.57          | 4,981.74                      | 0.01             |                  |
| Original Face:                 | 983,845.000                         | Base  | 101.390217 | 46,363.83    | 112.284473 | 51,345.57          | 4,981.74                      | 0.01             |                  |
| 31413MFY8                      | FNMA POOL 949383 FN 08/22 FIXED 6   |       |            |              |            | 6.000000           | 01 Aug 2022                   |                  |                  |
|                                | 13,096.730                          | Local | 100.220818 | 13,125.65    | 102.664769 | 13,445.73          | 320.08                        | 0.00             |                  |
| Original Face:                 | 1,800,000.000                       | Base  | 100.220818 | 13,125.65    | 102.664769 | 13,445.73          | 320.08                        | 0.00             |                  |
| 31416XE97                      | FNMA POOL AB1959 FN 12/40 FIXED 4   |       |            |              |            | 4.000000           | 01 Dec 2040                   |                  |                  |
|                                | 991,451.600                         | Local | 103.516434 | 1,026,315.34 | 110.216926 | 1,092,747.48       | 66,432.14                     | 0.24             |                  |
| Original Face:                 | 5,200,000.000                       | Base  | 103.516434 | 1,026,315.34 | 110.216926 | 1,092,747.48       | 66,432.14                     | 0.24             |                  |
| 31417AU98                      | FNMA POOL AB4207 FN 01/27 FIXED 2.5 |       |            |              |            | 2.500000           | 01 Jan 2027                   |                  |                  |
|                                | 392,724.310                         | Local | 101.144882 | 397,220.54   | 105.554768 | 414,539.23         | 17,318.69                     | 0.09             |                  |
| Original Face:                 | 2,680,283.000                       | Base  | 101.144882 | 397,220.54   | 105.554768 | 414,539.23         | 17,318.69                     | 0.09             |                  |
| 31417CUR4                      | FNMA POOL AB5991 FN 08/27 FIXED 2.5 |       |            |              |            | 2.500000           | 01 Aug 2027                   |                  |                  |
|                                | 2,991,966.450                       | Local | 101.737900 | 3,043,963.83 | 104.531943 | 3,127,560.66       | 83,596.83                     | 0.68             |                  |
| Original Face:                 | 15,000,000.000                      | Base  | 101.737900 | 3,043,963.83 | 104.531943 | 3,127,560.66       | 83,596.83                     | 0.68             |                  |

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ST OF AZ POOL 500 LGIP MED

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FUND: ATZ7



STATE STREET

As of: December 31, 2020

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| Base Currency: USD - US DOLLAR |                                     |                |                  |              |                    |                               |                  |                  |
|--------------------------------|-------------------------------------|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                   | Units          | Unit Cost        | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 31417GSE7                      | FNMA POOL AB9516 FN 05/28 FIXED 2.5 |                |                  |              | 2.500000           | 01 May 2028                   |                  |                  |
|                                |                                     | 1,137,865.050  | Local 100.980100 | 1,149,017.26 | 104.535347         | 1,189,471.18                  | 40,453.92        | 0.26             |
| Original Face:                 |                                     | 4,200,000.000  | Base 100.980100  | 1,149,017.26 | 104.535347         | 1,189,471.18                  | 40,453.92        | 0.26             |
| 31417SXR6                      | FNMA POOL AC6087 FN 11/24 FIXED 5   |                |                  |              | 5.000000           | 01 Nov 2024                   |                  |                  |
|                                |                                     | 69,236.730     | Local 101.370891 | 70,185.89    | 105.182127         | 72,824.67                     | 2,638.78         | 0.02             |
| Original Face:                 |                                     | 1,500,000.000  | Base 101.370891  | 70,185.89    | 105.182127         | 72,824.67                     | 2,638.78         | 0.02             |
| 31417VTG8                      | FNMA POOL AC8650 FN 01/25 FIXED 4   |                |                  |              | 4.000000           | 01 Jan 2025                   |                  |                  |
|                                |                                     | 101,185.980    | Local 100.850167 | 102,046.23   | 106.175568         | 107,434.79                    | 5,388.56         | 0.02             |
| Original Face:                 |                                     | 3,200,000.000  | Base 100.850167  | 102,046.23   | 106.175568         | 107,434.79                    | 5,388.56         | 0.02             |
| 31418ACU0                      | FNMA POOL MA0982 FN 02/27 FIXED 3.5 |                |                  |              | 3.500000           | 01 Feb 2027                   |                  |                  |
|                                |                                     | 92,530.330     | Local 102.232176 | 94,595.77    | 106.154377         | 98,225.00                     | 3,629.23         | 0.02             |
| Original Face:                 |                                     | 765,534.000    | Base 102.232176  | 94,595.77    | 106.154377         | 98,225.00                     | 3,629.23         | 0.02             |
| 31418AHW1                      | FNMA POOL MA1144 FN 08/27 FIXED 2.5 |                |                  |              | 2.500000           | 01 Aug 2027                   |                  |                  |
|                                |                                     | 834,256.790    | Local 101.734725 | 848,728.85   | 104.508151         | 871,866.35                    | 23,137.50        | 0.19             |
| Original Face:                 |                                     | 5,157,070.000  | Base 101.734725  | 848,728.85   | 104.508151         | 871,866.35                    | 23,137.50        | 0.19             |
| 31418RFS5                      | FNMA POOL AD3776 FN 03/25 FIXED 4.5 |                |                  |              | 4.500000           | 01 Mar 2025                   |                  |                  |
|                                |                                     | 106,921.100    | Local 101.018143 | 108,009.71   | 106.187541         | 113,536.89                    | 5,527.18         | 0.02             |
| Original Face:                 |                                     | 5,000,000.000  | Base 101.018143  | 108,009.71   | 106.187541         | 113,536.89                    | 5,527.18         | 0.02             |
| 31419AJM0                      | FNMA POOL AE0267 FN 08/25 FIXED VAR |                |                  |              | 4.000000           | 01 Aug 2025                   |                  |                  |
|                                |                                     | 189,118.900    | Local 101.447301 | 191,856.02   | 106.144555         | 200,739.41                    | 8,883.39         | 0.04             |
| Original Face:                 |                                     | 5,000,000.000  | Base 101.447301  | 191,856.02   | 106.144555         | 200,739.41                    | 8,883.39         | 0.04             |
| 31419BBT1                      | FNMA POOL AE0949 FN 02/41 FIXED VAR |                |                  |              | 4.000000           | 01 Feb 2041                   |                  |                  |
|                                |                                     | 269,838.480    | Local 103.315680 | 278,785.46   | 109.613556         | 295,779.55                    | 16,994.09        | 0.06             |
| Original Face:                 |                                     | 2,000,000.000  | Base 103.315680  | 278,785.46   | 109.613556         | 295,779.55                    | 16,994.09        | 0.06             |
| 31419CZL0                      | FNMA POOL AE2546 FN 09/40 FIXED 4.5 |                |                  |              | 4.500000           | 01 Sep 2040                   |                  |                  |
|                                |                                     | 140,230.450    | Local 103.151641 | 144,650.01   | 111.108319         | 155,807.70                    | 11,157.69        | 0.03             |
| Original Face:                 |                                     | 5,000,000.000  | Base 103.151641  | 144,650.01   | 111.108319         | 155,807.70                    | 11,157.69        | 0.03             |
| 31419JM47                      | FNMA POOL AE7578 FN 11/40 FIXED 4.5 |                |                  |              | 4.500000           | 01 Nov 2040                   |                  |                  |
|                                |                                     | 1,523,199.610  | Local 106.241056 | 1,618,263.35 | 111.894014         | 1,704,369.18                  | 86,105.83        | 0.37             |
| Original Face:                 |                                     | 14,750,000.000 | Base 106.241056  | 1,618,263.35 | 111.894014         | 1,704,369.18                  | 86,105.83        | 0.37             |

