

Holdings

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



STATE STREET

As of: November 30, 2018

View Date: December 10, 2018

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|-------------|-------|----------|------------|----------|------------|------|------|
| USD | US DOLLAR | | | | | | | | |
| | | 377,022.990 | Local | 1.000000 | 377,022.99 | 1.000000 | 377,022.99 | 0.00 | 0.11 |
| | | | Base | 1.000000 | 377,022.99 | 1.000000 | 377,022.99 | 0.00 | 0.11 |

| | | | | | | | | | |
|------------------------|--|-------------|-------|--|------------|--|------------|------|------|
| US DOLLAR Total | | 377,022.990 | Local | | 377,022.99 | | 377,022.99 | 0.00 | 0.11 |
| | | | Base | | 377,022.99 | | 377,022.99 | 0.00 | 0.11 |

| | | | | | | | | | |
|-------------------|--|-------------|------|--|------------|--|------------|------|------|
| CASH Total | | 377,022.990 | Base | | 377,022.99 | | 377,022.99 | 0.00 | 0.11 |
|-------------------|--|-------------|------|--|------------|--|------------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 136069TY7 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | | | | 2.55 | 16 Jun 2022 | | | |
| | | 3,000,000.000 | Local | 99.934146 | 2,998,024.38 | 99.934146 | 2,998,024.38 | 0.00 | 0.86 |
| | | | Base | 99.934146 | 2,998,024.38 | 99.934146 | 2,998,024.38 | 0.00 | 0.86 |

| | | | | | | | | | |
|-----------|-----------------|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 38346MM35 | GOTHAM FDG CORP | | | | 2.32 | 03 Dec 2018 | | | |
| | | 5,000,000.000 | Local | 99.987111 | 4,999,355.56 | 99.987111 | 4,999,355.56 | 0.00 | 1.44 |
| | | | Base | 99.987111 | 4,999,355.56 | 99.987111 | 4,999,355.56 | 0.00 | 1.44 |

| | | | | | | | | | |
|-----------|------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 52952MP12 | LEXINGTN PKR CAP CO LL | | | | 2.65 | 01 Feb 2019 | | | |
| | | 3,000,000.000 | Local | 99.543611 | 2,986,308.33 | 99.543611 | 2,986,308.33 | 0.00 | 0.86 |
| | | | Base | 99.543611 | 2,986,308.33 | 99.543611 | 2,986,308.33 | 0.00 | 0.86 |

| | | | | | | | | | |
|-----------|------------|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 62455BM36 | MOUNTCLIFF | | | | 2.4 | 03 Dec 2018 | | | |
| | | 5,000,000.000 | Local | 99.986667 | 4,999,333.33 | 99.986667 | 4,999,333.33 | 0.00 | 1.44 |
| | | | Base | 99.986667 | 4,999,333.33 | 99.986667 | 4,999,333.33 | 0.00 | 1.44 |

| | | | | | | | | | |
|-----------|----------------------|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 67983UPN7 | OLD LINE FUNDING LLC | | | | 2.65 | 22 Feb 2019 | | | |
| | | 2,087,000.000 | Local | 99.389028 | 2,074,249.01 | 99.389028 | 2,074,249.01 | 0.00 | 0.60 |
| | | | Base | 99.389028 | 2,074,249.01 | 99.389028 | 2,074,249.01 | 0.00 | 0.60 |

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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 |
| 67983UPU1 | OLD LINE FUNDING LLC | 2,000,000.000 | Local | 99.337445 | 1,986,748.89 | 99.337445 | 28 Feb 2019 1,986,748.89 | 0.00 | 0.57 |
| | | | Base | 99.337445 | 1,986,748.89 | 99.337445 | 1,986,748.89 | 0.00 | 0.57 |
| 92646LP12 | VICTORY RECEIVABLES | 5,000,000.000 | Local | 99.552222 | 4,977,611.11 | 99.552222 | 01 Feb 2019 4,977,611.11 | 0.00 | 1.43 |
| | | | Base | 99.552222 | 4,977,611.11 | 99.552222 | 4,977,611.11 | 0.00 | 1.43 |
| 93114FM35 | WAL-MART STORES INC | 5,000,000.000 | Local | 99.987167 | 4,999,358.33 | 99.987167 | 03 Dec 2018 4,999,358.33 | 0.00 | 1.44 |
| | | | Base | 99.987167 | 4,999,358.33 | 99.987167 | 4,999,358.33 | 0.00 | 1.44 |
| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 VAR | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 03 Dec 2018 5,000,000.00 | 0.00 | 1.44 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.44 |
| US DOLLAR Total | | 35,087,000.000 | Local | | 35,020,988.94 | | 35,020,988.94 | 0.00 | 10.06 |
| | | | Base | | 35,020,988.94 | | 35,020,988.94 | 0.00 | 10.06 |
| CASH EQUIVALENT Total | | 35,087,000.000 | Base | | 35,020,988.94 | | 35,020,988.94 | 0.00 | 10.06 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RCD2 | AT+T INC SR UNSECURED 03/19 VAR | 500,000.000 | Local | 100.000000 | 500,000.00 | 100.087700 | 11 Mar 2019 500,438.50 | 438.50 | 0.14 |
| | | | Base | 100.000000 | 500,000.00 | 100.087700 | 500,438.50 | 438.50 | 0.14 |
| 00206RCR1 | AT+T INC SR UNSECURED 02/21 2.8 | 2,000,000.000 | Local | 101.027179 | 2,020,543.57 | 98.189808 | 17 Feb 2021 1,963,796.16 | -56,747.41 | 0.56 |
| | | | Base | 101.027179 | 2,020,543.57 | 98.189808 | 1,963,796.16 | -56,747.41 | 0.56 |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 99.810500 | 15 Oct 2025 3,992,420.00 | -7,580.00 | 1.15 |
| | | | Original Face: | Base | 100.000000 | 4,000,000.00 | 99.810500 | 3,992,420.00 | -7,580.00 |

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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 |
| 0258M0EC9 | AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7 | | | | | 1.7 | 30 Oct 2019 | | |
| | 2,000,000.000 | Local | | 99.963778 | 1,999,275.56 | 98.760609 | 1,975,212.18 | -24,063.38 | 0.57 |
| | | Base | | 99.963778 | 1,999,275.56 | 98.760609 | 1,975,212.18 | -24,063.38 | 0.57 |
| 0258M0ED7 | AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR | | | | | 3.09038 | 30 Oct 2019 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.154743 | 2,003,094.86 | 3,094.86 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.154743 | 2,003,094.86 | 3,094.86 | 0.58 |
| 0258M0EJ4 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR | | | | | 2.9115 | 03 May 2019 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.035847 | 3,001,075.41 | 1,075.41 | 0.86 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.035847 | 3,001,075.41 | 1,075.41 | 0.86 |
| 02665WCC3 | AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR | | | | | 2.82813 | 12 Feb 2021 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.595358 | 4,979,767.90 | -20,232.10 | 1.43 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.595358 | 4,979,767.90 | -20,232.10 | 1.43 |
| 031162CL2 | AMGEN INC SR UNSECURED 05/19 VAR | | | | | 2.93463 | 10 May 2019 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.051890 | 2,001,037.80 | 1,037.80 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.051890 | 2,001,037.80 | 1,037.80 | 0.57 |
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 2.941 | 01 Feb 2019 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.007141 | 2,000,142.82 | 142.82 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.007141 | 2,000,142.82 | 142.82 | 0.57 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 2.91813 | 06 May 2020 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.203907 | 5,010,195.35 | 10,195.35 | 1.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.203907 | 5,010,195.35 | 10,195.35 | 1.44 |
| 037833CP3 | APPLE INC SR UNSECURED 05/22 VAR | | | | | 2.96463 | 11 May 2022 | | |
| | 7,000,000.000 | Local | | 100.000000 | 7,000,000.00 | 100.502000 | 7,035,140.00 | 35,140.00 | 2.02 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.502000 | 7,035,140.00 | 35,140.00 | 2.02 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | | 2.97 | 21 Dec 2020 | | |
| | 4,000,000.000 | Local | | 99.991575 | 3,999,662.99 | 99.922590 | 3,996,903.60 | -2,759.39 | 1.15 |
| | Original Face: | 4,000,000.000 | Base | 99.991575 | 3,999,662.99 | 99.922590 | 3,996,903.60 | -2,759.39 | 1.15 |
| 06048WXT2 | BANK OF AMERICA CORP SR UNSECURED 09/21 VAR | | | | | 2.82 | 26 Sep 2021 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 99.497000 | 1,989,940.00 | -10,060.00 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.497000 | 1,989,940.00 | -10,060.00 | 0.57 |

