

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2026

View Date: June 5, 2026

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 |            |       |          |           |          |           |      |
|     |           | 50,000.030 | Local | 1.000000 | 50,000.03 | 1.000000 | 50,000.03 | 0.02 |
|     |           |            | Base  | 1.000000 | 50,000.03 | 1.000000 | 50,000.03 | 0.02 |

|                        |  |            |       |  |           |  |           |      |
|------------------------|--|------------|-------|--|-----------|--|-----------|------|
| <b>US DOLLAR Total</b> |  | 50,000.030 | Local |  | 50,000.03 |  | 50,000.03 | 0.02 |
|                        |  |            | Base  |  | 50,000.03 |  | 50,000.03 | 0.02 |

|                   |  |            |      |  |           |  |           |      |
|-------------------|--|------------|------|--|-----------|--|-----------|------|
| <b>CASH Total</b> |  | 50,000.030 | Base |  | 50,000.03 |  | 50,000.03 | 0.02 |
|-------------------|--|------------|------|--|-----------|--|-----------|------|

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

|           |                             |                |       |            |               |             |               |      |
|-----------|-----------------------------|----------------|-------|------------|---------------|-------------|---------------|------|
| 138994009 | CANTOR FITZGERALD REPO REPO |                |       |            | 3.650000      | 18 Jun 2026 |               |      |
|           |                             | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000  | 20,000,000.00 | 8.73 |
|           |                             |                | Base  | 100.000000 | 20,000,000.00 | 100.000000  | 20,000,000.00 | 8.73 |

|           |                             |               |       |           |              |             |              |      |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 912797SU2 | TREASURY BILL 11/26 0.00000 |               |       |           | 3.650000     | 27 Nov 2026 |              |      |
|           |                             | 5,000,000.000 | Local | 98.185139 | 4,909,256.93 | 98.192597   | 4,909,629.85 | 2.14 |
|           |                             |               | Base  | 98.185139 | 4,909,256.93 | 98.192597   | 4,909,629.85 | 2.14 |

|           |                             |               |       |           |              |             |              |      |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 912797TD9 | TREASURY BILL 06/26 0.00000 |               |       |           | 3.484200     | 18 Jun 2026 |              |      |
|           |                             | 5,000,000.000 | Local | 99.835468 | 4,991,773.42 | 99.835468   | 4,991,773.40 | 2.18 |
|           |                             |               | Base  | 99.835468 | 4,991,773.42 | 99.835468   | 4,991,773.40 | 2.18 |

|           |                             |               |       |           |              |             |              |      |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 912797TE7 | TREASURY BILL 06/26 0.00000 |               |       |           | 3.481200     | 25 Jun 2026 |              |      |
|           |                             | 5,000,000.000 | Local | 99.767920 | 4,988,396.00 | 99.767920   | 4,988,396.00 | 2.18 |
|           |                             |               | Base  | 99.767920 | 4,988,396.00 | 99.767920   | 4,988,396.00 | 2.18 |

|           |                             |               |       |           |              |             |              |      |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 912797UX3 | TREASURY BILL 05/27 0.00000 |               |       |           | 3.616500     | 13 May 2027 |              |      |
|           |                             | 5,000,000.000 | Local | 96.524142 | 4,826,207.10 | 96.504919   | 4,825,245.95 | 2.11 |
|           |                             |               | Base  | 96.524142 | 4,826,207.10 | 96.504919   | 4,825,245.95 | 2.11 |

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|------------------------------|---|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|-------|
| 926NKW009                    | SANTANDER US CAP MARKETS REPO 04/15 VAR |                 |           |                | 3.640000           | 01 Jun 2026                   |                  |                  |       |
|                              |   | 10,000,000.000  | Local     | 100.000000     | 10,000,000.00      | 100.000000                    | 10,000,000.00    | 0.00             | 4.37  |
|                              |   |                 | Base      | 100.000000     | 10,000,000.00      | 100.000000                    | 10,000,000.00    | 0.00             | 4.37  |
| 926NKW009                    | SANTANDER US CAP MARKETS REPO 04/15 VAR |                 |           |                | 3.640000           | 18 Jun 2026                   |                  |                  |       |
|                              |   | 15,000,000.000  | Local     | 100.000000     | 15,000,000.00      | 100.000000                    | 15,000,000.00    | 0.00             | 6.55  |
|                              |   |                 | Base      | 100.000000     | 15,000,000.00      | 100.000000                    | 15,000,000.00    | 0.00             | 6.55  |
| 979QHR003                    | SOUTH STREET REPO                       |                 |           |                | 3.660000           | 01 Jun 2026                   |                  |                  |       |
|                              |   | 81,416,072.380  | Local     | 100.000000     | 81,416,072.38      | 100.000000                    | 81,416,072.38    | 0.00             | 35.56 |
|                              |   |                 | Base      | 100.000000     | 81,416,072.38      | 100.000000                    | 81,416,072.38    | 0.00             | 35.56 |
| 985FHY004                    | MITSUBISHI UFJ REPO                     |                 |           |                | 3.630000           | 18 Jun 2026                   |                  |                  |       |
|                              |   | 25,000,000.000  | Local     | 100.000000     | 25,000,000.00      | 100.000000                    | 25,000,000.00    | 0.00             | 10.92 |
|                              |   |                 | Base      | 100.000000     | 25,000,000.00      | 100.000000                    | 25,000,000.00    | 0.00             | 10.92 |
| <b>US DOLLAR Total</b>       |   | 171,416,072.380 | Local     |                |                    | 171,131,705.83                | -588.25          | 74.74            |       |
|                              | Base                                    |                 |           | 171,131,705.83 |                    | 171,131,117.58                | -588.25          | 74.74            |       |
| <b>CASH EQUIVALENT Total</b> |   | 171,416,072.380 | Base      |                |                    | 171,131,705.83                | -588.25          | 74.74            |       |