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| Asset ID                       | Asset Description                              |       |            | Unit Cost    | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|                                | Units  |       |            |              |            |                    |                               |                  |                  |
| 31419KU78                      | FNMA POOL AE8705 FN 11/25 FIXED 3              |       |            |              |            | 3.000000           | 01 Nov 2025                   |                  |                  |
|                                | 135,475.800                                    | Local | 100.830399 | 136,600.79   | 105.080006 | 142,357.98         |                               | 5,757.19         | 0.03             |
| Original Face:                 | 2,000,000.000                                  | Base  | 100.830399 | 136,600.79   | 105.080006 | 142,357.98         |                               | 5,757.19         | 0.03             |
| 375558BU6                      | GILEAD SCIENCES INC SR UNSECURED 09/21 VAR     |       |            |              |            | 0.378750           | 17 Sep 2021                   |                  |                  |
|                                | 5,000,000.000                                  | Local | 100.000000 | 5,000,000.00 | 100.050008 | 5,002,500.40       |                               | 2,500.40         | 1.09             |
|                                |  | Base  | 100.000000 | 5,000,000.00 | 100.050008 | 5,002,500.40       |                               | 2,500.40         | 1.09             |
| 38150AEH4                      | GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR |       |            |              |            | 0.800000           | 24 Nov 2025                   |                  |                  |
|                                | 3,000,000.000                                  | Local | 100.000000 | 3,000,000.00 | 99.664041  | 2,989,921.23       |                               | -10,078.77       | 0.65             |
|                                |  | Base  | 100.000000 | 3,000,000.00 | 99.664041  | 2,989,921.23       |                               | -10,078.77       | 0.65             |
| 38378KBF5                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A   |       |            |              |            | 1.500000           | 16 May 2042                   |                  |                  |
|                                | 1,688,474.720                                  | Local | 98.921443  | 1,670,263.55 | 100.862270 | 1,703,033.93       |                               | 32,770.38        | 0.37             |
| Original Face:                 | 4,000,000.000                                  | Base  | 98.921443  | 1,670,263.55 | 100.862270 | 1,703,033.93       |                               | 32,770.38        | 0.37             |
| 38378KDJ5                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB  |       |            |              |            | 1.723000           | 16 Aug 2042                   |                  |                  |
|                                | 377,332.500                                    | Local | 99.184361  | 374,254.83   | 101.082710 | 381,417.92         |                               | 7,163.09         | 0.08             |
| Original Face:                 | 1,900,000.000                                  | Base  | 99.184361  | 374,254.83   | 101.082710 | 381,417.92         |                               | 7,163.09         | 0.08             |
| 38379KTC2                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF  |       |            |              |            | 2.400000           | 16 May 2044                   |                  |                  |
|                                | 1,272,324.550                                  | Local | 99.584802  | 1,267,041.89 | 101.826840 | 1,295,567.88       |                               | 28,525.99        | 0.28             |
| Original Face:                 | 3,050,000.000                                  | Base  | 99.584802  | 1,267,041.89 | 101.826840 | 1,295,567.88       |                               | 28,525.99        | 0.28             |
| 38379U5P7                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG  |       |            |              |            | 2.000000           | 16 Aug 2048                   |                  |                  |
|                                | 2,250,621.960                                  | Local | 99.341163  | 2,235,794.03 | 102.047310 | 2,296,699.17       |                               | 60,905.14        | 0.50             |
| Original Face:                 | 3,000,000.000                                  | Base  | 99.341163  | 2,235,794.03 | 102.047310 | 2,296,699.17       |                               | 60,905.14        | 0.50             |
| 38380LD26                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA |       |            |              |            | 2.250000           | 20 Aug 2069                   |                  |                  |
|                                | 1,494,139.950                                  | Local | 102.881508 | 1,537,193.71 | 104.281718 | 1,558,114.81       |                               | 20,921.10        | 0.34             |
| Original Face:                 | 3,000,000.000                                  | Base  | 102.881508 | 1,537,193.71 | 104.281718 | 1,558,114.81       |                               | 20,921.10        | 0.34             |
| 38380LN25                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA |       |            |              |            | 2.200000           | 20 Nov 2069                   |                  |                  |
|                                | 684,269.110                                    | Local | 100.412722 | 687,093.24   | 103.342613 | 707,141.58         |                               | 20,048.34        | 0.15             |
| Original Face:                 | 1,000,000.000                                  | Base  | 100.412722 | 687,093.24   | 103.342613 | 707,141.58         |                               | 20,048.34        | 0.15             |
| 438516CD6                      | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR |       |            |              |            | 0.461000           | 19 Aug 2022                   |                  |                  |
|                                | 3,000,000.000                                  | Local | 100.000000 | 3,000,000.00 | 100.100143 | 3,003,004.29       |                               | 3,004.29         | 0.65             |
|                                |  | Base  | 100.000000 | 3,000,000.00 | 100.100143 | 3,003,004.29       |                               | 3,004.29         | 0.65             |