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Books Closed

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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 |
| 06051GFT1 | BANK OF AMERICA CORP SR UNSECURED 10/20 2.625 | | | | | 2.625 | 19 Oct 2020 | | |
| | 5,810,000.000 | Local | 100.313849 | 5,828,234.61 | 98.443641 | 5,719,575.54 | -108,659.07 | 1.64 | |
| | | Base | 100.313849 | 5,828,234.61 | 98.443641 | 5,719,575.54 | -108,659.07 | 1.64 | |
| 06367THR4 | BANK OF MONTREAL SR UNSECURED 07/19 VAR | | | | | 3.09456 | 18 Jul 2019 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.230873 | 3,006,926.19 | 6,926.19 | 0.86 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.230873 | 3,006,926.19 | 6,926.19 | 0.86 | |
| 06367TPX2 | BANK OF MONTREAL SR UNSECURED 12/19 2.1 | | | | | 2.1 | 12 Dec 2019 | | |
| | 500,000.000 | Local | 99.985234 | 499,926.17 | 98.918337 | 494,591.69 | -5,334.48 | 0.14 | |
| | | Base | 99.985234 | 499,926.17 | 98.918337 | 494,591.69 | -5,334.48 | 0.14 | |
| 06367TYL8 | BANK OF MONTREAL SR UNSECURED 06/20 2.1 | | | | | 2.1 | 15 Jun 2020 | | |
| | 3,000,000.000 | Local | 99.995385 | 2,999,861.55 | 98.240470 | 2,947,214.10 | -52,647.45 | 0.85 | |
| | | Base | 99.995385 | 2,999,861.55 | 98.240470 | 2,947,214.10 | -52,647.45 | 0.85 | |
| 06367TYM6 | BANK OF MONTREAL SR UNSECURED 06/20 VAR | | | | | 2.77413 | 15 Jun 2020 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.139000 | 5,006,950.00 | 6,950.00 | 1.44 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.139000 | 5,006,950.00 | 6,950.00 | 1.44 | |
| 06741VK76 | BARCLAYS BANK PLC SR UNSECURED 02/20 VAR | | | | | 2.25 | 21 Feb 2020 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 99.998677 | 3,999,947.08 | -52.92 | 1.15 | |
| | | Base | 100.000000 | 4,000,000.00 | 99.998677 | 3,999,947.08 | -52.92 | 1.15 | |
| 12623SAB6 | COMM MORTGAGE TRUST COMM 2012 CR5 A2 | | | | | 1.678 | 10 Dec 2045 | | |
| | 75,082.900 | Local | 100.077568 | 75,141.14 | 99.921140 | 75,023.69 | -117.45 | 0.02 | |
| | Original Face: 3,737,000.000 | Base | 100.077568 | 75,141.14 | 99.921140 | 75,023.69 | -117.45 | 0.02 | |
| 126650CT5 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | | | | | 2.125 | 01 Jun 2021 | | |
| | 2,000,000.000 | Local | 99.863442 | 1,997,268.83 | 95.968095 | 1,919,361.90 | -77,906.93 | 0.55 | |
| | | Base | 99.863442 | 1,997,268.83 | 95.968095 | 1,919,361.90 | -77,906.93 | 0.55 | |
| 126650DB3 | CVS HEALTH CORP SR UNSECURED 03/20 VAR | | | | | 2.95713 | 09 Mar 2020 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.074664 | 5,003,733.20 | 3,733.20 | 1.44 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.074664 | 5,003,733.20 | 3,733.20 | 1.44 | |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.25 | 17 Jul 2023 | | |
| | 1,000,000.000 | Local | 99.977016 | 999,770.16 | 98.562780 | 985,627.80 | -14,142.36 | 0.28 | |
| | Original Face: 1,000,000.000 | Base | 99.977016 | 999,770.16 | 98.562780 | 985,627.80 | -14,142.36 | 0.28 | |

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|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
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| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | 2.9765 | 17 Jul 2023 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 100.633880 | 2,012,677.60 | 12,677.60 | 0.58 |
| Original Face: | | 2,000,000.000 | Base 100.000000 | 2,000,000.00 | 100.633880 | 2,012,677.60 | 12,677.60 | 0.58 |
| 136069TZ4 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR | | | | 3.05413 | 16 Jun 2022 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 100.294978 | 3,008,849.34 | 8,849.34 | 0.86 |
| | | | Base 100.000000 | 3,000,000.00 | 100.294978 | 3,008,849.34 | 8,849.34 | 0.86 |
| 13607RAC4 | CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR | | | | 2.84275 | 06 Sep 2019 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 100.253762 | 4,010,150.48 | 10,150.48 | 1.15 |
| | | | Base 100.000000 | 4,000,000.00 | 100.253762 | 4,010,150.48 | 10,150.48 | 1.15 |
| 14042RFH9 | CAPITAL ONE NA SR UNSECURED 01/20 2.35 | | | | 2.35 | 31 Jan 2020 | | |
| | | 5,000,000.000 | Local 99.870492 | 4,993,524.59 | 98.764206 | 4,938,210.30 | -55,314.29 | 1.42 |
| | | | Base 99.870492 | 4,993,524.59 | 98.764206 | 4,938,210.30 | -55,314.29 | 1.42 |
| 14042RHC8 | CAPITAL ONE NA SR UNSECURED 08/22 2.65 | | | | 2.65 | 08 Aug 2022 | | |
| | | 4,000,000.000 | Local 99.831934 | 3,993,277.37 | 95.408851 | 3,816,354.04 | -176,923.33 | 1.10 |
| | | | Base 99.831934 | 3,993,277.37 | 95.408851 | 3,816,354.04 | -176,923.33 | 1.10 |
| 14315EAB6 | CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A | | | | 3.11 | 15 Feb 2022 | | |
| | | 3,000,000.000 | Local 99.999167 | 2,999,975.01 | 99.940010 | 2,998,200.30 | -1,774.71 | 0.86 |
| Original Face: | | 3,000,000.000 | Base 99.999167 | 2,999,975.01 | 99.940010 | 2,998,200.30 | -1,774.71 | 0.86 |
| 172967KK6 | CITIGROUP INC SR UNSECURED 03/21 2.7 | | | | 2.7 | 30 Mar 2021 | | |
| | | 2,370,000.000 | Local 100.244697 | 2,375,799.32 | 97.808864 | 2,318,070.08 | -57,729.24 | 0.67 |
| | | | Base 100.244697 | 2,375,799.32 | 97.808864 | 2,318,070.08 | -57,729.24 | 0.67 |
| 25468PDG8 | WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR | | | | 2.72806 | 08 Jan 2019 | | |
| | | 1,000,000.000 | Local 100.000000 | 1,000,000.00 | 100.018537 | 1,000,185.37 | 185.37 | 0.29 |
| | | | Base 100.000000 | 1,000,000.00 | 100.018537 | 1,000,185.37 | 185.37 | 0.29 |
| 278642AR4 | EBAY INC SR UNSECURED 06/20 2.15 | | | | 2.15 | 05 Jun 2020 | | |
| | | 2,000,000.000 | Local 99.949085 | 1,998,981.69 | 98.159226 | 1,963,184.52 | -35,797.17 | 0.56 |
| | | | Base 99.949085 | 1,998,981.69 | 98.159226 | 1,963,184.52 | -35,797.17 | 0.56 |
| 29372EBP2 | ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A | | | | 1.83 | 20 Sep 2021 | | |
| | | 83,372.610 | Local 99.992659 | 83,366.49 | 99.956020 | 83,335.94 | -30.55 | 0.02 |
| Original Face: | | 2,000,000.000 | Base 99.992659 | 83,366.49 | 99.956020 | 83,335.94 | -30.55 | 0.02 |