## FIXED INCOME

| US DOLLAR |  |                              |       |            |           |             | Exchange Rate: | 1.000000 |      |
|-----------|--|------------------------------|-------|------------|-----------|-------------|----------------|----------|------|
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3      |                              |       |            | 3.000000  | 15 Aug 2027 |                |          |      |
|           |  | 46,301.700                   | Local | 100.558856 | 46,560.46 | 99.343425   | 45,997.69      | -562.77  | 0.02 |
|           |  | Original Face: 5,000,000.000 | Base  | 100.558856 | 46,560.46 | 99.343425   | 45,997.69      | -562.77  | 0.02 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 |                              |       |            | 2.500000  | 20 Apr 2027 |                |          |      |
|           |  | 26,085.290                   | Local | 100.331259 | 26,171.70 | 99.215258   | 25,880.59      | -291.11  | 0.01 |
|           |  | Original Face: 4,372,786.000 | Base  | 100.331259 | 26,171.70 | 99.215258   | 25,880.59      | -291.11  | 0.01 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 |                              |       |            | 2.500000  | 20 May 2027 |                |          |      |
|           |  | 34,843.350                   | Local | 100.314780 | 34,953.03 | 99.216278   | 34,570.28      | -382.75  | 0.02 |
|           |  | Original Face: 5,000,000.000 | Base  | 100.314780 | 34,953.03 | 99.216278   | 34,570.28      | -382.75  | 0.02 |

