

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

View Date: April 9, 2021

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 | | | | | | | |
| | | 0.010 | Local | 1.000000 | 0.01 | 1.000000 | 0.01 | 0.00 |
| | | | Base | 1.000000 | 0.01 | 1.000000 | 0.01 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | 0.010 | Local | | 0.01 | 0.01 | 0.00 | 0.00 |
| | | | Base | | 0.01 | 0.01 | 0.00 | 0.00 |
| CASH Total | | | | | | | | |
| | | 0.010 | Base | | 0.01 | 0.01 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 02314PU90 | AMAZON COM INC DISC COML | | | | 0.090000 | 09 Jul 2021 | | |
| | 25,000,000.000 | Local | 99.975250 | 24,993,812.50 | 99.975250 | 24,993,812.50 | 0.00 | 1.27 |
| | | Base | 99.975250 | 24,993,812.50 | 99.975250 | 24,993,812.50 | 0.00 | 1.27 |
| 03040LR19 | AMERICAN WATER CAPIT | | | | 0.130000 | 01 Apr 2021 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| 03040LR68 | AMERICAN WATER CAPIT | | | | 0.130000 | 06 Apr 2021 | | |
| | 15,000,000.000 | Local | 99.998194 | 14,999,729.17 | 99.998194 | 14,999,729.17 | 0.00 | 0.76 |
| | | Base | 99.998194 | 14,999,729.17 | 99.998194 | 14,999,729.17 | 0.00 | 0.76 |
| 03040LR84 | AMERICAN WATER CAPIT | | | | 0.130000 | 08 Apr 2021 | | |
| | 10,000,000.000 | Local | 99.997472 | 9,999,747.22 | 99.997472 | 9,999,747.22 | 0.00 | 0.51 |
| | | Base | 99.997472 | 9,999,747.22 | 99.997472 | 9,999,747.22 | 0.00 | 0.51 |
| 03785DRF5 | APPLE INC | | | | 0.060000 | 15 Apr 2021 | | |
| | 25,000,000.000 | Local | 99.997667 | 24,999,416.67 | 99.997667 | 24,999,416.67 | 0.00 | 1.27 |
| | | Base | 99.997667 | 24,999,416.67 | 99.997667 | 24,999,416.67 | 0.00 | 1.27 |

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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 |
| 03785DSQ0 | APPLE INC | 25,000,000.000 | Local | 99.986750 | 24,996,687.50 | 99.986750 | 24,996,687.50 | 0.00 | 1.27 |
| | | | Base | 99.986750 | 24,996,687.50 | 99.986750 | 24,996,687.50 | 0.00 | 1.27 |
| 04821TST3 | ATLANTIC ASSET SECUR | 20,000,000.000 | Local | 99.975111 | 19,995,022.22 | 99.975111 | 19,995,022.22 | 0.00 | 1.02 |
| | | | Base | 99.975111 | 19,995,022.22 | 99.975111 | 19,995,022.22 | 0.00 | 1.02 |
| 04821TT88 | ATLANTIC ASSET SECUR | 20,000,000.000 | Local | 99.973556 | 19,994,711.11 | 99.973556 | 19,994,711.11 | 0.00 | 1.02 |
| | | | Base | 99.973556 | 19,994,711.11 | 99.973556 | 19,994,711.11 | 0.00 | 1.02 |
| 05253ATF7 | AUST & NEW ZEA | 2,500,000.000 | Local | 99.975000 | 2,499,375.00 | 99.975000 | 2,499,375.00 | 0.00 | 0.13 |
| | | | Base | 99.975000 | 2,499,375.00 | 99.975000 | 2,499,375.00 | 0.00 | 0.13 |
| 06367C5Z6 | BANK OF MONTREAL- | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| 06367CBF3 | BANK OF MONTREAL- | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.27 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.27 |
| 06367CD61 | BANK OF MONTREAL- | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| 07010JRD5 | BASIN ELEC PWR COOP | 10,000,000.000 | Local | 99.996000 | 9,999,600.00 | 99.996000 | 9,999,600.00 | 0.00 | 0.51 |
| | | | Base | 99.996000 | 9,999,600.00 | 99.996000 | 9,999,600.00 | 0.00 | 0.51 |
| 07010JRL7 | BASIN ELEC PWR COOP | 9,000,000.000 | Local | 99.993667 | 8,999,430.00 | 99.993667 | 8,999,430.00 | 0.00 | 0.46 |
| | | | Base | 99.993667 | 8,999,430.00 | 99.993667 | 8,999,430.00 | 0.00 | 0.46 |
| 07010JRN3 | BASIN ELEC PWR COOP | 5,000,000.000 | Local | 99.993000 | 4,999,650.00 | 99.993000 | 4,999,650.00 | 0.00 | 0.25 |
| | | | Base | 99.993000 | 4,999,650.00 | 99.993000 | 4,999,650.00 | 0.00 | 0.25 |

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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 | |
| 07644BA36 | BEDFORD ROW FDG CORP | 5,000,000.000 | Local | 99.838417 | 4,991,920.83 | 99.838417 | 4,991,920.83 | 0.00 | 0.25 |
| | | | Base | 99.838417 | 4,991,920.83 | 99.838417 | 4,991,920.83 | 0.00 | 0.25 |
| 07645RCS3 | BEDFORD ROW FDG CORP | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| 091995001 | BLACKROCK INVT QUALITY | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 1.53 |
| | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 1.53 |
| 091995001 | BLACKROCK INVT QUALITY | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.02 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.02 |
| 1247P2R89 | CAFCO LLC | 15,808,000.000 | Local | 99.996500 | 15,807,446.72 | 99.996500 | 15,807,446.72 | 0.00 | 0.81 |
| | | | Base | 99.996500 | 15,807,446.72 | 99.996500 | 15,807,446.72 | 0.00 | 0.81 |
| 1247P2RW6 | CAFCO LLC | 25,000,000.000 | Local | 99.986306 | 24,996,576.39 | 99.986306 | 24,996,576.39 | 0.00 | 1.27 |
| | | | Base | 99.986306 | 24,996,576.39 | 99.986306 | 24,996,576.39 | 0.00 | 1.27 |
| 12619TSA3 | CRC FUNDING LLC | 10,000,000.000 | Local | 99.983750 | 9,998,375.00 | 99.983750 | 9,998,375.00 | 0.00 | 0.51 |
| | | | Base | 99.983750 | 9,998,375.00 | 99.983750 | 9,998,375.00 | 0.00 | 0.51 |
| 15060XR79 | CEDAR SPRING CPTL CO | 10,000,000.000 | Local | 99.996667 | 9,999,666.67 | 99.996667 | 9,999,666.67 | 0.00 | 0.51 |
| | | | Base | 99.996667 | 9,999,666.67 | 99.996667 | 9,999,666.67 | 0.00 | 0.51 |
| 15060XSA1 | CEDAR SPRING CPTL CO | 15,000,000.000 | Local | 99.982667 | 14,997,400.00 | 99.982667 | 14,997,400.00 | 0.00 | 0.76 |
| | | | Base | 99.982667 | 14,997,400.00 | 99.982667 | 14,997,400.00 | 0.00 | 0.76 |
| 15060XUS9 | CEDAR SPRING CPTL CO | 10,000,000.000 | Local | 99.935556 | 9,993,555.56 | 99.935556 | 9,993,555.56 | 0.00 | 0.51 |
| | | | Base | 99.935556 | 9,993,555.56 | 99.935556 | 9,993,555.56 | 0.00 | 0.51 |