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| 29372JAB3 | ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A | | | | 1.97 | 20 Jan 2023 | | |
| | | 2,220,901.650 | Local 100.187322 | 2,225,061.89 | 99.198560 | 2,203,102.46 | -21,959.43 | 0.63 |
| Original Face: | | 3,000,000.000 | Base 100.187322 | 2,225,061.89 | 99.198560 | 2,203,102.46 | -21,959.43 | 0.63 |
| 29736RAL4 | ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8 | | | | 1.8 | 07 Feb 2020 | | |
| | | 4,000,000.000 | Local 99.994454 | 3,999,778.15 | 98.537133 | 3,941,485.32 | -58,292.83 | 1.13 |
| | | | Base 99.994454 | 3,999,778.15 | 98.537133 | 3,941,485.32 | -58,292.83 | 1.13 |
| 30231GAP7 | EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708 | | | | 1.708 | 01 Mar 2019 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 99.732531 | 1,994,650.62 | -5,349.38 | 0.57 |
| | | | Base 100.000000 | 2,000,000.00 | 99.732531 | 1,994,650.62 | -5,349.38 | 0.57 |
| 30303KAA4 | FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F | | | | 2.25 | 25 Jun 2022 | | |
| | | 5,080,728.640 | Local 100.000000 | 5,080,728.64 | 97.159910 | 4,936,431.37 | -144,297.27 | 1.42 |
| Original Face: | | 5,126,000.000 | Base 100.000000 | 5,080,728.64 | 97.159910 | 4,936,431.37 | -144,297.27 | 1.42 |
| 31283K2K3 | FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5 | | | | 4.5 | 01 Apr 2020 | | |
| | | 7,354.120 | Local 100.414190 | 7,384.58 | 101.863464 | 7,491.16 | 106.58 | 0.00 |
| Original Face: | | 1,100,000.000 | Base 100.414190 | 7,384.58 | 101.863464 | 7,491.16 | 106.58 | 0.00 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | 4.0 | 01 Mar 2041 | | |
| | | 772,277.840 | Local 103.530240 | 799,541.10 | 101.536530 | 784,144.12 | -15,396.98 | 0.23 |
| Original Face: | | 2,090,000.000 | Base 103.530240 | 799,541.10 | 101.536530 | 784,144.12 | -15,396.98 | 0.23 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | 4.5 | 01 Mar 2023 | | |
| | | 3,285.040 | Local 100.943672 | 3,316.04 | 103.140246 | 3,388.20 | 72.16 | 0.00 |
| Original Face: | | 250,000.000 | Base 100.943672 | 3,316.04 | 103.140246 | 3,388.20 | 72.16 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | 4.5 | 01 Jun 2024 | | |
| | | 45,044.890 | Local 100.104163 | 45,091.81 | 103.164760 | 46,470.45 | 1,378.64 | 0.01 |
| Original Face: | | 1,000,000.000 | Base 100.104163 | 45,091.81 | 103.164760 | 46,470.45 | 1,378.64 | 0.01 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | 4.5 | 01 Feb 2024 | | |
| | | 52,413.350 | Local 100.619499 | 52,738.05 | 103.163437 | 54,071.41 | 1,333.36 | 0.02 |
| Original Face: | | 2,206,300.000 | Base 100.619499 | 52,738.05 | 103.163437 | 54,071.41 | 1,333.36 | 0.02 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | 3.0 | 01 Nov 2026 | | |
| | | 815,584.500 | Local 101.424570 | 827,203.07 | 99.199682 | 809,057.23 | -18,145.84 | 0.23 |
| Original Face: | | 5,000,000.000 | Base 101.424570 | 827,203.07 | 99.199682 | 809,057.23 | -18,145.84 | 0.23 |

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STATE STREET

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|----------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | 2.5 | 01 May 2028 | | |
| | | 2,115,472.450 | Local 102.067465 | 2,159,209.11 | 97.652208 | 2,065,805.56 | -93,403.55 | 0.59 |
| Original Face: | | 5,000,000.000 | Base 102.067465 | 2,159,209.11 | 97.652208 | 2,065,805.56 | -93,403.55 | 0.59 |
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | 4.5 | 01 Jun 2024 | | |
| | | 42,865.180 | Local 101.059275 | 43,319.24 | 102.878348 | 44,098.99 | 779.75 | 0.01 |
| Original Face: | | 1,000,000.000 | Base 101.059275 | 43,319.24 | 102.878348 | 44,098.99 | 779.75 | 0.01 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | 4.0 | 01 Jul 2025 | | |
| | | 425,660.520 | Local 101.296928 | 431,181.03 | 102.130290 | 434,728.32 | 3,547.29 | 0.12 |
| Original Face: | | 6,000,000.000 | Base 101.296928 | 431,181.03 | 102.130290 | 434,728.32 | 3,547.29 | 0.12 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | 3.5 | 01 Sep 2025 | | |
| | | 430,186.900 | Local 101.701105 | 437,504.83 | 100.303997 | 431,494.66 | -6,010.17 | 0.12 |
| Original Face: | | 5,000,000.000 | Base 101.701105 | 437,504.83 | 100.303997 | 431,494.66 | -6,010.17 | 0.12 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | 3.5 | 01 Feb 2042 | | |
| | | 1,951,121.700 | Local 103.893393 | 2,027,086.53 | 98.943182 | 1,930,501.89 | -96,584.64 | 0.55 |
| Original Face: | | 5,000,000.000 | Base 103.893393 | 2,027,086.53 | 98.943182 | 1,930,501.89 | -96,584.64 | 0.55 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | 4.0 | 01 Oct 2039 | | |
| | | 1,297,970.260 | Local 103.797399 | 1,347,259.37 | 101.461980 | 1,316,946.33 | -30,313.04 | 0.38 |
| Original Face: | | 5,700,000.000 | Base 103.797399 | 1,347,259.37 | 101.461980 | 1,316,946.33 | -30,313.04 | 0.38 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | 4.0 | 01 Dec 2040 | | |
| | | 554,464.840 | Local 103.519601 | 573,979.79 | 101.538618 | 562,995.94 | -10,983.85 | 0.16 |
| Original Face: | | 2,000,000.000 | Base 103.519601 | 573,979.79 | 101.538618 | 562,995.94 | -10,983.85 | 0.16 |
| 3130A0JR2 | FEDERAL HOME LOAN BANK BONDS 12/19 2.375 | | | | 2.375 | 13 Dec 2019 | | |
| | | 5,000,000.000 | Local 100.272436 | 5,013,621.79 | 99.549500 | 4,977,475.00 | -36,146.79 | 1.43 |
| | | | Base 100.272436 | 5,013,621.79 | 99.549500 | 4,977,475.00 | -36,146.79 | 1.43 |
| 3130AAL55 | FEDERAL HOME LOAN BANK BONDS 07/21 2 | | | | 2.0 | 26 Jul 2021 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 97.262700 | 1,945,254.00 | -54,746.00 | 0.56 |
| | | | Base 100.000000 | 2,000,000.00 | 97.262700 | 1,945,254.00 | -54,746.00 | 0.56 |
| 3133EEZ60 | FEDERAL FARM CREDIT BANK BONDS 06/19 1.52 | | | | 1.52 | 24 Jun 2019 | | |
| | | 2,900,000.000 | Local 100.062677 | 2,901,817.63 | 99.405300 | 2,882,753.70 | -19,063.93 | 0.83 |
| | | | Base 100.062677 | 2,901,817.63 | 99.405300 | 2,882,753.70 | -19,063.93 | 0.83 |