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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 |
| 36179MGP9                      | GNMA II POOL MA0206 G2 07/27 FIXED 3.5    |       |       |            |            | 3.500000           | 20 Jul 2027                   |                  |                  |
|                                | 21,875.560                                | Local |       | 100.586819 | 22,003.93  | 99.460082          | 21,757.45                     | -246.48          | 0.01             |
| Original Face:                 | 4,169,641.000                             | Base  |       | 100.586819 | 22,003.93  | 99.460082          | 21,757.45                     | -246.48          | 0.01             |
| 36179NDH8                      | GNMA II POOL MA1004 G2 05/43 FIXED 3      |       |       |            |            | 3.000000           | 20 May 2043                   |                  |                  |
|                                | 115,105.620                               | Local |       | 100.859645 | 116,095.12 | 88.313334          | 101,653.61                    | -14,441.51       | 0.04             |
| Original Face:                 | 2,000,000.000                             | Base  |       | 100.859645 | 116,095.12 | 88.313334          | 101,653.61                    | -14,441.51       | 0.04             |
| 36202F3T1                      | GNMA II POOL 005310 G2 02/27 FIXED 3.5    |       |       |            |            | 3.500000           | 20 Feb 2027                   |                  |                  |
|                                | 16,344.720                                | Local |       | 100.264306 | 16,387.92  | 99.589118          | 16,277.56                     | -110.36          | 0.01             |
| Original Face:                 | 2,910,888.000                             | Base  |       | 100.264306 | 16,387.92  | 99.589118          | 16,277.56                     | -110.36          | 0.01             |
| 36225E3Y6                      | GNMA II POOL 082614 G2 09/40 FLOATING VAR |       |       |            |            | 5.375000           | 20 Sep 2040                   |                  |                  |
|                                | 218,426.920                               | Local |       | 102.195746 | 223,223.02 | 101.505926         | 221,716.27                    | -1,506.75        | 0.10             |
| Original Face:                 | 9,450,000.000                             | Base  |       | 102.195746 | 223,223.02 | 101.505926         | 221,716.27                    | -1,506.75        | 0.10             |
| 3622A2EM0                      | GNMA POOL 783740 GN 12/27 FIXED 2.5       |       |       |            |            | 2.500000           | 15 Dec 2027                   |                  |                  |
|                                | 20,855.030                                | Local |       | 100.232030 | 20,903.42  | 98.910864          | 20,627.89                     | -275.53          | 0.01             |
| Original Face:                 | 2,500,000.000                             | Base  |       | 100.232030 | 20,903.42  | 98.910864          | 20,627.89                     | -275.53          | 0.01             |
| 3622A2F31                      | GNMA II POOL 783786 G2 06/28 FIXED 2.5    |       |       |            |            | 2.500000           | 20 Jun 2028                   |                  |                  |
|                                | 31,798.070                                | Local |       | 100.276998 | 31,886.15  | 98.650523          | 31,368.96                     | -517.19          | 0.01             |
| Original Face:                 | 1,500,000.000                             | Base  |       | 100.276998 | 31,886.15  | 98.650523          | 31,368.96                     | -517.19          | 0.01             |
| 3622ABWC2                      | GNMA II POOL 786143 G2 10/67 VARIABLE     |       |       |            |            | 4.533000           | 20 Oct 2067                   |                  |                  |
|                                | 346,831.890                               | Local |       | 101.790562 | 353,042.13 | 99.608140          | 345,472.79                    | -7,569.34        | 0.15             |
| Original Face:                 | 3,000,000.000                             | Base  |       | 101.790562 | 353,042.13 | 99.608140          | 345,472.79                    | -7,569.34        | 0.15             |
| 36230M3Y1                      | GNMA POOL 753515 GN 11/40 FIXED 4         |       |       |            |            | 4.000000           | 15 Nov 2040                   |                  |                  |
|                                | 212,756.390                               | Local |       | 103.857308 | 220,963.06 | 95.499583          | 203,181.47                    | -17,781.59       | 0.09             |
| Original Face:                 | 5,872,458.000                             | Base  |       | 103.857308 | 220,963.06 | 95.499583          | 203,181.47                    | -17,781.59       | 0.09             |
| 36290TK65                      | GNMA POOL 616917 GN 12/35 FIXED 5         |       |       |            |            | 5.000000           | 15 Dec 2035                   |                  |                  |
|                                | 14,209.060                                | Local |       | 102.884146 | 14,618.87  | 101.406859         | 14,408.96                     | -209.91          | 0.01             |
| Original Face:                 | 1,000,000.000                             | Base  |       | 102.884146 | 14,618.87  | 101.406859         | 14,408.96                     | -209.91          | 0.01             |
| 36297KGS4                      | GNMA POOL 714009 GN 10/39 FIXED 5         |       |       |            |            | 5.000000           | 15 Oct 2039                   |                  |                  |
|                                | 30,062.980                                | Local |       | 102.243490 | 30,737.44  | 101.835645         | 30,614.83                     | -122.61          | 0.01             |
| Original Face:                 | 2,000,000.000                             | Base  |       | 102.243490 | 30,737.44  | 101.835645         | 30,614.83                     | -122.61          | 0.01             |