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| Asset ID                       | Asset Description                               |       | Units      | Unit Cost    | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 44932HAC7                      | IBM CREDIT LLC SR UNSECURED 09/22 2.2           |       |            |              |            | 2.200000           | 08 Sep 2022                   |                  |                  |
|                                | 3,000,000.000                                   | Local | 100.000000 | 3,000,000.00 | 103.487308 | 3,104,619.24       | 104,619.24                    | 0.68             |                  |
|                                |   | Base  | 100.000000 | 3,000,000.00 | 103.487308 | 3,104,619.24       | 104,619.24                    | 0.68             |                  |
| 45818WCL8                      | INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53 |       |            |              |            | 2.530000           | 06 Jul 2023                   |                  |                  |
|                                | 2,000,000.000                                   | Local | 100.000000 | 2,000,000.00 | 101.140335 | 2,022,806.70       | 22,806.70                     | 0.44             |                  |
|                                |   | Base  | 100.000000 | 2,000,000.00 | 101.140335 | 2,022,806.70       | 22,806.70                     | 0.44             |                  |
| 459058HC0                      | INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR  |       |            |              |            | 0.389370           | 06 Aug 2024                   |                  |                  |
|                                | 3,000,000.000                                   | Local | 100.069866 | 3,002,095.98 | 100.334121 | 3,010,023.63       | 7,927.65                      | 0.66             |                  |
|                                |   | Base  | 100.069866 | 3,002,095.98 | 100.334121 | 3,010,023.63       | 7,927.65                      | 0.66             |                  |
| 45905U5V2                      | INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7  |       |            |              |            | 1.700000           | 31 Jan 2025                   |                  |                  |
|                                | 5,000,000.000                                   | Local | 100.000000 | 5,000,000.00 | 101.175837 | 5,058,791.85       | 58,791.85                     | 1.10             |                  |
|                                |   | Base  | 100.000000 | 5,000,000.00 | 101.175837 | 5,058,791.85       | 58,791.85                     | 1.10             |                  |
| 46625HRL6                      | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7      |       |            |              |            | 2.700000           | 18 May 2023                   |                  |                  |
|                                | 3,000,000.000                                   | Local | 99.064416  | 2,971,932.48 | 105.134537 | 3,154,036.11       | 182,103.63                    | 0.69             |                  |
|                                |   | Base  | 99.064416  | 2,971,932.48 | 105.134537 | 3,154,036.11       | 182,103.63                    | 0.69             |                  |
| 478160CN2                      | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55       |       |            |              |            | 0.550000           | 01 Sep 2025                   |                  |                  |
|                                | 2,000,000.000                                   | Local | 99.898803  | 1,997,976.06 | 100.433127 | 2,008,662.54       | 10,686.48                     | 0.44             |                  |
|                                |   | Base  | 99.898803  | 1,997,976.06 | 100.433127 | 2,008,662.54       | 10,686.48                     | 0.44             |                  |
| 48128GG79                      | JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25     |       |            |              |            | 2.250000           | 30 Aug 2024                   |                  |                  |
|                                | 5,000,000.000                                   | Local | 100.000000 | 5,000,000.00 | 100.682458 | 5,034,122.90       | 34,122.90                     | 1.10             |                  |
|                                |   | Base  | 100.000000 | 5,000,000.00 | 100.682458 | 5,034,122.90       | 34,122.90                     | 1.10             |                  |
| 48128GM49                      | JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR      |       |            |              |            | 2.300000           | 27 Nov 2024                   |                  |                  |
|                                | 3,000,000.000                                   | Local | 100.000000 | 3,000,000.00 | 100.352715 | 3,010,581.45       | 10,581.45                     | 0.66             |                  |
|                                |   | Base  | 100.000000 | 3,000,000.00 | 100.352715 | 3,010,581.45       | 10,581.45                     | 0.66             |                  |
| 48128GV56                      | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8      |       |            |              |            | 0.800000           | 18 Aug 2025                   |                  |                  |
|                                | 2,000,000.000                                   | Local | 100.000000 | 2,000,000.00 | 99.078514  | 1,981,570.28       | -18,429.72                    | 0.43             |                  |
|                                |   | Base  | 100.000000 | 2,000,000.00 | 99.078514  | 1,981,570.28       | -18,429.72                    | 0.43             |                  |
| 49327M2Z6                      | KEY BANK NA SR UNSECURED 03/23 1.25             |       |            |              |            | 1.250000           | 10 Mar 2023                   |                  |                  |
|                                | 3,000,000.000                                   | Local | 99.967448  | 2,999,023.45 | 101.958814 | 3,058,764.42       | 59,740.97                     | 0.67             |                  |
|                                |   | Base  | 99.967448  | 2,999,023.45 | 101.958814 | 3,058,764.42       | 59,740.97                     | 0.67             |                  |