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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 |
| 3134GBWG3 | FREDDIE MAC NOTES 07/22 2.15 | | | | | 2.15 | 27 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.937300 | 4,846,865.00 | -153,135.00 | 1.39 | |
| | | Base | 100.000000 | 5,000,000.00 | 96.937300 | 4,846,865.00 | -153,135.00 | 1.39 | |
| 3135G0H63 | FANNIE MAE NOTES 01/19 1.375 | | | | | 1.375 | 28 Jan 2019 | | |
| | 1,000,000.000 | Local | 99.996777 | 999,967.77 | 99.834000 | 998,340.00 | -1,627.77 | 0.29 | |
| | | Base | 99.996777 | 999,967.77 | 99.834000 | 998,340.00 | -1,627.77 | 0.29 | |
| 3136AK2A0 | FANNIEMAE ACES FNA 2014 M10 ASQ2 | | | | | 2.171 | 25 Sep 2019 | | |
| | 881,913.950 | Local | 100.414563 | 885,570.04 | 99.330000 | 876,005.13 | -9,564.91 | 0.25 | |
| Original Face: | 1,000,000.000 | Base | 100.414563 | 885,570.04 | 99.330000 | 876,005.13 | -9,564.91 | 0.25 | |
| 3136AP3Z3 | FANNIEMAE ACES FNA 2015 M12 FA | | | | | 2.622 | 25 Apr 2020 | | |
| | 116,649.710 | Local | 99.990107 | 116,638.17 | 99.917890 | 116,553.93 | -84.24 | 0.03 | |
| Original Face: | 1,000,000.000 | Base | 99.990107 | 116,638.17 | 99.917890 | 116,553.93 | -84.24 | 0.03 | |
| 3136G4TN3 | FANNIE MAE NOTES 12/21 3.05 | | | | | 3.05 | 28 Dec 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.848300 | 1,996,966.00 | -3,034.00 | 0.57 | |
| | | Base | 100.000000 | 2,000,000.00 | 99.848300 | 1,996,966.00 | -3,034.00 | 0.57 | |
| 31371LJV2 | FNMA POOL 255076 FN 01/19 FIXED 4.5 | | | | | 4.5 | 01 Jan 2019 | | |
| | 348.190 | Local | 99.985640 | 348.14 | 101.531250 | 353.52 | 5.38 | 0.00 | |
| Original Face: | 2,360,770.000 | Base | 99.985640 | 348.14 | 101.531250 | 353.52 | 5.38 | 0.00 | |
| 3137B1AZ5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2 | | | | | 1.869 | 25 Nov 2019 | | |
| | 2,149,399.200 | Local | 100.111313 | 2,151,791.77 | 99.067810 | 2,129,362.72 | -22,429.05 | 0.61 | |
| Original Face: | 2,500,000.000 | Base | 100.111313 | 2,151,791.77 | 99.067810 | 2,129,362.72 | -22,429.05 | 0.61 | |
| 3137BG5C9 | FREDDIE MAC FHR 4425 VL | | | | | 4.0 | 15 Mar 2026 | | |
| | 855,031.030 | Local | 105.842300 | 904,984.51 | 103.098570 | 881,524.76 | -23,459.75 | 0.25 | |
| Original Face: | 1,212,000.000 | Base | 105.842300 | 904,984.51 | 103.098570 | 881,524.76 | -23,459.75 | 0.25 | |
| 3137EAEC9 | FREDDIE MAC NOTES 08/21 1.125 | | | | | 1.125 | 12 Aug 2021 | | |
| | 2,000,000.000 | Local | 99.725969 | 1,994,519.38 | 95.537900 | 1,910,758.00 | -83,761.38 | 0.55 | |
| | | Base | 99.725969 | 1,994,519.38 | 95.537900 | 1,910,758.00 | -83,761.38 | 0.55 | |
| 31381N7L1 | FNMA POOL 466299 FN 11/20 FIXED 3.39 | | | | | 3.39 | 01 Nov 2020 | | |
| | 399,781.030 | Local | 102.372459 | 409,265.67 | 100.206194 | 400,605.35 | -8,660.32 | 0.12 | |
| Original Face: | 500,000.000 | Base | 102.372459 | 409,265.67 | 100.206194 | 400,605.35 | -8,660.32 | 0.12 | |