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|----------------|--|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 38375UAN0      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB |               |                  |            | 4.475150           | 20 Sep 2063                   |                  |                  |
|                |  | 16,146.970    | Local 100.370906 | 16,206.86  | 100.121940         | 16,166.66                     | -40.20           | 0.01             |
| Original Face: |  | 1,500,000.000 | Base 100.370906  | 16,206.86  | 100.121940         | 16,166.66                     | -40.20           | 0.01             |
| 38375UDJ6      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB |               |                  |            | 4.425150           | 20 Feb 2064                   |                  |                  |
|                |  | 43,073.040    | Local 100.328256 | 43,214.43  | 100.093640         | 43,113.37                     | -101.06          | 0.02             |
| Original Face: |  | 1,530,000.000 | Base 100.328256  | 43,214.43  | 100.093640         | 43,113.37                     | -101.06          | 0.02             |
| 38376R4Z6      | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB |               |                  |            | 5.227400           | 20 Jun 2067                   |                  |                  |
|                |  | 143,564.860   | Local 101.780477 | 146,121.00 | 101.241530         | 145,347.26                    | -773.74          | 0.06             |
| Original Face: |  | 1,200,000.000 | Base 101.780477  | 146,121.00 | 101.241530         | 145,347.26                    | -773.74          | 0.06             |
| 38378H4K9      | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB |               |                  |            | 2.000000           | 20 Jul 2042                   |                  |                  |
|                |  | 497,103.730   | Local 101.522728 | 504,673.27 | 94.947970          | 471,989.90                    | -32,683.37       | 0.21             |
| Original Face: |  | 4,400,000.000 | Base 101.522728  | 504,673.27 | 94.947970          | 471,989.90                    | -32,683.37       | 0.21             |
| 38378KRR2      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF  |               |                  |            | 2.426180           | 16 Mar 2048                   |                  |                  |
|                |  | 108,390.930   | Local 100.477162 | 108,908.13 | 91.688060          | 99,381.54                     | -9,526.59        | 0.04             |
| Original Face: |  | 1,000,000.000 | Base 100.477162  | 108,908.13 | 91.688060          | 99,381.54                     | -9,526.59        | 0.04             |
| 38378XEW7      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD |               |                  |            | 3.000000           | 16 Jul 2050                   |                  |                  |
|                |  | 37,102.700    | Local 101.041137 | 37,488.99  | 96.631730          | 35,852.98                     | -1,636.01        | 0.02             |
| Original Face: |  | 1,000,000.000 | Base 101.041137  | 37,488.99  | 96.631730          | 35,852.98                     | -1,636.01        | 0.02             |
| 38378XJV4      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ |               |                  |            | 3.028000           | 16 Aug 2052                   |                  |                  |
|                |  | 124,144.620   | Local 100.591778 | 124,879.28 | 87.819520          | 109,023.21                    | -15,856.07       | 0.05             |
| Original Face: |  | 1,000,000.000 | Base 100.591778  | 124,879.28 | 87.819520          | 109,023.21                    | -15,856.07       | 0.05             |
| 38378XLY5      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD |               |                  |            | 2.850000           | 16 Feb 2049                   |                  |                  |
|                |  | 14,667.400    | Local 100.648786 | 14,762.56  | 98.417790          | 14,435.33                     | -327.23          | 0.01             |
| Original Face: |  | 1,000,000.000 | Base 100.648786  | 14,762.56  | 98.417790          | 14,435.33                     | -327.23          | 0.01             |
| 38380L5J8      | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA |               |                  |            | 1.625000           | 20 Jan 2070                   |                  |                  |
|                |  | 61,400.240    | Local 100.746561 | 61,858.63  | 99.104750          | 60,850.55                     | -1,008.08        | 0.03             |
| Original Face: |  | 4,000,000.000 | Base 100.746561  | 61,858.63  | 99.104750          | 60,850.55                     | -1,008.08        | 0.03             |
| 38380LD26      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA |               |                  |            | 2.250000           | 20 Aug 2069                   |                  |                  |
|                |  | 177,328.770   | Local 102.560797 | 181,869.80 | 97.529740          | 172,948.29                    | -8,921.51        | 0.08             |
| Original Face: |  | 3,000,000.000 | Base 102.560797  | 181,869.80 | 97.529740          | 172,948.29                    | -8,921.51        | 0.08             |

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|                                | Units  |       |            |              |            |                    |                               |                  |                  |
| 38380LN25                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA |       |            |              |            | 2.200000           | 20 Nov 2069                   |                  |                  |
|                                | 15,730.900                                     | Local | 100.309264 | 15,779.55    | 99.276254  | 15,617.05          |                               | -162.50          | 0.01             |
| Original Face:                 | 2,000,000.000                                  | Base  | 100.309264 | 15,779.55    | 99.276254  | 15,617.05          |                               | -162.50          | 0.01             |
| 38380Q2A9                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA |       |            |              |            | 3.765960           | 20 Apr 2071                   |                  |                  |
|                                | 176,910.980                                    | Local | 107.027992 | 189,344.27   | 98.973910  | 175,095.71         |                               | -14,248.56       | 0.08             |
| Original Face:                 | 1,978,780.000                                  | Base  | 107.027992 | 189,344.27   | 98.973910  | 175,095.71         |                               | -14,248.56       | 0.08             |
| 38382EQ59                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA  |       |            |              |            | 1.500000           | 20 Apr 2050                   |                  |                  |
|                                | 683,022.420                                    | Local | 101.835315 | 695,558.03   | 78.909950  | 538,972.65         |                               | -156,585.38      | 0.24             |
| Original Face:                 | 2,000,000.000                                  | Base  | 101.835315 | 695,558.03   | 78.909950  | 538,972.65         |                               | -156,585.38      | 0.24             |
| 38382MSY6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP   |       |            |              |            | 1.250000           | 20 Jan 2051                   |                  |                  |
|                                | 1,839,701.390                                  | Local | 101.181915 | 1,861,445.10 | 80.055730  | 1,472,786.38       |                               | -388,658.72      | 0.64             |
| Original Face:                 | 3,185,000.000                                  | Base  | 101.181915 | 1,861,445.10 | 80.055730  | 1,472,786.38       |                               | -388,658.72      | 0.64             |
| 38382NFY8                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA  |       |            |              |            | 1.500000           | 20 Feb 2051                   |                  |                  |
|                                | 818,134.100                                    | Local | 101.957312 | 834,147.54   | 78.820790  | 644,859.76         |                               | -189,287.78      | 0.28             |
| Original Face:                 | 2,000,000.000                                  | Base  | 101.957312 | 834,147.54   | 78.820790  | 644,859.76         |                               | -189,287.78      | 0.28             |
| 38382TL36                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT  |       |            |              |            | 2.428700           | 20 Jun 2036                   |                  |                  |
|                                | 754,052.900                                    | Local | 102.979430 | 776,519.38   | 91.944080  | 693,307.00         |                               | -83,212.38       | 0.30             |
| Original Face:                 | 2,000,000.000                                  | Base  | 102.979430 | 776,519.38   | 91.944080  | 693,307.00         |                               | -83,212.38       | 0.30             |
| 38382UFN6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA |       |            |              |            | 2.000000           | 20 Jun 2051                   |                  |                  |
|                                | 2,006,009.790                                  | Local | 102.458855 | 2,055,334.66 | 88.228020  | 1,769,862.72       |                               | -285,471.94      | 0.77             |
| Original Face:                 | 3,000,000.000                                  | Base  | 102.458855 | 2,055,334.66 | 88.228020  | 1,769,862.72       |                               | -285,471.94      | 0.77             |
| 38382YKU6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA |       |            |              |            | 4.550470           | 20 Dec 2071                   |                  |                  |
|                                | 495,982.920                                    | Local | 100.935234 | 500,621.52   | 99.493580  | 493,471.16         |                               | -7,150.36        | 0.22             |
| Original Face:                 | 3,000,000.000                                  | Base  | 100.935234 | 500,621.52   | 99.493580  | 493,471.16         |                               | -7,150.36        | 0.22             |
| 38383XET7                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA  |       |            |              |            | 6.500000           | 20 Jan 2053                   |                  |                  |
|                                | 712,269.520                                    | Local | 102.998873 | 733,629.58   | 102.830820 | 732,432.59         |                               | -1,196.99        | 0.32             |
| Original Face:                 | 4,000,000.000                                  | Base  | 102.998873 | 733,629.58   | 102.830820 | 732,432.59         |                               | -1,196.99        | 0.32             |
| 38384BAK7                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG  |       |            |              |            | 5.500000           | 20 Nov 2045                   |                  |                  |
|                                | 1,036,809.910                                  | Local | 99.666169  | 1,033,348.72 | 100.405770 | 1,041,016.97       |                               | 7,668.25         | 0.45             |
| Original Face:                 | 2,820,818.000                                  | Base  | 99.666169  | 1,033,348.72 | 100.405770 | 1,041,016.97       |                               | 7,668.25         | 0.45             |