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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 |      |
| 55279HAS9                      | MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR    |                              |           |            | 0.484750        | 25 Jan 2021                |                  |               |      |
|                                |  | 5,000,000.000                | Local     | 100.000000 | 5,000,000.00    | 100.015923                 | 5,000,796.15     | 796.15        | 1.09 |
|                                |  |                              | Base      | 100.000000 | 5,000,000.00    | 100.015923                 | 5,000,796.15     | 796.15        | 1.09 |
| 58769QAB7                      | MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2     |                              |           |            | 2.010000        | 15 Dec 2021                |                  |               |      |
|                                |  | 326,063.080                  | Local     | 99.997172  | 326,053.86      | 100.201470                 | 326,720.00       | 666.14        | 0.07 |
|                                |  | Original Face: 1,000,000.000 | Base      | 99.997172  | 326,053.86      | 100.201470                 | 326,720.00       | 666.14        | 0.07 |
| 59217GEE5                      | MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95    |                              |           |            | 1.950000        | 13 Jan 2023                |                  |               |      |
|                                |  | 3,000,000.000                | Local     | 99.970889  | 2,999,126.66    | 103.173834                 | 3,095,215.02     | 96,088.36     | 0.67 |
|                                |  |                              | Base      | 99.970889  | 2,999,126.66    | 103.173834                 | 3,095,215.02     | 96,088.36     | 0.67 |
| 637639AB1                      | NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5 |                              |           |            | 1.500000        | 23 Apr 2025                |                  |               |      |
|                                |  | 3,000,000.000                | Local     | 99.830766  | 2,994,922.99    | 103.515678                 | 3,105,470.34     | 110,547.35    | 0.68 |
|                                |  |                              | Base      | 99.830766  | 2,994,922.99    | 103.515678                 | 3,105,470.34     | 110,547.35    | 0.68 |
| 637639AC9                      | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 |                              |           |            | 0.400000        | 07 Dec 2023                |                  |               |      |
|                                |  | 2,000,000.000                | Local     | 99.877935  | 1,997,558.69    | 100.209000                 | 2,004,180.00     | 6,621.31      | 0.44 |
|                                |  |                              | Base      | 99.877935  | 1,997,558.69    | 100.209000                 | 2,004,180.00     | 6,621.31      | 0.44 |
| 641062AQ7                      | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375  |                              |           |            | 0.375000        | 15 Jan 2024                |                  |               |      |
|                                |  | 5,000,000.000                | Local     | 99.780387  | 4,989,019.35    | 100.100780                 | 5,005,039.00     | 16,019.65     | 1.09 |
|                                |  |                              | Base      | 99.780387  | 4,989,019.35    | 100.100780                 | 5,005,039.00     | 16,019.65     | 1.09 |
| 64952WDL4                      | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2      |                              |           |            | 2.000000        | 22 Jan 2025                |                  |               |      |
|                                |  | 5,000,000.000                | Local     | 99.708791  | 4,985,439.57    | 105.213224                 | 5,260,661.20     | 275,221.63    | 1.15 |
|                                |  |                              | Base      | 99.708791  | 4,985,439.57    | 105.213224                 | 5,260,661.20     | 275,221.63    | 1.15 |
| 65339KAS9                      | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403    |                              |           |            | 2.403000        | 01 Sep 2021                |                  |               |      |
|                                |  | 5,000,000.000                | Local     | 101.392716 | 5,069,635.82    | 101.374990                 | 5,068,749.50     | -886.32       | 1.10 |
|                                |  |                              | Base      | 101.392716 | 5,069,635.82    | 101.374990                 | 5,068,749.50     | -886.32       | 1.10 |
| 6903538B6                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR    |                              |           |            | 0.130000        | 15 Sep 2026                |                  |               |      |
|                                |  | 1,916,666.670                | Local     | 100.000000 | 1,916,666.67    | 100.000000                 | 1,916,666.67     | 0.00          | 0.42 |
|                                |  | Original Face: 2,000,000.000 | Base      | 100.000000 | 1,916,666.67    | 100.000000                 | 1,916,666.67     | 0.00          | 0.42 |
| 713448FB9                      | PEPSICO INC SR UNSECURED 10/23 0.4                 |                              |           |            | 0.400000        | 07 Oct 2023                |                  |               |      |
|                                |  | 2,000,000.000                | Local     | 99.947477  | 1,998,949.53    | 100.550567                 | 2,011,011.34     | 12,061.81     | 0.44 |
|                                |  |                              | Base      | 99.947477  | 1,998,949.53    | 100.550567                 | 2,011,011.34     | 12,061.81     | 0.44 |