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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 |
| 15963TRN1 | CHARIOT FNDG LLC | 10,000,000.000 | Local | 99.990083 | 9,999,008.33 | 99.990083 | 22 Apr 2021 9,999,008.33 | 0.00 | 0.51 |
| | | | Base | 99.990083 | 9,999,008.33 | 99.990083 | 9,999,008.33 | 0.00 | 0.51 |
| 15963TS34 | CHARIOT FNDG LLC | 10,000,000.000 | Local | 99.985778 | 9,998,577.78 | 99.985778 | 03 May 2021 9,998,577.78 | 0.00 | 0.51 |
| | | | Base | 99.985778 | 9,998,577.78 | 99.985778 | 9,998,577.78 | 0.00 | 0.51 |
| 15963TTW9 | CHARIOT FNDG LLC | 15,000,000.000 | Local | 99.965000 | 14,994,750.00 | 99.965000 | 30 Jun 2021 14,994,750.00 | 0.00 | 0.76 |
| | | | Base | 99.965000 | 14,994,750.00 | 99.965000 | 14,994,750.00 | 0.00 | 0.76 |
| 16677JSB3 | CHEVRON CORP | 4,000,000.000 | Local | 99.982222 | 3,999,288.89 | 99.982222 | 11 May 2021 3,999,288.89 | 0.00 | 0.20 |
| | | | Base | 99.982222 | 3,999,288.89 | 99.982222 | 3,999,288.89 | 0.00 | 0.20 |
| 16677JXV3 | CHEVRON CORP | 10,000,000.000 | Local | 99.906222 | 9,990,622.22 | 99.906222 | 29 Oct 2021 9,990,622.22 | 0.00 | 0.51 |
| | | | Base | 99.906222 | 9,990,622.22 | 99.906222 | 9,990,622.22 | 0.00 | 0.51 |
| 17177LR63 | CIESCO LLC | 8,000,000.000 | Local | 99.997500 | 7,999,800.00 | 99.997500 | 06 Apr 2021 7,999,800.00 | 0.00 | 0.41 |
| | | | Base | 99.997500 | 7,999,800.00 | 99.997500 | 7,999,800.00 | 0.00 | 0.41 |
| 17327AU62 | CITIGROUP GLOBAL MKTS INC S | 10,000,000.000 | Local | 99.954667 | 9,995,466.66 | 99.954667 | 06 Jul 2021 9,995,466.66 | 0.00 | 0.51 |
| | | | Base | 99.954667 | 9,995,466.66 | 99.954667 | 9,995,466.66 | 0.00 | 0.51 |
| 2063C0RL8 | CONCORD MIN CPTL CO | 20,000,000.000 | Local | 99.989972 | 19,997,994.44 | 99.989972 | 20 Apr 2021 19,997,994.44 | 0.00 | 1.02 |
| | | | Base | 99.989972 | 19,997,994.44 | 99.989972 | 19,997,994.44 | 0.00 | 1.02 |
| 2063C0S37 | CONCORD MIN CPTL CO | 15,000,000.000 | Local | 99.985778 | 14,997,866.67 | 99.985778 | 03 May 2021 14,997,866.67 | 0.00 | 0.76 |
| | | | Base | 99.985778 | 14,997,866.67 | 99.985778 | 14,997,866.67 | 0.00 | 0.76 |
| 2063C0SE3 | CONCORD MIN CPTL CO | 15,000,000.000 | Local | 99.980889 | 14,997,133.33 | 99.980889 | 14 May 2021 14,997,133.33 | 0.00 | 0.76 |
| | | | Base | 99.980889 | 14,997,133.33 | 99.980889 | 14,997,133.33 | 0.00 | 0.76 |

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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 | |
| 30229AT17 | EXXON MOBIL CORP | 15,000,000.000 | Local | 99.967806 | 14,995,170.83 | 99.967806 | 14,995,170.83 | 0.00 | 0.76 |
| | | | Base | 99.967806 | 14,995,170.83 | 99.967806 | 14,995,170.83 | 0.00 | 0.76 |
| 30229ATW9 | EXXON MOBIL CORP | 10,000,000.000 | Local | 99.952500 | 9,995,250.00 | 99.952500 | 9,995,250.00 | 0.00 | 0.51 |
| | | | Base | 99.952500 | 9,995,250.00 | 99.952500 | 9,995,250.00 | 0.00 | 0.51 |
| 30229AUW7 | EXXON MOBIL CORP | 15,000,000.000 | Local | 99.926667 | 14,989,000.00 | 99.926667 | 14,989,000.00 | 0.00 | 0.76 |
| | | | Base | 99.926667 | 14,989,000.00 | 99.926667 | 14,989,000.00 | 0.00 | 0.76 |
| 30229AVT3 | EXXON MOBIL CORP | 10,000,000.000 | Local | 99.913667 | 9,991,366.66 | 99.913667 | 9,991,366.66 | 0.00 | 0.51 |
| | | | Base | 99.913667 | 9,991,366.66 | 99.913667 | 9,991,366.66 | 0.00 | 0.51 |
| 30601VWV9 | FAIRWAY FINANCE CORP | 10,000,000.000 | Local | 99.909500 | 9,990,950.00 | 99.909500 | 9,990,950.00 | 0.00 | 0.51 |
| | | | Base | 99.909500 | 9,990,950.00 | 99.909500 | 9,990,950.00 | 0.00 | 0.51 |
| 37829AEY0 | GLENCOVE FDG DAC/LLC | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| 37829AFU7 | GLENCOVE FDG DAC/LLC | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| 37829AGG7 | GLENCOVE FDG DAC/LLC | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.76 |
| 38346LRK4 | GOTHAM FDG CORP | 20,000,000.000 | Local | 99.990000 | 19,998,000.00 | 99.990000 | 19,998,000.00 | 0.00 | 1.02 |
| | | | Base | 99.990000 | 19,998,000.00 | 99.990000 | 19,998,000.00 | 0.00 | 1.02 |
| 38346LRU2 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.988000 | 9,998,800.00 | 99.988000 | 9,998,800.00 | 0.00 | 0.51 |
| | | | Base | 99.988000 | 9,998,800.00 | 99.988000 | 9,998,800.00 | 0.00 | 0.51 |