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2026

View Date: June 5, 2026

| 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 |      |
| 6903535F0                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR |               |           |            | 3.820000           | 20 Jan 2027                   |                  |                  |      |
|                                |   | 625,000.000   | Local     | 100.000002 | 625,000.01         | 100.000000                    | 625,000.01       | 0.00             | 0.27 |
| Original Face:                 |   | 5,000,000.000 | Base      | 100.000002 | 625,000.01         | 100.000000                    | 625,000.01       | 0.00             | 0.27 |
| 6903538B6                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR |               |           |            | 3.820000           | 15 Sep 2026                   |                  |                  |      |
|                                |   | 458,333.350   | Local     | 100.000000 | 458,333.35         | 100.000000                    | 458,333.35       | 0.00             | 0.20 |
| Original Face:                 |   | 5,500,000.000 | Base      | 100.000000 | 458,333.35         | 100.000000                    | 458,333.35       | 0.00             | 0.20 |
| 8316A0MJ6                      | SBA POOL 530360 SBA 07/32 FLOATING VAR          |               |           |            | 4.150000           | 25 Jul 2032                   |                  |                  |      |
|                                |   | 1,509,428.090 | Local     | 100.000000 | 1,509,428.09       | 99.264099                     | 1,498,320.19     | -11,107.90       | 0.65 |
| Original Face:                 |   | 3,373,235.000 | Base      | 100.000000 | 1,509,428.09       | 99.264099                     | 1,498,320.19     | -11,107.90       | 0.65 |
| 912828Z78                      | US TREASURY N/B 01/27 1.5                       |               |           |            | 1.500000           | 31 Jan 2027                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 98.504350  | 1,970,087.00       | 98.484375                     | 1,969,687.50     | -399.50          | 0.86 |
|                                |   |               | Base      | 98.504350  | 1,970,087.00       | 98.484375                     | 1,969,687.50     | -399.50          | 0.86 |
| 91282CCH2                      | US TREASURY N/B 06/28 1.25                      |               |           |            | 1.250000           | 30 Jun 2028                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 95.268316  | 1,905,366.32       | 94.507812                     | 1,890,156.24     | -15,210.08       | 0.83 |
|                                |   |               | Base      | 95.268316  | 1,905,366.32       | 94.507812                     | 1,890,156.24     | -15,210.08       | 0.83 |
| 91282CDP3                      | US TREASURY N/B 12/28 1.375                     |               |           |            | 1.375000           | 31 Dec 2028                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 94.431322  | 1,888,626.43       | 93.480469                     | 1,869,609.38     | -19,017.05       | 0.82 |
|                                |   |               | Base      | 94.431322  | 1,888,626.43       | 93.480469                     | 1,869,609.38     | -19,017.05       | 0.82 |
| 91282CDW8                      | US TREASURY N/B 01/29 1.75                      |               |           |            | 1.750000           | 31 Jan 2029                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 95.159197  | 1,903,183.93       | 94.199219                     | 1,883,984.38     | -19,199.55       | 0.82 |
|                                |   |               | Base      | 95.159197  | 1,903,183.93       | 94.199219                     | 1,883,984.38     | -19,199.55       | 0.82 |
| 91282CEW7                      | US TREASURY N/B 06/27 3.25                      |               |           |            | 3.250000           | 30 Jun 2027                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 99.425260  | 1,988,505.19       | 99.300781                     | 1,986,015.62     | -2,489.57        | 0.87 |
|                                |   |               | Base      | 99.425260  | 1,988,505.19       | 99.300781                     | 1,986,015.62     | -2,489.57        | 0.87 |
| 91282CGH8                      | US TREASURY N/B 01/28 3.5                       |               |           |            | 3.500000           | 31 Jan 2028                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 99.013478  | 1,980,269.56       | 99.187500                     | 1,983,750.00     | 3,480.44         | 0.87 |
|                                |   |               | Base      | 99.013478  | 1,980,269.56       | 99.187500                     | 1,983,750.00     | 3,480.44         | 0.87 |
| 91282CJQ5                      | US TREASURY N/B 12/30 3.75                      |               |           |            | 3.750000           | 31 Dec 2030                   |                  |                  |      |
|                                |   | 2,000,000.000 | Local     | 99.952757  | 1,999,055.14       | 98.355469                     | 1,967,109.38     | -31,945.76       | 0.86 |
|                                |   |               | Base      | 99.952757  | 1,999,055.14       | 98.355469                     | 1,967,109.38     | -31,945.76       | 0.86 |