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR |  |               |           |            |                    |                               |                  |                  |      |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description                              | Units         | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 723484AH4                      | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3   |               |           |            | 1.300000           | 15 Jun 2025                   |                  |                  |      |
|                                |  | 3,000,000.000 | Local     | 99.991104  | 2,999,733.13       | 101.587686                    | 3,047,630.58     | 47,897.45        | 0.66 |
|                                |  |               | Base      | 99.991104  | 2,999,733.13       | 101.587686                    | 3,047,630.58     | 47,897.45        | 0.66 |
| 78013XGQ5                      | ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR    |               |           |            | 0.625380           | 06 Mar 2023                   |                  |                  |      |
|                                |  | 5,000,000.000 | Local     | 100.000000 | 5,000,000.00       | 100.344945                    | 5,017,247.25     | 17,247.25        | 1.09 |
|                                |  |               | Base      | 100.000000 | 5,000,000.00       | 100.344945                    | 5,017,247.25     | 17,247.25        | 1.09 |
| 78014RAQ3                      | ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR    |               |           |            | 3.000000           | 22 Oct 2021                   |                  |                  |      |
|                                |  | 2,000,000.000 | Local     | 100.000000 | 2,000,000.00       | 101.954849                    | 2,039,096.98     | 39,096.98        | 0.44 |
|                                |  |               | Base      | 100.000000 | 2,000,000.00       | 101.954849                    | 2,039,096.98     | 39,096.98        | 0.44 |
| 78014RBY5                      | ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2    |               |           |            | 2.200000           | 31 Jan 2025                   |                  |                  |      |
|                                |  | 3,460,000.000 | Local     | 100.000000 | 3,460,000.00       | 101.017627                    | 3,495,209.89     | 35,209.89        | 0.76 |
|                                |  |               | Base      | 100.000000 | 3,460,000.00       | 101.017627                    | 3,495,209.89     | 35,209.89        | 0.76 |
| 78014RCM0                      | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR    |               |           |            | 1.500000           | 27 Mar 2025                   |                  |                  |      |
|                                |  | 3,000,000.000 | Local     | 100.000000 | 3,000,000.00       | 104.307000                    | 3,129,210.00     | 129,210.00       | 0.68 |
|                                |  |               | Base      | 100.000000 | 3,000,000.00       | 104.307000                    | 3,129,210.00     | 129,210.00       | 0.68 |
| 78014RDA5                      | ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR    |               |           |            | 0.550000           | 18 Aug 2025                   |                  |                  |      |
|                                |  | 3,000,000.000 | Local     | 100.000000 | 3,000,000.00       | 99.489300                     | 2,984,679.00     | -15,321.00       | 0.65 |
|                                |  |               | Base      | 100.000000 | 3,000,000.00       | 99.489300                     | 2,984,679.00     | -15,321.00       | 0.65 |
| 822582CA8                      | SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR |               |           |            | 0.620630           | 13 Nov 2023                   |                  |                  |      |
|                                |  | 1,950,000.000 | Local     | 100.240396 | 1,954,687.73       | 100.557000                    | 1,960,861.50     | 6,173.77         | 0.43 |
|                                |  |               | Base      | 100.240396 | 1,954,687.73       | 100.557000                    | 1,960,861.50     | 6,173.77         | 0.43 |
| 855244AN9                      | STARBUCKS CORP SR UNSECURED 03/23 3.1          |               |           |            | 3.100000           | 01 Mar 2023                   |                  |                  |      |
|                                |  | 3,000,000.000 | Local     | 99.986463  | 2,999,593.90       | 105.634925                    | 3,169,047.75     | 169,453.85       | 0.69 |
|                                |  |               | Base      | 99.986463  | 2,999,593.90       | 105.634925                    | 3,169,047.75     | 169,453.85       | 0.69 |
| 855244AY5                      | STARBUCKS CORP SR UNSECURED 05/22 1.3          |               |           |            | 1.300000           | 07 May 2022                   |                  |                  |      |
|                                |  | 3,000,000.000 | Local     | 99.954936  | 2,998,648.07       | 101.399056                    | 3,041,971.68     | 43,323.61        | 0.66 |
|                                |  |               | Base      | 99.954936  | 2,998,648.07       | 101.399056                    | 3,041,971.68     | 43,323.61        | 0.66 |
| 89114Q3J5                      | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR   |               |           |            | 0.565750           | 22 Jul 2022                   |                  |                  |      |
|                                |  | 3,000,000.000 | Local     | 100.000000 | 3,000,000.00       | 100.181808                    | 3,005,454.24     | 5,454.24         | 0.65 |
|                                |  |               | Base      | 100.000000 | 3,000,000.00       | 100.181808                    | 3,005,454.24     | 5,454.24         | 0.65 |

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR |  |       |            |              |            |                    |                               |                  |                  |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                |       | Units      | Unit Cost    | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 89114Q5A2                      | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR     |       |            |              |            | 2.450000           | 14 Aug 2024                   |                  |                  |
|                                | 3,000,000.000                                    | Local | 100.000000 | 3,000,000.00 | 102.884952 | 3,086,548.56       | 86,548.56                     | 0.67             |                  |
|                                |  | Base  | 100.000000 | 3,000,000.00 | 102.884952 | 3,086,548.56       | 86,548.56                     | 0.67             |                  |
| 89233MAB9                      | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2     |       |            |              |            | 1.920000           | 15 Jul 2022                   |                  |                  |
|                                | 1,545,084.010                                    | Local | 99.994899  | 1,545,005.19 | 100.416810 | 1,551,524.07       | 6,518.88                      | 0.34             |                  |
|                                | Original Face: 3,000,000.000                     | Base  | 99.994899  | 1,545,005.19 | 100.416810 | 1,551,524.07       | 6,518.88                      | 0.34             |                  |
| 89236TFX8                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 |       |            |              |            | 2.650000           | 12 Apr 2022                   |                  |                  |
|                                | 2,000,000.000                                    | Local | 99.973214  | 1,999,464.27 | 102.929603 | 2,058,592.06       | 59,127.79                     | 0.45             |                  |
|                                |  | Base  | 99.973214  | 1,999,464.27 | 102.929603 | 2,058,592.06       | 59,127.79                     | 0.45             |                  |
| 89236TGS8                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR  |       |            |              |            | 0.345630           | 13 Aug 2021                   |                  |                  |
|                                | 1,000,000.000                                    | Local | 100.000000 | 1,000,000.00 | 100.045435 | 1,000,454.35       | 454.35                        | 0.22             |                  |
|                                |  | Base  | 100.000000 | 1,000,000.00 | 100.045435 | 1,000,454.35       | 454.35                        | 0.22             |                  |
| 89236TGT6                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8  |       |            |              |            | 1.800000           | 13 Feb 2025                   |                  |                  |
|                                | 5,000,000.000                                    | Local | 99.944845  | 4,997,242.25 | 104.859105 | 5,242,955.25       | 245,713.00                    | 1.14             |                  |
|                                |  | Base  | 99.944845  | 4,997,242.25 | 104.859105 | 5,242,955.25       | 245,713.00                    | 1.14             |                  |
| 89236THS7                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR  |       |            |              |            | 0.400000           | 13 Jun 2022                   |                  |                  |
|                                | 3,000,000.000                                    | Local | 100.000000 | 3,000,000.00 | 100.029331 | 3,000,879.93       | 879.93                        | 0.65             |                  |
|                                |  | Base  | 100.000000 | 3,000,000.00 | 100.029331 | 3,000,879.93       | 879.93                        | 0.65             |                  |
| 89788JAA7                      | TRUIST BANK SR UNSECURED 03/25 1.5               |       |            |              |            | 1.500000           | 10 Mar 2025                   |                  |                  |
|                                | 3,000,000.000                                    | Local | 99.828123  | 2,994,843.70 | 103.531613 | 3,105,948.39       | 111,104.69                    | 0.68             |                  |
|                                |  | Base  | 99.828123  | 2,994,843.70 | 103.531613 | 3,105,948.39       | 111,104.69                    | 0.68             |                  |
| 90327QD48                      | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5    |       |            |              |            | 1.500000           | 01 May 2023                   |                  |                  |
|                                | 1,000,000.000                                    | Local | 99.904615  | 999,046.15   | 102.575332 | 1,025,753.32       | 26,707.17                     | 0.22             |                  |
|                                |  | Base  | 99.904615  | 999,046.15   | 102.575332 | 1,025,753.32       | 26,707.17                     | 0.22             |                  |
| 90331HNL3                      | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85    |       |            |              |            | 2.850000           | 23 Jan 2023                   |                  |                  |
|                                | 2,000,000.000                                    | Local | 100.189520 | 2,003,790.39 | 105.185666 | 2,103,713.32       | 99,922.93                     | 0.46             |                  |
|                                |  | Base  | 100.189520 | 2,003,790.39 | 105.185666 | 2,103,713.32       | 99,922.93                     | 0.46             |                  |
| 90331HPG2                      | US BANK NA CINCINNATI SR UNSECURED 12/22 VAR     |       |            |              |            | 0.630380           | 09 Dec 2022                   |                  |                  |
|                                | 5,000,000.000                                    | Local | 100.000000 | 5,000,000.00 | 100.507361 | 5,025,368.05       | 25,368.05                     | 1.09             |                  |
|                                |  | Base  | 100.000000 | 5,000,000.00 | 100.507361 | 5,025,368.05       | 25,368.05                     | 1.09             |                  |