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| 38346LS31 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.989333 | 9,998,933.33 | 99.989333 | 9,998,933.33 | 0.00 | 0.51 |
| | | | Base | 99.989333 | 9,998,933.33 | 99.989333 | 9,998,933.33 | 0.00 | 0.51 |
| 38346LS64 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.985417 | 9,998,541.67 | 99.985417 | 9,998,541.67 | 0.00 | 0.51 |
| | | | Base | 99.985417 | 9,998,541.67 | 99.985417 | 9,998,541.67 | 0.00 | 0.51 |
| 40060WR53 | GTA FDG LLC DISC | 20,000,000.000 | Local | 99.998889 | 19,999,777.78 | 99.998889 | 19,999,777.78 | 0.00 | 1.02 |
| | | | Base | 99.998889 | 19,999,777.78 | 99.998889 | 19,999,777.78 | 0.00 | 1.02 |
| 40060WR53 | GTA FDG LLC DISC | 5,000,000.000 | Local | 99.998778 | 4,999,938.89 | 99.998778 | 4,999,938.89 | 0.00 | 0.25 |
| | | | Base | 99.998778 | 4,999,938.89 | 99.998778 | 4,999,938.89 | 0.00 | 0.25 |
| 40588LR50 | HALKIN FINANCE LLC USC | 10,000,000.000 | Local | 99.997222 | 9,999,722.22 | 99.997222 | 9,999,722.22 | 0.00 | 0.51 |
| | | | Base | 99.997222 | 9,999,722.22 | 99.997222 | 9,999,722.22 | 0.00 | 0.51 |
| 40588LTW9 | HALKIN FINANCE LLC USC | 15,000,000.000 | Local | 99.962500 | 14,994,375.00 | 99.962500 | 14,994,375.00 | 0.00 | 0.76 |
| | | | Base | 99.962500 | 14,994,375.00 | 99.962500 | 14,994,375.00 | 0.00 | 0.76 |
| 4497W0TJ7 | ING US FUNDING LLC | 20,000,000.000 | Local | 99.969667 | 19,993,933.33 | 99.969667 | 19,993,933.33 | 0.00 | 1.02 |
| | | | Base | 99.969667 | 19,993,933.33 | 99.969667 | 19,993,933.33 | 0.00 | 1.02 |
| 45779PR91 | INSTITUTIONAL SECURED | 25,000,000.000 | Local | 99.996667 | 24,999,166.67 | 99.996667 | 24,999,166.67 | 0.00 | 1.27 |
| | | | Base | 99.996667 | 24,999,166.67 | 99.996667 | 24,999,166.67 | 0.00 | 1.27 |
| 45779PRG5 | INSTITUTIONAL SECURED | 15,000,000.000 | Local | 99.992917 | 14,998,937.50 | 99.992917 | 14,998,937.50 | 0.00 | 0.76 |
| | | | Base | 99.992917 | 14,998,937.50 | 99.992917 | 14,998,937.50 | 0.00 | 0.76 |
| 45779PSQ2 | INSTITUTIONAL SECURED | 10,000,000.000 | Local | 99.973500 | 9,997,350.00 | 99.973500 | 9,997,350.00 | 0.00 | 0.51 |
| | | | Base | 99.973500 | 9,997,350.00 | 99.973500 | 9,997,350.00 | 0.00 | 0.51 |

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| 47816FT19 | JOHNSON & JOHNSON | 20,000,000.000 | Local | 99.981361 | 19,996,272.22 | 99.981361 | 19,996,272.22 | 0.00 | 1.02 |
| | | | Base | 99.981361 | 19,996,272.22 | 99.981361 | 19,996,272.22 | 0.00 | 1.02 |
| 47816FT19 | JOHNSON & JOHNSON | 5,000,000.000 | Local | 99.974583 | 4,998,729.17 | 99.974583 | 4,998,729.17 | 0.00 | 0.25 |
| | | | Base | 99.974583 | 4,998,729.17 | 99.974583 | 4,998,729.17 | 0.00 | 0.25 |
| 4820P2R56 | JUPITER SECT CO LLC | 10,000,000.000 | Local | 99.997778 | 9,999,777.78 | 99.997778 | 9,999,777.78 | 0.00 | 0.51 |
| | | | Base | 99.997778 | 9,999,777.78 | 99.997778 | 9,999,777.78 | 0.00 | 0.51 |
| 4820P2RC1 | JUPITER SECT CO LLC | 10,000,000.000 | Local | 99.994500 | 9,999,450.00 | 99.994500 | 9,999,450.00 | 0.00 | 0.51 |
| | | | Base | 99.994500 | 9,999,450.00 | 99.994500 | 9,999,450.00 | 0.00 | 0.51 |
| 4820P2SB2 | JUPITER SECT CO LLC | 20,000,000.000 | Local | 99.984444 | 19,996,888.89 | 99.984444 | 19,996,888.89 | 0.00 | 1.02 |
| | | | Base | 99.984444 | 19,996,888.89 | 99.984444 | 19,996,888.89 | 0.00 | 1.02 |
| 4820P2SE6 | JUPITER SECT CO LLC | 10,000,000.000 | Local | 99.983278 | 9,998,327.78 | 99.983278 | 9,998,327.78 | 0.00 | 0.51 |
| | | | Base | 99.983278 | 9,998,327.78 | 99.983278 | 9,998,327.78 | 0.00 | 0.51 |
| 52952LRD6 | LEXINGTN PKR CAP CO LL | 15,000,000.000 | Local | 99.993000 | 14,998,950.00 | 99.993000 | 14,998,950.00 | 0.00 | 0.76 |
| | | | Base | 99.993000 | 14,998,950.00 | 99.993000 | 14,998,950.00 | 0.00 | 0.76 |
| 52953ARS6 | LEXINGTN PKR CAP CO LL | 15,000,000.000 | Local | 99.988194 | 14,998,229.17 | 99.988194 | 14,998,229.17 | 0.00 | 0.76 |
| | | | Base | 99.988194 | 14,998,229.17 | 99.988194 | 14,998,229.17 | 0.00 | 0.76 |
| 52953ASL0 | LEXINGTN PKR CAP CO LL | 15,000,000.000 | Local | 99.971417 | 14,995,712.50 | 99.971417 | 14,995,712.50 | 0.00 | 0.76 |
| | | | Base | 99.971417 | 14,995,712.50 | 99.971417 | 14,995,712.50 | 0.00 | 0.76 |
| 53127TR70 | LIBERTY FUNDING LLC | 5,000,000.000 | Local | 99.997167 | 4,999,858.33 | 99.997167 | 4,999,858.33 | 0.00 | 0.25 |
| | | | Base | 99.997167 | 4,999,858.33 | 99.997167 | 4,999,858.33 | 0.00 | 0.25 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