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2026

View Date: June 5, 2026

| 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 |      |
| 91282CJW2                      | US TREASURY N/B 01/29 4     | 2,000,000.000 | Local     | 99.338094  | 1,986,761.88    | 99.832031                  | 1,996,640.62     | 9,878.74      | 0.87 |
|                                |                             |               | Base      | 99.338094  | 1,986,761.88    | 99.832031                  | 1,996,640.62     | 9,878.74      | 0.87 |
| 91282CKA8                      | US TREASURY N/B 02/27 4.125 | 2,000,000.000 | Local     | 99.804956  | 1,996,099.11    | 100.197917                 | 2,003,958.34     | 7,859.23      | 0.88 |
|                                |                             |               | Base      | 99.804956  | 1,996,099.11    | 100.197917                 | 2,003,958.34     | 7,859.23      | 0.88 |
| 91282CLR0                      | US TREASURY N/B 10/29 4.125 | 2,000,000.000 | Local     | 99.768667  | 1,995,373.34    | 100.082031                 | 2,001,640.62     | 6,267.28      | 0.87 |
|                                |                             |               | Base      | 99.768667  | 1,995,373.34    | 100.082031                 | 2,001,640.62     | 6,267.28      | 0.87 |
| 91282CLX7                      | US TREASURY N/B 11/27 4.125 | 2,000,000.000 | Local     | 99.740005  | 1,994,800.09    | 100.183594                 | 2,003,671.88     | 8,871.79      | 0.88 |
|                                |                             |               | Base      | 99.740005  | 1,994,800.09    | 100.183594                 | 2,003,671.88     | 8,871.79      | 0.88 |
| 91282CME8                      | US TREASURY N/B 12/26 4.25  | 2,000,000.000 | Local     | 99.954143  | 1,999,082.86    | 100.248437                 | 2,004,968.74     | 5,885.88      | 0.88 |
|                                |                             |               | Base      | 99.954143  | 1,999,082.86    | 100.248437                 | 2,004,968.74     | 5,885.88      | 0.88 |
| 91282CNL1                      | US TREASURY N/B 06/27 3.75  | 2,000,000.000 | Local     | 99.839841  | 1,996,796.81    | 99.824219                  | 1,996,484.38     | -312.43       | 0.87 |
|                                |                             |               | Base      | 99.839841  | 1,996,796.81    | 99.824219                  | 1,996,484.38     | -312.43       | 0.87 |
| 91282CNQ0                      | US TREASURY FRN 07/27 VAR   | 2,000,000.000 | Local     | 99.951323  | 1,999,026.46    | 100.088612                 | 2,001,772.24     | 2,745.78      | 0.87 |
|                                |                             |               | Base      | 99.951323  | 1,999,026.46    | 100.088612                 | 2,001,772.24     | 2,745.78      | 0.87 |
| 91282CPA3                      | US TREASURY N/B 09/30 3.625 | 2,000,000.000 | Local     | 99.710406  | 1,994,208.12    | 98.003906                  | 1,960,078.12     | -34,130.00    | 0.86 |
|                                |                             |               | Base      | 99.710406  | 1,994,208.12    | 98.003906                  | 1,960,078.12     | -34,130.00    | 0.86 |
| 91282CPB1                      | US TREASURY N/B 09/27 3.5   | 2,000,000.000 | Local     | 99.881752  | 1,997,635.04    | 99.402344                  | 1,988,046.88     | -9,588.16     | 0.87 |
|                                |                             |               | Base      | 99.881752  | 1,997,635.04    | 99.402344                  | 1,988,046.88     | -9,588.16     | 0.87 |
| 91282CPD7                      | US TREASURY N/B 10/30 3.625 | 2,000,000.000 | Local     | 99.461859  | 1,989,237.17    | 97.949219                  | 1,958,984.38     | -30,252.79    | 0.86 |
|                                |                             |               | Base      | 99.461859  | 1,989,237.17    | 97.949219                  | 1,958,984.38     | -30,252.79    | 0.86 |