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STATE STREET

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                      |       | Units      | Unit Cost    | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 91159HHX1                      | US BANCORP SR UNSECURED 07/24 2.4                      |       |            |              |            | 2.400000           | 30 Jul 2024                   |                  |                  |
|                                | 5,000,000.000  | Local | 99.929985  | 4,996,499.23 | 106.599293 | 5,329,964.65       | 333,465.42                    | 1.16             |                  |
|                                |  | Base  | 99.929985  | 4,996,499.23 | 106.599293 | 5,329,964.65       | 333,465.42                    | 1.16             |                  |
| 91159HHZ6                      | US BANCORP SR UNSECURED 05/25 1.45                     |       |            |              |            | 1.450000           | 12 May 2025                   |                  |                  |
|                                | 3,000,000.000  | Local | 99.899983  | 2,996,999.50 | 103.780242 | 3,113,407.26       | 116,407.76                    | 0.68             |                  |
|                                |  | Base  | 99.899983  | 2,996,999.50 | 103.780242 | 3,113,407.26       | 116,407.76                    | 0.68             |                  |
| 9128285X4                      | US TREASURY N/B 01/21 2.5                              |       |            |              |            | 2.500000           | 31 Jan 2021                   |                  |                  |
|                                | 2,000,000.000  | Local | 100.063971 | 2,001,279.42 | 100.173025 | 2,003,460.50       | 2,181.08                      | 0.44             |                  |
|                                |  | Base  | 100.063971 | 2,001,279.42 | 100.173025 | 2,003,460.50       | 2,181.08                      | 0.44             |                  |
| 91324PDH2                      | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15         |       |            |              |            | 3.150000           | 15 Jun 2021                   |                  |                  |
|                                | 2,000,000.000  | Local | 99.991841  | 1,999,836.81 | 101.255029 | 2,025,100.58       | 25,263.77                     | 0.44             |                  |
|                                |  | Base  | 99.991841  | 1,999,836.81 | 101.255029 | 2,025,100.58       | 25,263.77                     | 0.44             |                  |
| 91324PDR0                      | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375        |       |            |              |            | 2.375000           | 15 Aug 2024                   |                  |                  |
|                                | 3,000,000.000  | Local | 99.982116  | 2,999,463.47 | 106.589788 | 3,197,693.64       | 198,230.17                    | 0.70             |                  |
|                                |  | Base  | 99.982116  | 2,999,463.47 | 106.589788 | 3,197,693.64       | 198,230.17                    | 0.70             |                  |
| 92290BAA9                      | VERIZON OWNER TRUST VZOT 2020 B A                      |       |            |              |            | 0.470000           | 20 Feb 2025                   |                  |                  |
|                                | 3,250,000.000  | Local | 99.980804  | 3,249,376.13 | 100.353970 | 3,261,504.03       | 12,127.90                     | 0.71             |                  |
|                                | Original Face: 3,250,000.000                           | Base  | 99.980804  | 3,249,376.13 | 100.353970 | 3,261,504.03       | 12,127.90                     | 0.71             |                  |
| 92347YAA2                      | VERIZON OWNER TRUST VZOT 2019 A A1A                    |       |            |              |            | 2.930000           | 20 Sep 2023                   |                  |                  |
|                                | 2,000,000.000  | Local | 99.987991  | 1,999,759.81 | 101.939630 | 2,038,792.60       | 39,032.79                     | 0.44             |                  |
|                                | Original Face: 2,000,000.000                           | Base  | 99.987991  | 1,999,759.81 | 101.939630 | 2,038,792.60       | 39,032.79                     | 0.44             |                  |
| 92348TAA2                      | VERIZON OWNER TRUST VZOT 2020 A A1A                    |       |            |              |            | 1.850000           | 22 Jul 2024                   |                  |                  |
|                                | 2,000,000.000  | Local | 99.990709  | 1,999,814.18 | 102.400700 | 2,048,014.00       | 48,199.82                     | 0.45             |                  |
|                                | Original Face: 2,000,000.000                           | Base  | 99.990709  | 1,999,814.18 | 102.400700 | 2,048,014.00       | 48,199.82                     | 0.45             |                  |
| 92348XAA3                      | VERIZON OWNER TRUST VZOT 2018 A A1A                    |       |            |              |            | 3.230000           | 20 Apr 2023                   |                  |                  |
|                                | 780,812.630  | Local | 99.999207  | 780,806.44   | 101.327460 | 791,177.61         | 10,371.17                     | 0.17             |                  |
|                                | Original Face: 1,000,000.000                           | Base  | 99.999207  | 780,806.44   | 101.327460 | 791,177.61         | 10,371.17                     | 0.17             |                  |
| 928668BJ0                      | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 |       |            |              |            | 0.875000           | 22 Nov 2023                   |                  |                  |
|                                | 3,000,000.000  | Local | 99.855215  | 2,995,656.45 | 100.563338 | 3,016,900.14       | 21,243.69                     | 0.66             |                  |
|                                |  | Base  | 99.855215  | 2,995,656.45 | 100.563338 | 3,016,900.14       | 21,243.69                     | 0.66             |                  |