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|--------------------------------|--------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 3138L9ZC9 | FNMA POOL AM8838 FN 09/21 FIXED 2.48 | | | | | 2.48 | 01 Sep 2021 | | |
| | 1,890,473.080 | Local | 101.203975 | 1,913,233.91 | 97.977042 | 1,852,229.60 | | -61,004.31 | 0.53 |
| Original Face: | 2,000,000.000 | Base | 101.203975 | 1,913,233.91 | 97.977042 | 1,852,229.60 | | -61,004.31 | 0.53 |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.5 | 01 Nov 2027 | | |
| | 560,401.800 | Local | 101.359765 | 568,021.95 | 97.475218 | 546,252.88 | | -21,769.07 | 0.16 |
| Original Face: | 1,500,000.000 | Base | 101.359765 | 568,021.95 | 97.475218 | 546,252.88 | | -21,769.07 | 0.16 |
| 31403DHB8 | FNMA POOL 745526 FN 05/21 FIXED VAR | | | | | 6.0 | 01 May 2021 | | |
| | 32,740.480 | Local | 100.396207 | 32,870.20 | 102.104375 | 33,429.46 | | 559.26 | 0.01 |
| Original Face: | 2,500,000.000 | Base | 100.396207 | 32,870.20 | 102.104375 | 33,429.46 | | 559.26 | 0.01 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.5 | 01 Jul 2039 | | |
| | 79,212.360 | Local | 101.546993 | 80,437.77 | 103.992095 | 82,374.59 | | 1,936.82 | 0.02 |
| Original Face: | 983,845.000 | Base | 101.546993 | 80,437.77 | 103.992095 | 82,374.59 | | 1,936.82 | 0.02 |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.0 | 01 Aug 2022 | | |
| | 45,588.980 | Local | 100.512383 | 45,822.57 | 102.010225 | 46,505.42 | | 682.85 | 0.01 |
| Original Face: | 1,800,000.000 | Base | 100.512383 | 45,822.57 | 102.010225 | 46,505.42 | | 682.85 | 0.01 |
| 31416B6K9 | FNMA POOL 995574 FN 11/21 FIXED VAR | | | | | 4.5 | 01 Nov 2021 | | |
| | 51,053.500 | Local | 101.330114 | 51,732.57 | 101.606272 | 51,873.56 | | 140.99 | 0.01 |
| Original Face: | 3,350,000.000 | Base | 101.330114 | 51,732.57 | 101.606272 | 51,873.56 | | 140.99 | 0.01 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.0 | 01 Dec 2040 | | |
| | 1,710,762.400 | Local | 103.884802 | 1,777,222.14 | 101.301646 | 1,733,030.47 | | -44,191.67 | 0.50 |
| Original Face: | 5,200,000.000 | Base | 103.884802 | 1,777,222.14 | 101.301646 | 1,733,030.47 | | -44,191.67 | 0.50 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.5 | 01 Jan 2027 | | |
| | 722,447.900 | Local | 101.543052 | 733,595.65 | 97.538833 | 704,667.25 | | -28,928.40 | 0.20 |
| Original Face: | 2,680,283.000 | Base | 101.543052 | 733,595.65 | 97.538833 | 704,667.25 | | -28,928.40 | 0.20 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.5 | 01 Aug 2027 | | |
| | 5,120,599.050 | Local | 102.288994 | 5,237,809.26 | 97.475508 | 4,991,329.94 | | -246,479.32 | 1.43 |
| Original Face: | 15,000,000.000 | Base | 102.288994 | 5,237,809.26 | 97.475508 | 4,991,329.94 | | -246,479.32 | 1.43 |
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | 1,883,588.110 | Local | 101.259082 | 1,907,304.03 | 97.474524 | 1,836,018.54 | | -71,285.49 | 0.53 |
| Original Face: | 4,200,000.000 | Base | 101.259082 | 1,907,304.03 | 97.474524 | 1,836,018.54 | | -71,285.49 | 0.53 |

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| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.0 | 01 Nov 2024 | | |
| | 121,070.270 | Local | | 102.117018 | 123,633.35 | 104.431549 | 126,435.56 | 2,802.21 | 0.04 |
| Original Face: | 1,500,000.000 | Base | | 102.117018 | 123,633.35 | 104.431549 | 126,435.56 | 2,802.21 | 0.04 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.0 | 01 Jan 2025 | | |
| | 207,619.200 | Local | | 101.293536 | 210,304.83 | 101.927781 | 211,621.64 | 1,316.81 | 0.06 |
| Original Face: | 3,200,000.000 | Base | | 101.293536 | 210,304.83 | 101.927781 | 211,621.64 | 1,316.81 | 0.06 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.5 | 01 Feb 2027 | | |
| | 183,218.100 | Local | | 102.997651 | 188,710.34 | 100.336601 | 183,834.81 | -4,875.53 | 0.05 |
| Original Face: | 765,534.000 | Base | | 102.997651 | 188,710.34 | 100.336601 | 183,834.81 | -4,875.53 | 0.05 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.5 | 01 Aug 2027 | | |
| | 1,524,995.520 | Local | | 102.284813 | 1,559,838.82 | 97.476909 | 1,486,518.50 | -73,320.32 | 0.43 |
| Original Face: | 5,157,070.000 | Base | | 102.284813 | 1,559,838.82 | 97.476909 | 1,486,518.50 | -73,320.32 | 0.43 |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.5 | 01 Mar 2025 | | |
| | 235,705.000 | Local | | 101.528551 | 239,307.87 | 102.742635 | 242,169.53 | 2,861.66 | 0.07 |
| Original Face: | 5,000,000.000 | Base | | 101.528551 | 239,307.87 | 102.742635 | 242,169.53 | 2,861.66 | 0.07 |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.0 | 01 Aug 2025 | | |
| | 429,925.100 | Local | | 102.106490 | 438,981.43 | 101.925553 | 438,203.54 | -777.89 | 0.13 |
| Original Face: | 5,000,000.000 | Base | | 102.106490 | 438,981.43 | 101.925553 | 438,203.54 | -777.89 | 0.13 |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.0 | 01 Feb 2041 | | |
| | 447,555.120 | Local | | 103.660081 | 463,936.00 | 101.375861 | 453,712.86 | -10,223.14 | 0.13 |
| Original Face: | 2,000,000.000 | Base | | 103.660081 | 463,936.00 | 101.375861 | 453,712.86 | -10,223.14 | 0.13 |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.5 | 01 Sep 2040 | | |
| | 263,451.000 | Local | | 103.485977 | 272,634.84 | 104.013279 | 274,024.02 | 1,389.18 | 0.08 |
| Original Face: | 5,000,000.000 | Base | | 103.485977 | 272,634.84 | 104.013279 | 274,024.02 | 1,389.18 | 0.08 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.5 | 01 Nov 2040 | | |
| | 2,534,809.630 | Local | | 106.897555 | 2,709,649.53 | 104.022147 | 2,636,763.40 | -72,886.13 | 0.76 |
| Original Face: | 14,750,000.000 | Base | | 106.897555 | 2,709,649.53 | 104.022147 | 2,636,763.40 | -72,886.13 | 0.76 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.0 | 01 Nov 2025 | | |
| | 269,496.200 | Local | | 101.188900 | 272,700.24 | 99.263797 | 267,512.16 | -5,188.08 | 0.08 |
| Original Face: | 2,000,000.000 | Base | | 101.188900 | 272,700.24 | 99.263797 | 267,512.16 | -5,188.08 | 0.08 |