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2026

View Date: June 5, 2026

| 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 |       |
| 91282CPE5                      | US TREASURY N/B 10/27 3.5   | 2,000,000.000   | Local     | 99.244710  | 1,984,894.20    | 99.339844                  | 1,986,796.88     | 1,902.68      | 0.87  |
|                                |                             |                 | Base      | 99.244710  | 1,984,894.20    | 99.339844                  | 1,986,796.88     | 1,902.68      | 0.87  |
| 91282CPN5                      | US TREASURY N/B 11/30 3.5   | 2,000,000.000   | Local     | 99.325827  | 1,986,516.53    | 97.398438                  | 1,947,968.76     | -38,547.77    | 0.85  |
|                                |                             |                 | Base      | 99.325827  | 1,986,516.53    | 97.398438                  | 1,947,968.76     | -38,547.77    | 0.85  |
| 91282CPS4                      | US TREASURY N/B 12/27 3.375 | 2,000,000.000   | Local     | 99.244375  | 1,984,887.49    | 99.042969                  | 1,980,859.38     | -4,028.11     | 0.87  |
|                                |                             |                 | Base      | 99.244375  | 1,984,887.49    | 99.042969                  | 1,980,859.38     | -4,028.11     | 0.87  |
| 91282CQB0                      | US TREASURY N/B 02/28 3.375 | 2,000,000.000   | Local     | 98.850736  | 1,977,014.72    | 98.949219                  | 1,978,984.38     | 1,969.66      | 0.86  |
|                                |                             |                 | Base      | 98.850736  | 1,977,014.72    | 98.949219                  | 1,978,984.38     | 1,969.66      | 0.86  |
| 91282CQH7                      | US TREASURY N/B 03/28 3.875 | 2,000,000.000   | Local     | 99.788477  | 1,995,769.53    | 99.750000                  | 1,995,000.00     | -769.53       | 0.87  |
|                                |                             |                 | Base      | 99.788477  | 1,995,769.53    | 99.750000                  | 1,995,000.00     | -769.53       | 0.87  |
| 91282CQL8                      | US TREASURY N/B 04/28 3.75  | 2,000,000.000   | Local     | 99.846611  | 1,996,932.21    | 99.507812                  | 1,990,156.24     | -6,775.97     | 0.87  |
|                                |                             |                 | Base      | 99.846611  | 1,996,932.21    | 99.507812                  | 1,990,156.24     | -6,775.97     | 0.87  |
| <b>US DOLLAR Total</b>         |                             |                 |           |            |                 |                            |                  |               |       |
|                                |                             | 59,489,806.110  | Local     |            | 59,196,148.13   |                            | 57,788,037.32    | -1,408,110.81 | 25.24 |
| Original Face:                 |                             | 108,263,606.000 | Base      |            | 59,196,148.13   |                            | 57,788,037.32    | -1,408,110.81 | 25.24 |
| <b>FIXED INCOME Total</b>      |                             |                 |           |            |                 |                            |                  |               |       |
|                                |                             | 59,489,806.110  | Base      |            | 59,196,148.13   |                            | 57,788,037.32    | -1,408,110.81 | 25.24 |
| Original Face:                 |                             | 108,263,606.000 |           |            |                 |                            |                  |               |       |

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2026

View Date: June 5, 2026

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 |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| <b>FUND Total</b> |                   |                 |           |                |                    |                               |                  |                  |
|                   |                   | 230,955,878.520 | Base      | 230,377,853.99 |                    | 228,969,154.93                | -1,408,699.06    | 100.00           |
| Original Face:    |                   | 108,263,606.000 |           |                |                    |                               |                  |                  |