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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 |
| 53127TT86 | LIBERTY FUNDING LLC | 25,000,000.000 | Local | 99.975444 | 24,993,861.11 | 99.975444 | 24,993,861.11 | 1.27 |
| | | | Base | 99.975444 | 24,993,861.11 | 99.975444 | 24,993,861.11 | 0.00 |
| 53127TTU7 | LIBERTY FUNDING LLC | 25,000,000.000 | Local | 99.965778 | 24,991,444.45 | 99.965778 | 24,991,444.45 | 1.27 |
| | | | Base | 99.965778 | 24,991,444.45 | 99.965778 | 24,991,444.45 | 0.00 |
| 56274LRN6 | MANHATTAN ASSET FDG. | 10,600,000.000 | Local | 99.993000 | 10,599,258.00 | 99.993000 | 10,599,258.00 | 0.54 |
| | | | Base | 99.993000 | 10,599,258.00 | 99.993000 | 10,599,258.00 | 0.00 |
| 56274LS39 | MANHATTAN ASSET FDG. | 20,000,000.000 | Local | 99.986667 | 19,997,333.33 | 99.986667 | 19,997,333.33 | 1.02 |
| | | | Base | 99.986667 | 19,997,333.33 | 99.986667 | 19,997,333.33 | 0.00 |
| 56274LSC9 | MANHATTAN ASSET FDG. | 10,000,000.000 | Local | 99.982917 | 9,998,291.67 | 99.982917 | 9,998,291.67 | 0.51 |
| | | | Base | 99.982917 | 9,998,291.67 | 99.982917 | 9,998,291.67 | 0.00 |
| 56274LST2 | MANHATTAN ASSET FDG. | 10,000,000.000 | Local | 99.978222 | 9,997,822.22 | 99.978222 | 9,997,822.22 | 0.51 |
| | | | Base | 99.978222 | 9,997,822.22 | 99.978222 | 9,997,822.22 | 0.00 |
| 57576JRC8 | MASSACHUSETTS MUT LIFE INS CO | 25,000,000.000 | Local | 99.998167 | 24,999,541.67 | 99.998167 | 24,999,541.67 | 1.27 |
| | | | Base | 99.998167 | 24,999,541.67 | 99.998167 | 24,999,541.67 | 0.00 |
| 59157TSU8 | METLIFE SHORT TERM FDG | 15,000,000.000 | Local | 99.968333 | 14,995,250.00 | 99.968333 | 14,995,250.00 | 0.76 |
| | | | Base | 99.968333 | 14,995,250.00 | 99.968333 | 14,995,250.00 | 0.00 |
| 59157TT11 | METLIFE SHORT TERM FDG | 12,400,000.000 | Local | 99.966111 | 12,395,797.78 | 99.966111 | 12,395,797.78 | 0.63 |
| | | | Base | 99.966111 | 12,395,797.78 | 99.966111 | 12,395,797.78 | 0.00 |
| 59157TU19 | METLIFE SHORT TERM FDG | 15,000,000.000 | Local | 99.946917 | 14,992,037.50 | 99.946917 | 14,992,037.50 | 0.76 |
| | | | Base | 99.946917 | 14,992,037.50 | 99.946917 | 14,992,037.50 | 0.00 |

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Books Closed

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Holdings

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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 | |
| 63763PR68 | NATIONAL SECS CLEARING | 10,000,000.000 | Local | 99.999028 | 9,999,902.78 | 99.999028 | 9,999,902.78 | 0.00 | 0.51 |
| | | | Base | 99.999028 | 9,999,902.78 | 99.999028 | 9,999,902.78 | 0.00 | 0.51 |
| 63763PS34 | NATIONAL SECS CLEARING | 27,000,000.000 | Local | 99.993778 | 26,998,320.00 | 99.993778 | 26,998,320.00 | 0.00 | 1.38 |
| | | | Base | 99.993778 | 26,998,320.00 | 99.993778 | 26,998,320.00 | 0.00 | 1.38 |
| 63763PT33 | NATIONAL SECS CLEARING | 10,000,000.000 | Local | 99.970250 | 9,997,025.00 | 99.970250 | 9,997,025.00 | 0.00 | 0.51 |
| | | | Base | 99.970250 | 9,997,025.00 | 99.970250 | 9,997,025.00 | 0.00 | 0.51 |
| 64105GXV1 | NESTLE CAP CORP | 15,000,000.000 | Local | 99.900361 | 14,985,054.17 | 99.900361 | 14,985,054.17 | 0.00 | 0.76 |
| | | | Base | 99.900361 | 14,985,054.17 | 99.900361 | 14,985,054.17 | 0.00 | 0.76 |
| 64106GR88 | NESTLE FIN FRANCE S. | 5,000,000.000 | Local | 99.998639 | 4,999,931.94 | 99.998639 | 4,999,931.94 | 0.00 | 0.25 |
| | | | Base | 99.998639 | 4,999,931.94 | 99.998639 | 4,999,931.94 | 0.00 | 0.25 |
| 64951WRU0 | NEW YORK LFE CAP COR | 20,000,000.000 | Local | 99.991750 | 19,998,350.00 | 99.991750 | 19,998,350.00 | 0.00 | 1.02 |
| | | | Base | 99.991750 | 19,998,350.00 | 99.991750 | 19,998,350.00 | 0.00 | 1.02 |
| 64951WS39 | NEW YORK LFE CAP COR | 11,277,000.000 | Local | 99.990222 | 11,275,897.36 | 99.990222 | 11,275,897.36 | 0.00 | 0.57 |
| | | | Base | 99.990222 | 11,275,897.36 | 99.990222 | 11,275,897.36 | 0.00 | 0.57 |
| 64951WST2 | NEW YORK LFE CAP COR | 15,000,000.000 | Local | 99.986000 | 14,997,900.00 | 99.986000 | 14,997,900.00 | 0.00 | 0.76 |
| | | | Base | 99.986000 | 14,997,900.00 | 99.986000 | 14,997,900.00 | 0.00 | 0.76 |
| 64951WTR5 | NEW YORK LFE CAP COR | 9,153,000.000 | Local | 99.981111 | 9,151,271.10 | 99.981111 | 9,151,271.10 | 0.00 | 0.47 |
| | | | Base | 99.981111 | 9,151,271.10 | 99.981111 | 9,151,271.10 | 0.00 | 0.47 |
| 65409RR77 | NIEUW AMSTERDAM RECV | 15,700,000.000 | Local | 99.997583 | 15,699,620.58 | 99.997583 | 15,699,620.58 | 0.00 | 0.80 |
| | | | Base | 99.997583 | 15,699,620.58 | 99.997583 | 15,699,620.58 | 0.00 | 0.80 |