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| 316773CT5 | FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875 | | | | | 2.875 | 27 Jul 2020 | | |
| | 4,000,000.000 | Local | 100.283686 | 4,011,347.44 | 99.079753 | 3,963,190.12 | -48,157.32 | 1.14 | |
| | | Base | 100.283686 | 4,011,347.44 | 99.079753 | 3,963,190.12 | -48,157.32 | 1.14 | |
| 345397WY5 | FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597 | | | | | 2.597 | 04 Nov 2019 | | |
| | 5,000,000.000 | Local | 99.800102 | 4,990,005.09 | 98.677825 | 4,933,891.25 | -56,113.84 | 1.42 | |
| | | Base | 99.800102 | 4,990,005.09 | 98.677825 | 4,933,891.25 | -56,113.84 | 1.42 | |
| 345397XS7 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR | | | | | 3.98806 | 08 Jan 2019 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 100.078154 | 1,000,781.54 | 781.54 | 0.29 | |
| | | Base | 100.000000 | 1,000,000.00 | 100.078154 | 1,000,781.54 | 781.54 | 0.29 | |
| 38150AAE5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR | | | | | 2.0 | 31 Jan 2020 | | |
| | 8,000,000.000 | Local | 99.990274 | 7,999,221.92 | 98.505024 | 7,880,401.92 | -118,820.00 | 2.26 | |
| | | Base | 99.990274 | 7,999,221.92 | 98.505024 | 7,880,401.92 | -118,820.00 | 2.26 | |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.5 | 16 May 2042 | | |
| | 2,443,496.600 | Local | 98.816143 | 2,414,569.09 | 94.124830 | 2,299,937.02 | -114,632.07 | 0.66 | |
| Original Face: | 4,000,000.000 | Base | 98.816143 | 2,414,569.09 | 94.124830 | 2,299,937.02 | -114,632.07 | 0.66 | |
| 38378KDJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB | | | | | 1.723 | 16 Aug 2042 | | |
| | 1,211,218.970 | Local | 99.105658 | 1,200,386.53 | 92.772660 | 1,123,680.06 | -76,706.47 | 0.32 | |
| Original Face: | 1,900,000.000 | Base | 99.105658 | 1,200,386.53 | 92.772660 | 1,123,680.06 | -76,706.47 | 0.32 | |
| 38379KTC2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF | | | | | 2.4 | 16 May 2044 | | |
| | 2,275,437.620 | Local | 99.547738 | 2,265,146.69 | 96.925160 | 2,205,471.55 | -59,675.14 | 0.63 | |
| Original Face: | 3,050,000.000 | Base | 99.547738 | 2,265,146.69 | 96.925160 | 2,205,471.55 | -59,675.14 | 0.63 | |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | | 2.0 | 16 Aug 2048 | | |
| | 2,890,589.850 | Local | 99.291401 | 2,870,107.17 | 93.197650 | 2,693,961.81 | -176,145.36 | 0.77 | |
| Original Face: | 3,000,000.000 | Base | 99.291401 | 2,870,107.17 | 93.197650 | 2,693,961.81 | -176,145.36 | 0.77 | |
| 38380HX49 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD | | | | | 2.25 | 20 Nov 2042 | | |
| | 4,567,164.300 | Local | 99.861268 | 4,560,828.20 | 97.481330 | 4,452,132.50 | -108,695.70 | 1.28 | |
| Original Face: | 5,000,000.000 | Base | 99.861268 | 4,560,828.20 | 97.481330 | 4,452,132.50 | -108,695.70 | 1.28 | |
| 41283LAG0 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25 | | | | | 2.25 | 15 Jan 2019 | | |
| | 1,000,000.000 | Local | 99.999510 | 999,995.10 | 99.917280 | 999,172.80 | -822.30 | 0.29 | |
| | | Base | 99.999510 | 999,995.10 | 99.917280 | 999,172.80 | -822.30 | 0.29 | |

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: November 30, 2018

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 44932HAC7 | IBM CREDIT LLC SR UNSECURED 09/22 2.2 | | | | | 2.2 | 08 Sep 2022 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 94.473116 | 2,834,193.48 | -165,806.52 | 0.81 | |
| | | Base | 100.000000 | 3,000,000.00 | 94.473116 | 2,834,193.48 | -165,806.52 | 0.81 | |
| 459058FQ1 | INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2 | | | | | 1.2 | 30 Sep 2019 | | |
| | 4,000,000.000 | Local | 99.682723 | 3,987,308.90 | 98.660500 | 3,946,420.00 | -40,888.90 | 1.13 | |
| | | Base | 99.682723 | 3,987,308.90 | 98.660500 | 3,946,420.00 | -40,888.90 | 1.13 | |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 2.98813 | 12 Feb 2019 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 100.052032 | 500,260.16 | 260.16 | 0.14 | |
| | | Base | 100.000000 | 500,000.00 | 100.052032 | 500,260.16 | 260.16 | 0.14 | |
| 459200JE2 | IBM CORP SR UNSECURED 05/19 1.8 | | | | | 1.8 | 17 May 2019 | | |
| | 2,000,000.000 | Local | 99.994212 | 1,999,884.24 | 99.497956 | 1,989,959.12 | -9,925.12 | 0.57 | |
| | | Base | 99.994212 | 1,999,884.24 | 99.497956 | 1,989,959.12 | -9,925.12 | 0.57 | |
| 548661DB0 | LOWE S COS INC SR UNSECURED 09/19 VAR | | | | | 2.74713 | 10 Sep 2019 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 100.147314 | 500,736.57 | 736.57 | 0.14 | |
| | | Base | 100.000000 | 500,000.00 | 100.147314 | 500,736.57 | 736.57 | 0.14 | |
| 55279HAN0 | MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05 | | | | | 2.05 | 17 Aug 2020 | | |
| | 2,000,000.000 | Local | 99.952099 | 1,999,041.97 | 97.864036 | 1,957,280.72 | -41,761.25 | 0.56 | |
| | | Base | 99.952099 | 1,999,041.97 | 97.864036 | 1,957,280.72 | -41,761.25 | 0.56 | |
| 55279HAS9 | MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR | | | | | 2.75988 | 25 Jan 2021 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.866677 | 6,990,667.39 | -9,332.61 | 2.01 | |
| | | Base | 100.000000 | 7,000,000.00 | 99.866677 | 6,990,667.39 | -9,332.61 | 2.01 | |
| 58933YAP0 | MERCK + CO INC SR UNSECURED 02/20 VAR | | | | | 2.98963 | 10 Feb 2020 | | |
| | 5,500,000.000 | Local | 100.000000 | 5,500,000.00 | 100.291809 | 5,516,049.50 | 16,049.50 | 1.58 | |
| | | Base | 100.000000 | 5,500,000.00 | 100.291809 | 5,516,049.50 | 16,049.50 | 1.58 | |
| 58933YAS4 | MERCK + CO INC SR UNSECURED 02/20 1.85 | | | | | 1.85 | 10 Feb 2020 | | |
| | 3,000,000.000 | Local | 99.995463 | 2,999,863.89 | 98.655392 | 2,959,661.76 | -40,202.13 | 0.85 | |
| | | Base | 99.995463 | 2,999,863.89 | 98.655392 | 2,959,661.76 | -40,202.13 | 0.85 | |
| 594918AY0 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | | | | | 1.85 | 12 Feb 2020 | | |
| | 8,000,000.000 | Local | 100.236391 | 8,018,911.30 | 98.808498 | 7,904,679.84 | -114,231.46 | 2.27 | |
| | | Base | 100.236391 | 8,018,911.30 | 98.808498 | 7,904,679.84 | -114,231.46 | 2.27 | |