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|--|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                            |       | Units | Unit Cost  | Total Cost     | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 931142EL3                      | WALMART INC SR UNSECURED 07/24 2.85          |       |       |            |                | 2.850000           | 08 Jul 2024                   |                  |                  |
|                                | 2,000,000.000                                | Local |       | 99.917684  | 1,998,353.67   | 108.185250         | 2,163,705.00                  | 165,351.33       | 0.47             |
|                                |  | Base  |       | 99.917684  | 1,998,353.67   | 108.185250         | 2,163,705.00                  | 165,351.33       | 0.47             |
| 949746RS2                      | WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5 |       |       |            |                | 2.500000           | 04 Mar 2021                   |                  |                  |
|                                | 3,000,000.000                                | Local |       | 99.999219  | 2,999,976.56   | 100.338181         | 3,010,145.43                  | 10,168.87        | 0.66             |
|                                |  | Base  |       | 99.999219  | 2,999,976.56   | 100.338181         | 3,010,145.43                  | 10,168.87        | 0.66             |
| 949746SA0                      | WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1 |       |       |            |                | 2.100000           | 26 Jul 2021                   |                  |                  |
|                                | 1,000,000.000                                | Local |       | 99.720570  | 997,205.70     | 101.008723         | 1,010,087.23                  | 12,881.53        | 0.22             |
|                                |  | Base  |       | 99.720570  | 997,205.70     | 101.008723         | 1,010,087.23                  | 12,881.53        | 0.22             |
| 949746SP7                      | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR |       |       |            |                | 1.143630           | 11 Feb 2022                   |                  |                  |
|                                | 3,000,000.000                                | Local |       | 100.000000 | 3,000,000.00   | 100.084889         | 3,002,546.67                  | 2,546.67         | 0.65             |
|                                |  | Base  |       | 100.000000 | 3,000,000.00   | 100.084889         | 3,002,546.67                  | 2,546.67         | 0.65             |
| 95001DA75                      | WELLS FARGO + COMPANY SR UNSECURED 06/22 1   |       |       |            |                | 1.000000           | 17 Jun 2022                   |                  |                  |
|                                | 3,000,000.000                                | Local |       | 100.000000 | 3,000,000.00   | 99.108565          | 2,973,256.95                  | -26,743.05       | 0.65             |
|                                |  | Base  |       | 100.000000 | 3,000,000.00   | 99.108565          | 2,973,256.95                  | -26,743.05       | 0.65             |
| 961214DQ3                      | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5  |       |       |            |                | 2.500000           | 28 Jun 2022                   |                  |                  |
|                                | 2,000,000.000                                | Local |       | 99.951529  | 1,999,030.57   | 103.409106         | 2,068,182.12                  | 69,151.55        | 0.45             |
|                                |  | Base  |       | 99.951529  | 1,999,030.57   | 103.409106         | 2,068,182.12                  | 69,151.55        | 0.45             |
| <b>US DOLLAR Total</b>         |  |       |       |            |                |                    |                               |                  |                  |
|                                | 358,369,876.800                              | Local |       |            | 359,213,696.27 |                    | 365,658,392.90                | 6,444,696.63     | 79.66            |
| Original Face:                 | 186,011,032.000                              | Base  |       |            | 359,213,696.27 |                    | 365,658,392.90                | 6,444,696.63     | 79.66            |
| <b>FIXED INCOME Total</b>      |  |       |       |            |                |                    |                               |                  |                  |
|                                | 358,369,876.800                              | Base  |       |            | 359,213,696.27 |                    | 365,658,392.90                | 6,444,696.63     | 79.66            |
| Original Face:                 | 186,011,032.000                              |       |       |            |                |                    |                               |                  |                  |

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STATE STREET

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| Asset ID          | Asset Description | Units           | Unit Cost | Total Cost     | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| <b>FUND Total</b> |                   |                 |           |                |                    |                               |                  |                  |
|                   |                   | 451,771,495.270 | Base      | 452,558,512.86 |                    | 459,010,797.88                | 6,452,285.02     | 100.00           |
| Original Face:    |                   | 186,011,032.000 |           |                |                    |                               |                  |                  |