Holdings

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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 | |
| 6698M4R53 | NOVARTIS FNC CRP | 10,000,000.000 | Local | 99.999333 | 9,999,933.33 | 99.999333 | 9,999,933.33 | 0.00 | 0.51 |
| | | | Base | 99.999333 | 9,999,933.33 | 99.999333 | 9,999,933.33 | 0.00 | 0.51 |
| 6698M4RC8 | NOVARTIS FNC CRP | 10,000,000.000 | Local | 99.994500 | 9,999,450.00 | 99.994500 | 9,999,450.00 | 0.00 | 0.51 |
| | | | Base | 99.994500 | 9,999,450.00 | 99.994500 | 9,999,450.00 | 0.00 | 0.51 |
| 6698M4RS3 | NOVARTIS FNC CRP | 15,000,000.000 | Local | 99.989583 | 14,998,437.50 | 99.989583 | 14,998,437.50 | 0.00 | 0.76 |
| | | | Base | 99.989583 | 14,998,437.50 | 99.989583 | 14,998,437.50 | 0.00 | 0.76 |
| 6698M4S37 | NOVARTIS FNC CRP | 6,650,000.000 | Local | 99.992889 | 6,649,527.11 | 99.992889 | 6,649,527.11 | 0.00 | 0.34 |
| | | | Base | 99.992889 | 6,649,527.11 | 99.992889 | 6,649,527.11 | 0.00 | 0.34 |
| 67983TS64 | OLD LINE FUNDING LLC | 3,000,000.000 | Local | 99.979583 | 2,999,387.50 | 99.979583 | 2,999,387.50 | 0.00 | 0.15 |
| | | | Base | 99.979583 | 2,999,387.50 | 99.979583 | 2,999,387.50 | 0.00 | 0.15 |
| 67983TT30 | OLD LINE FUNDING LLC | 20,000,000.000 | Local | 99.977250 | 19,995,450.00 | 99.977250 | 19,995,450.00 | 0.00 | 1.02 |
| | | | Base | 99.977250 | 19,995,450.00 | 99.977250 | 19,995,450.00 | 0.00 | 1.02 |
| 67983TT89 | OLD LINE FUNDING LLC | 2,000,000.000 | Local | 99.975445 | 1,999,508.89 | 99.975445 | 1,999,508.89 | 0.00 | 0.10 |
| | | | Base | 99.975445 | 1,999,508.89 | 99.975445 | 1,999,508.89 | 0.00 | 0.10 |
| 67983TTF3 | OLD LINE FUNDING LLC | 4,385,000.000 | Local | 99.969792 | 4,383,675.36 | 99.969792 | 4,383,675.36 | 0.00 | 0.22 |
| | | | Base | 99.969792 | 4,383,675.36 | 99.969792 | 4,383,675.36 | 0.00 | 0.22 |
| 67983TTM8 | OLD LINE FUNDING LLC | 10,000,000.000 | Local | 99.968500 | 9,996,850.00 | 99.968500 | 9,996,850.00 | 0.00 | 0.51 |
| | | | Base | 99.968500 | 9,996,850.00 | 99.968500 | 9,996,850.00 | 0.00 | 0.51 |
| 67983TVL7 | OLD LINE FUNDING LLC | 10,000,000.000 | Local | 99.933417 | 9,993,341.66 | 99.933417 | 9,993,341.66 | 0.00 | 0.51 |
| | | | Base | 99.933417 | 9,993,341.66 | 99.933417 | 9,993,341.66 | 0.00 | 0.51 |

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Holdings

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STATE STREET

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|--------------------------------|-----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 74271TRE5 | PROCTOR GAMBLE AND CO | 15,000,000.000 | Local | 99.996028 | 14,999,404.17 | 99.996028 | 14,999,404.17 | 0.00 | 0.76 |
| | | | Base | 99.996028 | 14,999,404.17 | 99.996028 | 14,999,404.17 | 0.00 | 0.76 |
| 74271TRE5 | PROCTOR GAMBLE AND CO | 10,000,000.000 | Local | 99.994944 | 9,999,494.44 | 99.994944 | 9,999,494.44 | 0.00 | 0.51 |
| | | | Base | 99.994944 | 9,999,494.44 | 99.994944 | 9,999,494.44 | 0.00 | 0.51 |
| 74271TRP0 | PROCTOR GAMBLE AND CO | 27,000,000.000 | Local | 99.993889 | 26,998,350.00 | 99.993889 | 26,998,350.00 | 0.00 | 1.38 |
| | | | Base | 99.993889 | 26,998,350.00 | 99.993889 | 26,998,350.00 | 0.00 | 1.38 |
| 77119LS34 | ROCHE HOLDING INC | 10,000,000.000 | Local | 99.990222 | 9,999,022.22 | 99.990222 | 9,999,022.22 | 0.00 | 0.51 |
| | | | Base | 99.990222 | 9,999,022.22 | 99.990222 | 9,999,022.22 | 0.00 | 0.51 |
| 8225X2SR6 | SHELL INTNL FNC B.V | 2,165,000.000 | Local | 99.971500 | 2,164,382.98 | 99.971500 | 2,164,382.98 | 0.00 | 0.11 |
| | | | Base | 99.971500 | 2,164,382.98 | 99.971500 | 2,164,382.98 | 0.00 | 0.11 |
| 8225X2TE4 | SHELL INTNL FNC B.V | 9,500,000.000 | Local | 99.956833 | 9,495,899.17 | 99.956833 | 9,495,899.17 | 0.00 | 0.48 |
| | | | Base | 99.956833 | 9,495,899.17 | 99.956833 | 9,495,899.17 | 0.00 | 0.48 |
| 8225X2U85 | SHELL INTNL FNC B.V | 1,000,000.000 | Local | 99.940111 | 999,401.11 | 99.940111 | 999,401.11 | 0.00 | 0.05 |
| | | | Base | 99.940111 | 999,401.11 | 99.940111 | 999,401.11 | 0.00 | 0.05 |
| 8225X2UC6 | SHELL INTNL FNC B.V | 10,000,000.000 | Local | 99.886667 | 9,988,666.66 | 99.886667 | 9,988,666.66 | 0.00 | 0.51 |
| | | | Base | 99.886667 | 9,988,666.66 | 99.886667 | 9,988,666.66 | 0.00 | 0.51 |
| 8225X2W18 | SHELL INTNL FNC B.V | 10,000,000.000 | Local | 99.915000 | 9,991,500.00 | 99.915000 | 9,991,500.00 | 0.00 | 0.51 |
| | | | Base | 99.915000 | 9,991,500.00 | 99.915000 | 9,991,500.00 | 0.00 | 0.51 |
| 8225X2W18 | SHELL INTNL FNC B.V | 10,000,000.000 | Local | 99.889500 | 9,988,950.00 | 99.889500 | 9,988,950.00 | 0.00 | 0.51 |
| | | | Base | 99.889500 | 9,988,950.00 | 99.889500 | 9,988,950.00 | 0.00 | 0.51 |

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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 | |
| 8225X2X17 | SHELL INTNL FNC B.V | 6,000,000.000 | Local | 99.867833 | 5,992,070.00 | 99.867833 | 5,992,070.00 | 0.00 | 0.31 |
| | | | Base | 99.867833 | 5,992,070.00 | 99.867833 | 5,992,070.00 | 0.00 | 0.31 |
| 86562KSM7 | SUMITOMO MTSU BKG CORP | 10,000,000.000 | Local | 99.979861 | 9,997,986.11 | 99.979861 | 9,997,986.11 | 0.00 | 0.51 |
| | | | Base | 99.979861 | 9,997,986.11 | 99.979861 | 9,997,986.11 | 0.00 | 0.51 |
| 86565CWU9 | SUMITOMO MITSUI BKG CORP | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.27 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.27 |
| 86565CXW4 | SUMITOMO MITSUI BKG CORP | 15,000,000.000 | Local | 99.999995 | 14,999,999.26 | 99.999995 | 14,999,999.26 | 0.00 | 0.76 |
| | | | Base | 99.999995 | 14,999,999.26 | 99.999995 | 14,999,999.26 | 0.00 | 0.76 |
| 88602TTN3 | THUNDER BAY FNDNG LLC | 3,000,000.000 | Local | 99.970389 | 2,999,111.67 | 99.970389 | 2,999,111.67 | 0.00 | 0.15 |
| | | | Base | 99.970389 | 2,999,111.67 | 99.970389 | 2,999,111.67 | 0.00 | 0.15 |
| 88602TUE1 | THUNDER BAY FNDNG LLC | 15,000,000.000 | Local | 99.953778 | 14,993,066.67 | 99.953778 | 14,993,066.67 | 0.00 | 0.76 |
| | | | Base | 99.953778 | 14,993,066.67 | 99.953778 | 14,993,066.67 | 0.00 | 0.76 |
| 88602TXF5 | THUNDER BAY FNDNG LLC | 2,500,000.000 | Local | 99.901500 | 2,497,537.50 | 99.901500 | 2,497,537.50 | 0.00 | 0.13 |
| | | | Base | 99.901500 | 2,497,537.50 | 99.901500 | 2,497,537.50 | 0.00 | 0.13 |
| 88602TXF5 | THUNDER BAY FNDNG LLC | 14,300,000.000 | Local | 99.885083 | 14,283,566.91 | 99.885083 | 14,283,566.91 | 0.00 | 0.73 |
| | | | Base | 99.885083 | 14,283,566.91 | 99.885083 | 14,283,566.91 | 0.00 | 0.73 |
| 89119ASR0 | TORONTO DOMINION BANK | 4,450,000.000 | Local | 99.979000 | 4,449,065.50 | 99.979000 | 4,449,065.50 | 0.00 | 0.23 |
| | | | Base | 99.979000 | 4,449,065.50 | 99.979000 | 4,449,065.50 | 0.00 | 0.23 |
| 89119ATV0 | TORONTO DOMINION BANK | 10,000,000.000 | Local | 99.948083 | 9,994,808.33 | 99.948083 | 9,994,808.33 | 0.00 | 0.51 |
| | | | Base | 99.948083 | 9,994,808.33 | 99.948083 | 9,994,808.33 | 0.00 | 0.51 |