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: November 30, 2018

View Date: December 10, 2018

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 594918BN3 | MICROSOFT CORP SR UNSECURED 08/19 1.1 | | | | | 1.1 | 08 Aug 2019 | | |
| | 2,000,000.000 | Local | | 99.976484 | 1,999,529.67 | 98.814585 | 1,976,291.70 | -23,237.97 | 0.57 |
| | | Base | | 99.976484 | 1,999,529.67 | 98.814585 | 1,976,291.70 | -23,237.97 | 0.57 |
| 65339KAQ3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342 | | | | | 3.342 | 01 Sep 2020 | | |
| | 2,000,000.000 | Local | | 100.241910 | 2,004,838.20 | 99.477922 | 1,989,558.44 | -15,279.76 | 0.57 |
| | | Base | | 100.241910 | 2,004,838.20 | 99.477922 | 1,989,558.44 | -15,279.76 | 0.57 |
| 65478UAD1 | NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3 | | | | | 1.34 | 15 Oct 2020 | | |
| | 1,191,739.990 | Local | | 99.990857 | 1,191,631.03 | 99.438510 | 1,185,048.49 | -6,582.54 | 0.34 |
| | Original Face: 3,000,000.000 | Base | | 99.990857 | 1,191,631.03 | 99.438510 | 1,185,048.49 | -6,582.54 | 0.34 |
| 69353REU8 | PNC BANK NA SR UNSECURED 11/20 2.45 | | | | | 2.45 | 05 Nov 2020 | | |
| | 3,790,000.000 | Local | | 99.907085 | 3,786,478.52 | 98.096405 | 3,717,853.75 | -68,624.77 | 1.07 |
| | | Base | | 99.907085 | 3,786,478.52 | 98.096405 | 3,717,853.75 | -68,624.77 | 1.07 |
| 69353RFC7 | PNC BANK NA SR UNSECURED 05/20 2 | | | | | 2.0 | 19 May 2020 | | |
| | 2,000,000.000 | Local | | 99.944840 | 1,998,896.80 | 98.056980 | 1,961,139.60 | -37,757.20 | 0.56 |
| | | Base | | 99.944840 | 1,998,896.80 | 98.056980 | 1,961,139.60 | -37,757.20 | 0.56 |
| 69353RFD5 | PNC BANK NA SR UNSECURED 05/20 VAR | | | | | 3.0 | 19 May 2020 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 99.977117 | 1,999,542.34 | -457.66 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.977117 | 1,999,542.34 | -457.66 | 0.57 |
| 717081DU4 | PFIZER INC SR UNSECURED 06/19 1.45 | | | | | 1.45 | 03 Jun 2019 | | |
| | 3,000,000.000 | Local | | 100.073600 | 3,002,208.00 | 99.344925 | 2,980,347.75 | -21,860.25 | 0.86 |
| | | Base | | 100.073600 | 3,002,208.00 | 99.344925 | 2,980,347.75 | -21,860.25 | 0.86 |
| 78012KHR1 | ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR | | | | | 2.25 | 08 Apr 2019 | | |
| | 4,000,000.000 | Local | | 100.000000 | 4,000,000.00 | 99.605035 | 3,984,201.40 | -15,798.60 | 1.14 |
| | | Base | | 100.000000 | 4,000,000.00 | 99.605035 | 3,984,201.40 | -15,798.60 | 1.14 |
| 78012KWY9 | ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR | | | | | 2.15 | 30 Mar 2022 | | |
| | 4,000,000.000 | Local | | 99.900192 | 3,996,007.67 | 99.756255 | 3,990,250.20 | -5,757.47 | 1.15 |
| | | Base | | 99.900192 | 3,996,007.67 | 99.756255 | 3,990,250.20 | -5,757.47 | 1.15 |
| 78013XGQ5 | ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR | | | | | 3.0 | 06 Mar 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.365736 | 5,018,286.80 | 18,286.80 | 1.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.365736 | 5,018,286.80 | 18,286.80 | 1.44 |

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: November 30, 2018

View Date: December 10, 2018

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 78014RAQ3 | ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR | | | | | 3.0 | 22 Oct 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.584000 | 1,991,680.00 | -8,320.00 | 0.57 | |
| | | Base | 100.000000 | 2,000,000.00 | 99.584000 | 1,991,680.00 | -8,320.00 | 0.57 | |
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | 3.1 | 01 Mar 2023 | | |
| | 3,000,000.000 | Local | 99.972909 | 2,999,187.28 | 97.490000 | 2,924,700.00 | -74,487.28 | 0.84 | |
| | | Base | 99.972909 | 2,999,187.28 | 97.490000 | 2,924,700.00 | -74,487.28 | 0.84 | |
| 87165LBB6 | SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A | | | | | 2.21 | 15 May 2024 | | |
| | 500,000.000 | Local | 99.997330 | 499,986.65 | 97.490640 | 487,453.20 | -12,533.45 | 0.14 | |
| Original Face: | 500,000.000 | Base | 99.997330 | 499,986.65 | 97.490640 | 487,453.20 | -12,533.45 | 0.14 | |
| 880591EVO | TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25 | | | | | 2.25 | 15 Mar 2020 | | |
| | 5,000,000.000 | Local | 99.862439 | 4,993,121.95 | 99.278300 | 4,963,915.00 | -29,206.95 | 1.43 | |
| | | Base | 99.862439 | 4,993,121.95 | 99.278300 | 4,963,915.00 | -29,206.95 | 1.43 | |
| 88579YAG6 | 3M COMPANY SR UNSECURED 06/19 1.625 | | | | | 1.625 | 15 Jun 2019 | | |
| | 3,000,000.000 | Local | 100.228163 | 3,006,844.90 | 99.337028 | 2,980,110.84 | -26,734.06 | 0.86 | |
| | | Base | 100.228163 | 3,006,844.90 | 99.337028 | 2,980,110.84 | -26,734.06 | 0.86 | |
| 89236TBB0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | | | | | 2.1 | 17 Jan 2019 | | |
| | 500,000.000 | Local | 99.997814 | 499,989.07 | 99.918426 | 499,592.13 | -396.94 | 0.14 | |
| | | Base | 99.997814 | 499,989.07 | 99.918426 | 499,592.13 | -396.94 | 0.14 | |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 3.01813 | 13 Feb 2020 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.606751 | 4,980,337.55 | -19,662.45 | 1.43 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.606751 | 4,980,337.55 | -19,662.45 | 1.43 | |
| 89236TDE2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4 | | | | | 1.4 | 20 May 2019 | | |
| | 5,000,000.000 | Local | 99.527214 | 4,976,360.70 | 99.356864 | 4,967,843.20 | -8,517.50 | 1.43 | |
| | | Base | 99.527214 | 4,976,360.70 | 99.356864 | 4,967,843.20 | -8,517.50 | 1.43 | |
| 90327QCZ0 | USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR | | | | | 2.771 | 01 Feb 2019 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.016108 | 5,000,805.40 | 805.40 | 1.44 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.016108 | 5,000,805.40 | 805.40 | 1.44 | |
| 9128283B4 | US TREASURY FRN 10/19 VAR | | | | | 2.4322838 | 31 Oct 2019 | | |
| | 5,000,000.000 | Local | 100.002747 | 5,000,137.34 | 100.062364 | 5,003,118.20 | 2,980.86 | 1.44 | |
| | | Base | 100.002747 | 5,000,137.34 | 100.062364 | 5,003,118.20 | 2,980.86 | 1.44 | |