# Holdings

Currency Summary

As of: December 31, 2020

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STATE OF ARIZONA

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| Base Currency:USD - US DOLLAR |                 |       |                |                |                      |                  |                   |                    |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
|                               | Units           |       | Total Cost     | Market Value   | % Currency<br>% Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| <b>US DOLLAR</b>              |                 |       |                |                |                      | Exchange Rate:   | 1.000000          |                    |
| <b>CASH</b>                   |                 |       |                |                |                      |                  |                   |                    |
|                               | 365,618.470     | Local | 365,618.47     | 365,618.47     | 0.08                 | 0.00             |                   | 0.00               |
|                               |                 | Base  | 365,618.47     | 365,618.47     | 0.08                 | 0.00             | 0.00              | 0.00               |
| <b>CASH EQUIVALENT</b>        |                 |       |                |                |                      |                  |                   |                    |
|                               | 93,036,000.000  | Local | 92,979,198.12  | 92,986,786.51  | 20.26                | 7,588.39         |                   | 7,588.39           |
|                               |                 | Base  | 92,979,198.12  | 92,986,786.51  | 20.26                | 7,588.39         | 0.00              | 7,588.39           |
| <b>FIXED INCOME</b>           |                 |       |                |                |                      |                  |                   |                    |
|                               | 358,369,876.800 | Local | 359,213,696.27 | 365,658,392.90 | 79.66                | 6,444,696.63     |                   | 6,444,696.63       |
| Original Face:                | 186,011,032.000 | Base  | 359,213,696.27 | 365,658,392.90 | 79.66                | 6,444,696.63     | 0.00              | 6,444,696.63       |
| <b>US DOLLAR Total</b>        |                 |       |                |                |                      |                  |                   |                    |
|                               | 451,771,495.270 | Local | 452,558,512.86 | 459,010,797.88 | 100.00               | 6,452,285.02     |                   | 6,452,285.02       |
| Original Face:                | 186,011,032.000 | Base  | 452,558,512.86 | 459,010,797.88 | 100.00               | 6,452,285.02     | 0.00              | 6,452,285.02       |
| <b>FUND Total</b>             |                 |       |                |                |                      |                  |                   |                    |
|                               | 451,771,495.270 | Base  | 452,558,512.86 | 459,010,797.88 | 100.00               | 6,452,285.02     | 0.00              | 6,452,285.02       |
| Original Face:                | 186,011,032.000 |       |                |                |                      |                  |                   |                    |

# Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 8, 2021



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 |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| <b>CASH</b>       |             |            |              |        |                  |                   |                    |
| US DOLLAR         | 365,618.470 | 365,618.47 | 365,618.47   | 0.08   | 0.00             | 0.00              | 0.00               |
| <b>CASH Total</b> | 365,618.470 | 365,618.47 | 365,618.47   | 0.08   | 0.00             | 0.00              | 0.00               |

# Holdings

Asset Summary

As of: December 31, 2020

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

View Date: January 8, 2021



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 |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| <b>CASH EQUIVALENT</b>       |                |               |               |        |                  |                   |                    |
| US DOLLAR                    |                |               |               |        |                  |                   |                    |
|                              | 93,036,000.000 | 92,979,198.12 | 92,986,786.51 | 20.26  | 7,588.39         | 0.00              | 7,588.39           |
| <b>CASH EQUIVALENT Total</b> |                |               |               |        |                  |                   |                    |
|                              | 93,036,000.000 | 92,979,198.12 | 92,986,786.51 | 20.26  | 7,588.39         | 0.00              | 7,588.39           |

# Holdings

Asset Summary

As of: December 31, 2020

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

View Date: January 8, 2021



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 |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| <b>FIXED INCOME</b>       |                 |                |                |        |                  |                   |                    |
| US DOLLAR                 | 358,369,876.800 | 359,213,696.27 | 365,658,392.90 | 79.66  | 6,444,696.63     | 0.00              | 6,444,696.63       |
| <b>FIXED INCOME Total</b> | 358,369,876.800 | 359,213,696.27 | 365,658,392.90 | 79.66  | 6,444,696.63     | 0.00              | 6,444,696.63       |

# Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 8, 2021



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 |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| <b>FUND Total</b> | 451,771,495.270 | 452,558,512.86 | 459,010,797.88 | 100.00 | 6,452,285.02     | 0.00              | 6,452,285.02       |



# Holdings

## Fund Summary

As of: December 31, 2020

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

View Date: January 8, 2021



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              | 365,618.470     | 365,618.47      | 365,618.47     | 0.08           | 0.00<br>0.00 GN<br>0.00 LS                        | 0.00<br>0.00 GN<br>0.00 LS                        | 0.00<br>0.00 GN<br>0.00 LS                        |   |
| CASH EQUIVALENT   | 93,036,000.000  | 92,979,198.12   | 92,986,786.51  | 20.26          | 7,588.39<br>10,567.49 GN<br>-2,979.10 LS          | 0.00<br>0.00 GN<br>0.00 LS                        | 7,588.39<br>10,567.49 GN<br>-2,979.10 LS          |   |
| FIXED INCOME      | 358,369,876.800 | 359,213,696.27  | 365,658,392.90 | 79.66          | 6,444,696.63<br>6,605,522.78 GN<br>-160,826.15 LS | 0.00<br>0.00 GN<br>0.00 LS                        | 6,444,696.63<br>6,605,522.78 GN<br>-160,826.15 LS |   |
| Original Face:    | 186,011,032.000 |                 |                |                |   |   |   |   |
| <hr/>             |                 |                 |                |                |   |   |   |   |
| <b>FUND Total</b> | 0.000           | 451,771,495.270 | 452,558,512.86 | 459,010,797.88 | 100.00  | 6,452,285.02<br>6,616,090.27 GN<br>-163,805.25 LS | 0.00<br>0.00 GN<br>0.00 LS                        | 6,452,285.02<br>6,616,090.27 GN<br>-163,805.25 LS |
| Original Face:    | 186,011,032.000 |                 |                |                |   |   |   |   |