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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 | |
| 89119BBR6 | TORONTO DOMINION BANK | 23,000,000.000 | Local | 99.816667 | 22,957,833.33 | 99.816667 | 22,957,833.33 | 0.00 | 1.17 |
| | | | Base | 99.816667 | 22,957,833.33 | 99.816667 | 22,957,833.33 | 0.00 | 1.17 |
| 89233GRP3 | TOYOTA MOTOR CREDIT | 25,000,000.000 | Local | 99.987167 | 24,996,791.67 | 99.987167 | 24,996,791.67 | 0.00 | 1.27 |
| | | | Base | 99.987167 | 24,996,791.67 | 99.987167 | 24,996,791.67 | 0.00 | 1.27 |
| 89233GTV8 | TOYOTA MOTOR CREDIT | 25,000,000.000 | Local | 99.970333 | 24,992,583.33 | 99.970333 | 24,992,583.33 | 0.00 | 1.27 |
| | | | Base | 99.970333 | 24,992,583.33 | 99.970333 | 24,992,583.33 | 0.00 | 1.27 |
| 90477DR16 | UNILEVER CAPITAL CRP | 6,997,000.000 | Local | 100.000000 | 6,997,000.00 | 100.000000 | 6,997,000.00 | 0.00 | 0.36 |
| | | | Base | 100.000000 | 6,997,000.00 | 100.000000 | 6,997,000.00 | 0.00 | 0.36 |
| 90477DRE8 | UNILEVER CAPITAL CRP | 16,915,000.000 | Local | 99.995306 | 16,914,205.93 | 99.995306 | 16,914,205.93 | 0.00 | 0.86 |
| | | | Base | 99.995306 | 16,914,205.93 | 99.995306 | 16,914,205.93 | 0.00 | 0.86 |
| 90477DRS7 | UNILEVER CAPITAL CRP | 10,000,000.000 | Local | 99.995139 | 9,999,513.89 | 99.995139 | 9,999,513.89 | 0.00 | 0.51 |
| | | | Base | 99.995139 | 9,999,513.89 | 99.995139 | 9,999,513.89 | 0.00 | 0.51 |
| 90477DT14 | UNILEVER CAPITAL CRP | 15,000,000.000 | Local | 99.983056 | 14,997,458.33 | 99.983056 | 14,997,458.33 | 0.00 | 0.76 |
| | | | Base | 99.983056 | 14,997,458.33 | 99.983056 | 14,997,458.33 | 0.00 | 0.76 |
| 91058TRG3 | UNITED HEALTHCARE CO | 20,000,000.000 | Local | 99.994583 | 19,998,916.67 | 99.994583 | 19,998,916.67 | 0.00 | 1.02 |
| | | | Base | 99.994583 | 19,998,916.67 | 99.994583 | 19,998,916.67 | 0.00 | 1.02 |
| 92646KR12 | VICTORY RECEIVABLES | 8,900,000.000 | Local | 100.000000 | 8,900,000.00 | 100.000000 | 8,900,000.00 | 0.00 | 0.45 |
| | | | Base | 100.000000 | 8,900,000.00 | 100.000000 | 8,900,000.00 | 0.00 | 0.45 |
| 92646KR12 | VICTORY RECEIVABLES | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.51 |

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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 | |
| 92646KS45 | VICTORY RECEIVABLES | | | | 0.150000 | 04 May 2021 | | | |
| | | 20,000,000.000 | Local | 99.986250 | 19,997,250.00 | 99.986250 | 19,997,250.00 | 0.00 | 1.02 |
| | | | Base | 99.986250 | 19,997,250.00 | 99.986250 | 19,997,250.00 | 0.00 | 1.02 |
| 92646KT77 | VICTORY RECEIVABLES | | | | 0.130000 | 07 Jun 2021 | | | |
| | | 10,000,000.000 | Local | 99.975806 | 9,997,580.55 | 99.975806 | 9,997,580.55 | 0.00 | 0.51 |
| | | | Base | 99.975806 | 9,997,580.55 | 99.975806 | 9,997,580.55 | 0.00 | 0.51 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | 0.005000 | 01 Apr 2021 | | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 5.10 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 5.10 |
| 966VMM002 | JP MORGAN MONEY MARKET | | | | 0.000000 | 01 Apr 2021 | | | |
| | | 35,000,000.000 | Local | 100.000000 | 35,000,000.00 | 100.000000 | 35,000,000.00 | 0.00 | 1.78 |
| | | | Base | 100.000000 | 35,000,000.00 | 100.000000 | 35,000,000.00 | 0.00 | 1.78 |
| 979QRC005 | BANK OF AMERICA REPO | | | | 0.005000 | 01 Apr 2021 | | | |
| | | 51,812,253.060 | Local | 100.000000 | 51,812,253.06 | 100.000000 | 51,812,253.06 | 0.00 | 2.64 |
| | | | Base | 100.000000 | 51,812,253.06 | 100.000000 | 51,812,253.06 | 0.00 | 2.64 |
| US DOLLAR Total | | 1,879,012,253.060 | Local | | 1,878,627,182.07 | | 1,878,627,182.07 | 0.00 | 95.74 |
| | | | Base | | 1,878,627,182.07 | | 1,878,627,182.07 | 0.00 | 95.74 |
| CASH EQUIVALENT Total | | 1,879,012,253.060 | Base | | 1,878,627,182.07 | | 1,878,627,182.07 | 0.00 | 95.74 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| 12598AAA8 | CNH EQUIPMENT TRUST CNH 2021 A A1 | | | | 0.134470 | 15 Mar 2022 | | | |
| | | 8,250,000.000 | Local | 100.000000 | 8,250,000.00 | 100.022950 | 8,251,893.38 | 1,893.38 | 0.42 |
| Original Face: | | 8,250,000.000 | Base | 100.000000 | 8,250,000.00 | 100.022950 | 8,251,893.38 | 1,893.38 | 0.42 |
| 14316HAA0 | CARMAX AUTO OWNER TRUST CARMX 2020 4 A1 | | | | 0.241980 | 15 Oct 2021 | | | |
| | | 1,588,201.130 | Local | 100.000000 | 1,588,201.13 | 100.001520 | 1,588,225.27 | 24.14 | 0.08 |
| Original Face: | | 12,000,000.000 | Base | 100.000000 | 1,588,201.13 | 100.001520 | 1,588,225.27 | 24.14 | 0.08 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