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: November 30, 2018

View Date: December 10, 2018

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625 | 31 Aug 2020 | | |
| | 1,000,000.000 | Local | | 99.784160 | 997,841.60 | 99.664062 | 996,640.62 | -1,200.98 | 0.29 |
| | | Base | | 99.784160 | 997,841.60 | 99.664062 | 996,640.62 | -1,200.98 | 0.29 |
| 91324PDH2 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15 | | | | | 3.15 | 15 Jun 2021 | | |
| | 2,000,000.000 | Local | | 99.954160 | 1,999,083.19 | 99.732298 | 1,994,645.96 | -4,437.23 | 0.57 |
| | | Base | | 99.954160 | 1,999,083.19 | 99.732298 | 1,994,645.96 | -4,437.23 | 0.57 |
| 91514AEZ4 | UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR | | | | | 2.24 | 01 Aug 2045 | | |
| | 4,000,000.000 | Local | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 1.15 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 1.15 |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.23 | 20 Apr 2023 | | |
| | 1,000,000.000 | Local | | 99.998489 | 999,984.89 | 100.012900 | 1,000,129.00 | 144.11 | 0.29 |
| Original Face: | 1,000,000.000 | Base | | 99.998489 | 999,984.89 | 100.012900 | 1,000,129.00 | 144.11 | 0.29 |
| 931142DJ9 | WALMART INC SR UNSECURED 12/18 1.95 | | | | | 1.95 | 15 Dec 2018 | | |
| | 2,000,000.000 | Local | | 100.035869 | 2,000,717.37 | 99.971069 | 1,999,421.38 | -1,295.99 | 0.57 |
| | | Base | | 100.035869 | 2,000,717.37 | 99.971069 | 1,999,421.38 | -1,295.99 | 0.57 |
| 949746RS2 | WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5 | | | | | 2.5 | 04 Mar 2021 | | |
| | 3,000,000.000 | Local | | 99.989621 | 2,999,688.63 | 97.487486 | 2,924,624.58 | -75,064.05 | 0.84 |
| | | Base | | 99.989621 | 2,999,688.63 | 97.487486 | 2,924,624.58 | -75,064.05 | 0.84 |
| 949746SA0 | WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1 | | | | | 2.1 | 26 Jul 2021 | | |
| | 1,000,000.000 | Local | | 98.686953 | 986,869.53 | 95.950647 | 959,506.47 | -27,363.06 | 0.28 |
| | | Base | | 98.686953 | 986,869.53 | 95.950647 | 959,506.47 | -27,363.06 | 0.28 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 3.54813 | 11 Feb 2022 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.155957 | 3,004,678.71 | 4,678.71 | 0.86 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.155957 | 3,004,678.71 | 4,678.71 | 0.86 |
| 94988J5K9 | WELLS FARGO BANK NA SR UNSECURED 01/20 VAR | | | | | 2.66631 | 15 Jan 2020 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.970649 | 4,998,532.45 | -1,467.55 | 1.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.970649 | 4,998,532.45 | -1,467.55 | 1.44 |
| 94989JAW6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1 | | | | | 1.531 | 15 May 2048 | | |
| | 154,298.940 | Local | | 99.997764 | 154,295.49 | 99.512520 | 153,546.76 | -748.73 | 0.04 |
| Original Face: | 1,000,000.000 | Base | | 99.997764 | 154,295.49 | 99.512520 | 153,546.76 | -748.73 | 0.04 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7
 View Date: December 10, 2018



STATE STREET

As of: November 30, 2018

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|---|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| 961214DQ3 | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5 | | | | 2.5 | 28 Jun 2022 | | |
| | | 2,000,000.000 | 99.883508 | 1,997,670.15 | 96.152780 | 1,923,055.60 | -74,614.55 | 0.55 |
| | | | 99.883508 | 1,997,670.15 | 96.152780 | 1,923,055.60 | -74,614.55 | 0.55 |
| US DOLLAR Total | | | | | | | | |
| | | 315,795,569.570 | | 316,539,250.61 | | 312,694,909.24 | -3,844,341.37 | 89.83 |
| Original Face: | | 183,818,802.000 | | 316,539,250.61 | | 312,694,909.24 | -3,844,341.37 | 89.83 |
| FIXED INCOME Total | | | | | | | | |
| | | 315,795,569.570 | | 316,539,250.61 | | 312,694,909.24 | -3,844,341.37 | 89.83 |
| Original Face: | | 183,818,802.000 | | | | | | |

Holdings

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



STATE STREET

As of: November 30, 2018

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Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 351,259,592.560 | Base | 351,937,262.54 | | 348,092,921.17 | -3,844,341.37 | 100.00 |
| Original Face: | | 183,818,802.000 | | | | | | |

Holdings

Currency Summary

As of: November 30, 2018

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

View Date: December 10, 2018



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 377,022.990 | Local | 377,022.99 | 377,022.99 | 0.11 | 0.00 | | 0.00 |
| | | Base | 377,022.99 | 377,022.99 | 0.11 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 35,087,000.000 | Local | 35,020,988.94 | 35,020,988.94 | 10.06 | 0.00 | | 0.00 |
| | | Base | 35,020,988.94 | 35,020,988.94 | 10.06 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 315,795,569.570 | Local | 316,539,250.61 | 312,694,909.24 | 89.83 | -3,844,341.37 | | -3,844,341.37 |
| Original Face: | 183,818,802.000 | Base | 316,539,250.61 | 312,694,909.24 | 89.83 | -3,844,341.37 | 0.00 | -3,844,341.37 |
| US DOLLAR Total | | | | | | | | |
| | 351,259,592.560 | Local | 351,937,262.54 | 348,092,921.17 | 100.00 | -3,844,341.37 | | -3,844,341.37 |
| Original Face: | 183,818,802.000 | Base | 351,937,262.54 | 348,092,921.17 | 100.00 | -3,844,341.37 | 0.00 | -3,844,341.37 |
| FUND Total | | | | | | | | |
| | 351,259,592.560 | Base | 351,937,262.54 | 348,092,921.17 | 100.00 | -3,844,341.37 | 0.00 | -3,844,341.37 |
| Original Face: | 183,818,802.000 | | | | | | | |

Holdings

Asset Summary

As of: November 30, 2018

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: December 10, 2018



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 377,022.990 | 377,022.99 | 377,022.99 | 0.11 | 0.00 | 0.00 | 0.00 |
| CASH Total | 377,022.990 | 377,022.99 | 377,022.99 | 0.11 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: November 30, 2018

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: December 10, 2018



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 35,087,000.000 | 35,020,988.94 | 35,020,988.94 | 10.06 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 35,087,000.000 | 35,020,988.94 | 35,020,988.94 | 10.06 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *November 30, 2018*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *December 10, 2018*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 315,795,569.570 | 316,539,250.61 | 312,694,909.24 | 89.83 | -3,844,341.37 | 0.00 | -3,844,341.37 |
| FIXED INCOME Total | | | | | | | |
| | 315,795,569.570 | 316,539,250.61 | 312,694,909.24 | 89.83 | -3,844,341.37 | 0.00 | -3,844,341.37 |

Holdings

Asset Summary

As of: *November 30, 2018*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *December 10, 2018*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 351,259,592.560 | 351,937,262.54 | 348,092,921.17 | 100.00 | -3,844,341.37 | 0.00 | -3,844,341.37 |

Holdings

Fund Summary

As of: November 30, 2018

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

View Date: December 10, 2018



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 | 377,022.990 | 377,022.99 | 377,022.99 | 0.11 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | 35,087,000.000 | 35,020,988.94 | 35,020,988.94 | 10.06 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | 315,795,569.570 | 316,539,250.61 | 312,694,909.24 | 89.83 | -3,844,341.37 164,233.51 GN -4,008,574.88 LS | 0.00 0.00 GN 0.00 LS | -3,844,341.37 164,233.51 GN -4,008,574.88 LS |
| Original Face: | 183,818,802.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 351,259,592.560 | 348,092,921.17 | 100.00 | -3,844,341.37 164,233.51 GN -4,008,574.88 LS | 0.00 0.00 GN 0.00 LS | -3,844,341.37 164,233.51 GN -4,008,574.88 LS |
| Original Face: | 183,818,802.000 | | | | | | |