# Holdings

Currency Summary

As of: May 31, 2026

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: June 5, 2026



| 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>                   |                 |       |                |                |                      |                  |                   |                    |
|                               | 50,000.030      | Local | 50,000.03      | 50,000.03      | 0.02                 | 0.00             |                   | 0.00               |
|                               |                 | Base  | 50,000.03      | 50,000.03      | 0.02                 | 0.00             | 0.00              | 0.00               |
| <b>CASH EQUIVALENT</b>        |                 |       |                |                |                      |                  |                   |                    |
|                               | 171,416,072.380 | Local | 171,131,705.83 | 171,131,117.58 | 74.74                | -588.25          |                   | -588.25            |
|                               |                 | Base  | 171,131,705.83 | 171,131,117.58 | 74.74                | -588.25          | 0.00              | -588.25            |
| <b>FIXED INCOME</b>           |                 |       |                |                |                      |                  |                   |                    |
|                               | 59,489,806.110  | Local | 59,196,148.13  | 57,788,037.32  | 25.24                | -1,408,110.81    |                   | -1,408,110.81      |
| Original Face:                | 108,263,606.000 | Base  | 59,196,148.13  | 57,788,037.32  | 25.24                | -1,408,110.81    | 0.00              | -1,408,110.81      |
| <b>US DOLLAR Total</b>        |                 |       |                |                |                      |                  |                   |                    |
|                               | 230,955,878.520 | Local | 230,377,853.99 | 228,969,154.93 | 100.00               | -1,408,699.06    |                   | -1,408,699.06      |
| Original Face:                | 108,263,606.000 | Base  | 230,377,853.99 | 228,969,154.93 | 100.00               | -1,408,699.06    | 0.00              | -1,408,699.06      |
| <b>FUND Total</b>             |                 |       |                |                |                      |                  |                   |                    |
|                               | 230,955,878.520 | Base  | 230,377,853.99 | 228,969,154.93 | 100.00               | -1,408,699.06    | 0.00              | -1,408,699.06      |
| Original Face:                | 108,263,606.000 |       |                |                |                      |                  |                   |                    |

# Holdings

Asset Summary

As of: *May 31, 2026*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2026*



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         | 50,000.030 | 50,000.03  | 50,000.03    | 0.02   | 0.00             | 0.00              | 0.00               |
| <b>CASH Total</b> | 50,000.030 | 50,000.03  | 50,000.03    | 0.02   | 0.00             | 0.00              | 0.00               |

# Holdings

Asset Summary

As of: *May 31, 2026*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2026*



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                    | 171,416,072.380 | 171,131,705.83 | 171,131,117.58 | 74.74  | -588.25          | 0.00              | -588.25            |
| <b>CASH EQUIVALENT Total</b> | 171,416,072.380 | 171,131,705.83 | 171,131,117.58 | 74.74  | -588.25          | 0.00              | -588.25            |

# Holdings

Asset Summary

As of: *May 31, 2026*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2026*



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                 | 59,489,806.110 | 59,196,148.13 | 57,788,037.32 | 25.24  | -1,408,110.81    | 0.00              | -1,408,110.81      |
| <b>FIXED INCOME Total</b> | 59,489,806.110 | 59,196,148.13 | 57,788,037.32 | 25.24  | -1,408,110.81    | 0.00              | -1,408,110.81      |

# Holdings

Asset Summary

As of: *May 31, 2026*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2026*



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> | 230,955,878.520 | 230,377,853.99 | 228,969,154.93 | 100.00 | -1,408,699.06    | 0.00              | -1,408,699.06      |

# Holdings

## Fund Summary

As of: *May 31, 2026*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2026*



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              | 50,000.030      | 50,000.03       | 50,000.03      | 0.02           | 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   | 171,416,072.380 | 171,131,705.83  | 171,131,117.58 | 74.74          | -588.25<br>372.92 GN<br>-961.17 LS                | 0.00<br>0.00 GN<br>0.00 LS                        | -588.25<br>372.92 GN<br>-961.17 LS                |   |
| FIXED INCOME      | 59,489,806.110  | 59,196,148.13   | 57,788,037.32  | 25.24          | -1,408,110.81<br>56,529.73 GN<br>-1,464,640.54 LS | 0.00<br>0.00 GN<br>0.00 LS                        | -1,408,110.81<br>56,529.73 GN<br>-1,464,640.54 LS |   |
| Original Face:    | 108,263,606.000 |                 |                |                |   |   |   |   |
| <hr/>             |                 |                 |                |                |   |   |   |   |
| <b>FUND Total</b> | 0.000           | 230,955,878.520 | 230,377,853.99 | 228,969,154.93 | 100.00  | -1,408,699.06<br>56,902.65 GN<br>-1,465,601.71 LS | 0.00<br>0.00 GN<br>0.00 LS                        | -1,408,699.06<br>56,902.65 GN<br>-1,465,601.71 LS |
| Original Face:    | 108,263,606.000 |                 |                |                |   |   |   |   |