View Date: April 9, 2021

| 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 | |
| 14316NAA7 | CARMAX AUTO OWNER TRUST CARMX 2021 1 A1 | | | | 0.172380 | 15 Feb 2022 | | | |
| | | 4,597,086.490 | Local | 100.000000 | 4,597,086.49 | 100.000690 | 4,597,118.21 | 31.72 | 0.23 |
| Original Face: | | 7,000,000.000 | Base | 100.000000 | 4,597,086.49 | 100.000690 | 4,597,118.21 | 31.72 | 0.23 |
| 313396M91 | FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000 | | | | | 02 Nov 2020 | | | |
| | | 0.000 | Local | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| | | | Base | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| 34532NAA3 | FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1 | | | | 0.119410 | 15 Mar 2022 | | | |
| | | 8,041,756.330 | Local | 100.000000 | 8,041,756.33 | 100.022570 | 8,043,571.35 | 1,815.02 | 0.41 |
| Original Face: | | 10,000,000.000 | Base | 100.000000 | 8,041,756.33 | 100.022570 | 8,043,571.35 | 1,815.02 | 0.41 |
| 41284NAA8 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A1 | | | | 0.130420 | 15 Feb 2022 | | | |
| | | 4,012,713.120 | Local | 100.000000 | 4,012,713.12 | 100.022830 | 4,013,629.22 | 916.10 | 0.20 |
| Original Face: | | 5,500,000.000 | Base | 100.000000 | 4,012,713.12 | 100.022830 | 4,013,629.22 | 916.10 | 0.20 |
| 43813KAA0 | HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1 | | | | 0.188770 | 18 Oct 2021 | | | |
| | | 1,358,661.400 | Local | 100.000000 | 1,358,661.40 | 100.000000 | 1,358,661.40 | 0.00 | 0.07 |
| Original Face: | | 10,500,000.000 | Base | 100.000000 | 1,358,661.40 | 100.000000 | 1,358,661.40 | 0.00 | 0.07 |
| 44891PAA2 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A | | | | 0.200760 | 15 Oct 2021 | | | |
| | | 15,933.340 | Local | 100.000000 | 15,933.34 | 99.999830 | 15,933.31 | -0.03 | 0.00 |
| Original Face: | | 5,000,000.000 | Base | 100.000000 | 15,933.34 | 99.999830 | 15,933.31 | -0.03 | 0.00 |
| 44891RAA8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1 | | | | 0.185750 | 15 Nov 2021 | | | |
| | | 2,730,851.590 | Local | 100.000000 | 2,730,851.59 | 100.000090 | 2,730,854.05 | 2.46 | 0.14 |
| Original Face: | | 10,000,000.000 | Base | 100.000000 | 2,730,851.59 | 100.000090 | 2,730,854.05 | 2.46 | 0.14 |
| 44891TAA4 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A | | | | 0.170650 | 18 Jan 2022 | | | |
| | | 3,627,260.170 | Local | 100.000000 | 3,627,260.17 | 100.024600 | 3,628,152.48 | 892.31 | 0.18 |
| Original Face: | | 6,600,000.000 | Base | 100.000000 | 3,627,260.17 | 100.024600 | 3,628,152.48 | 892.31 | 0.18 |
| 45818KR20 | IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000 | | | | | 27 Nov 2020 | | | |
| | | 0.000 | Local | 0.000000 | -0.13 | 0.000000 | 0.00 | 0.13 | 0.00 |
| | | | Base | 0.000000 | -0.13 | 0.000000 | 0.00 | 0.13 | 0.00 |
| 45818LAL4 | IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000 | | | | | 11 Jan 2021 | | | |
| | | 0.000 | Local | 0.000000 | -0.09 | 0.000000 | 0.00 | 0.09 | 0.00 |
| | | | Base | 0.000000 | -0.09 | 0.000000 | 0.00 | 0.09 | 0.00 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

View Date: April 9, 2021

| 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 | |
| 459052D37 | IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000 | | | | | 24 Aug 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 | |
| | | | Base 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 | |
| 459052F92 | IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000 | | | | | 15 Sep 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.05 | 0.000000 | 0.00 | 0.05 | 0.00 | |
| | | | Base 0.000000 | -0.05 | 0.000000 | 0.00 | 0.05 | 0.00 | |
| 58770GAA8 | MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 A A1 | | | | 0.146940 | 15 Feb 2022 | | | |
| | | 5,848,242.540 | Local 100.000000 | 5,848,242.54 | 99.998110 | 5,848,132.01 | -110.53 | 0.30 | |
| Original Face: | | 10,500,000.000 | Base 100.000000 | 5,848,242.54 | 99.998110 | 5,848,132.01 | -110.53 | 0.30 | |
| 9127962J7 | TREASURY BILL 10/20 0.00000 | | | | | 01 Oct 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| | | | Base 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| 9127962W8 | TREASURY BILL 06/20 0.00000 | | | | | 23 Jun 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| | | | Base 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| 9127962X6 | TREASURY BILL 06/20 0.00000 | | | | 0.010000 | 30 Jun 2020 | | | |
| | | 0.000 | Local 0.000000 | 232.81 | 0.000000 | 0.00 | -232.81 | 0.00 | |
| | | | Base 0.000000 | 232.81 | 0.000000 | 0.00 | -232.81 | 0.00 | |
| 9127963F4 | TREASURY BILL 07/20 0.00000 | | | | | 21 Jul 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 | |
| | | | Base 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 | |
| 9127963J6 | TREASURY BILL 12/20 0.00000 | | | | | 10 Dec 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | | Base 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 9127963P2 | TREASURY BILL 08/20 0.00000 | | | | | 18 Aug 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| | | | Base 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| 9127963Q0 | TREASURY BILL 08/20 0.00000 | | | | | 25 Aug 2020 | | | |
| | | 0.000 | Local 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | | Base 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

View Date: April 9, 2021

| 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 | | |
| 9127964A4 | TREASURY BILL 09/20 0.00000 | 0.000 | Local | 0.000000 | -0.04 | 0.010000 | 29 Sep 2020 | 0.00 | 0.04 | 0.00 |
| | | | Base | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 | |
| 9127964J5 | TREASURY BILL 10/20 0.00000 | 0.000 | Local | 0.000000 | -0.04 | 0.010000 | 20 Oct 2020 | 0.00 | 0.04 | 0.00 |
| | | | Base | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 | |
| 9127964P1 | TREASURY BILL 04/21 0.00000 | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 0.010000 | 01 Apr 2021 | 10,000,000.00 | 0.00 | 0.51 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.51 |
| 9127964Y2 | TREASURY BILL 04/21 0.00000 | 10,000,000.000 | Local | 99.995528 | 9,999,552.78 | 0.010000 | 15 Apr 2021 | 9,999,941.70 | 388.92 | 0.51 |
| | | | Base | 99.995528 | 9,999,552.78 | 99.999417 | 9,999,941.70 | 9,999,941.70 | 388.92 | 0.51 |
| 9127965D7 | TREASURY BILL 12/20 0.00000 | 0.000 | Local | 0.000000 | -0.04 | 0.010000 | 22 Dec 2020 | 0.00 | 0.04 | 0.00 |
| | | | Base | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.04 | 0.00 |
| 912796A82 | TREASURY BILL 01/21 0.00000 | 0.000 | Local | 0.000000 | -0.07 | 0.010000 | 26 Jan 2021 | 0.00 | 0.07 | 0.00 |
| | | | Base | 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.07 | 0.00 |
| 912796B40 | TREASURY BILL 07/21 0.00000 | 10,000,000.000 | Local | 99.975354 | 9,997,535.40 | 0.010000 | 01 Jul 2021 | 9,999,431.20 | 1,895.80 | 0.51 |
| | | | Base | 99.975354 | 9,997,535.40 | 99.994312 | 9,999,431.20 | 9,999,431.20 | 1,895.80 | 0.51 |
| 912796B99 | TREASURY BILL 02/21 0.00000 | 0.000 | Local | 0.000000 | -0.08 | 0.010000 | 23 Feb 2021 | 0.00 | 0.08 | 0.00 |
| | | | Base | 0.000000 | -0.08 | 0.000000 | 0.00 | 0.08 | 0.08 | 0.00 |
| 912796F20 | TREASURY BILL 04/21 0.00000 | 10,000,000.000 | Local | 99.993500 | 9,999,350.00 | 0.010000 | 27 Apr 2021 | 9,999,873.60 | 523.60 | 0.51 |
| | | | Base | 99.993500 | 9,999,350.00 | 99.998736 | 9,999,873.60 | 9,999,873.60 | 523.60 | 0.51 |
| 912796WX3 | TREASURY BILL 07/20 0.00000 | 0.000 | Local | 0.000000 | -0.03 | 0.010000 | 23 Jul 2020 | 0.00 | 0.03 | 0.00 |
| | | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.03 | 0.00 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

View Date: April 9, 2021

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 | |
|---------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 98164EAA3 | WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1 | | | | 0.138570 | 15 Feb 2022 | | | |
| | | 3,442,475.260 | Local | 100.000000 | 3,442,475.26 | 100.024210 | 3,443,308.68 | 833.42 | 0.18 |
| Original Face: | | 5,400,000.000 | Base | 100.000000 | 3,442,475.26 | 100.024210 | 3,443,308.68 | 833.42 | 0.18 |
| US DOLLAR Total | | | | | | | | | |
| | | 83,513,181.370 | Local | | 83,509,851.36 | | 83,518,725.86 | 8,874.50 | 4.26 |
| Original Face: | | 90,750,000.000 | Base | | 83,509,851.36 | | 83,518,725.86 | 8,874.50 | 4.26 |
| FIXED INCOME Total | | | | | | | | | |
| | | 83,513,181.370 | Base | | 83,509,851.36 | | 83,518,725.86 | 8,874.50 | 4.26 |
| Original Face: | | 90,750,000.000 | | | | | | | |

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2021

View Date: April 9, 2021

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 | | | | | | | | |
| | | 1,962,525,434.440 | Base | 1,962,137,033.44 | | 1,962,145,907.94 | 8,874.50 | 100.00 |
| Original Face: | | 90,750,000.000 | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2021*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *April 9, 2021*



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 | | | | | | | | |
| | 0.010 | Local | 0.01 | 0.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,879,012,253.060 | Local | 1,878,627,182.07 | 1,878,627,182.07 | 95.74 | 0.00 | | 0.00 |
| | | Base | 1,878,627,182.07 | 1,878,627,182.07 | 95.74 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 83,513,181.370 | Local | 83,509,851.36 | 83,518,725.86 | 4.26 | 8,874.50 | | 8,874.50 |
| Original Face: | 90,750,000.000 | Base | 83,509,851.36 | 83,518,725.86 | 4.26 | 8,874.50 | 0.00 | 8,874.50 |
| US DOLLAR Total | | | | | | | | |
| | 1,962,525,434.440 | Local | 1,962,137,033.44 | 1,962,145,907.94 | 100.00 | 8,874.50 | | 8,874.50 |
| Original Face: | 90,750,000.000 | Base | 1,962,137,033.44 | 1,962,145,907.94 | 100.00 | 8,874.50 | 0.00 | 8,874.50 |
| FUND Total | | | | | | | | |
| | 1,962,525,434.440 | Base | 1,962,137,033.44 | 1,962,145,907.94 | 100.00 | 8,874.50 | 0.00 | 8,874.50 |
| Original Face: | 90,750,000.000 | | | | | | | |

Holdings

Asset Summary

As of: *March 31, 2021*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

April 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 0.010 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 0.010 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2021*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

April 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,879,012,253.060 | 1,878,627,182.07 | 1,878,627,182.07 | 95.74 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,879,012,253.060 | 1,878,627,182.07 | 1,878,627,182.07 | 95.74 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2021*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

April 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 83,513,181.370 | 83,509,851.36 | 83,518,725.86 | 4.26 | 8,874.50 | 0.00 | 8,874.50 |
| FIXED INCOME Total | | | | | | | |
| | 83,513,181.370 | 83,509,851.36 | 83,518,725.86 | 4.26 | 8,874.50 | 0.00 | 8,874.50 |

Holdings

Asset Summary

As of: *March 31, 2021*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

April 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,962,525,434.440 | 1,962,137,033.44 | 1,962,145,907.94 | 100.00 | 8,874.50 | 0.00 | 8,874.50 |

Holdings

Fund Summary

As of: *March 31, 2021*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

April 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-------------------|-------------------|------------------|------------------|---------------------------------------|---------------------------------------|---------------------------------------|---------------------------------------|
| CASH | 0.010 | 0.01 | 0.01 | 0.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| CASH EQUIVALENT | 1,879,012,253.060 | 1,878,627,182.07 | 1,878,627,182.07 | 95.74 | 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 | 83,513,181.370 | 83,509,851.36 | 83,518,725.86 | 4.26 | 8,874.50 9,217.87 GN -343.37 LS | 0.00 0.00 GN 0.00 LS | 8,874.50 9,217.87 GN -343.37 LS | |
| Original Face: | 90,750,000.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,962,525,434.440 | 1,962,137,033.44 | 1,962,145,907.94 | 100.00 | 8,874.50 9,217.87 GN -343.37 LS | 0.00 0.00 GN 0.00 LS | 8,874.50 9,217.87 GN -343.37 LS |
| Original Face: | 90,750,000.000 | | | | | | | |