

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: January 31, 2026

View Date: February 6, 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 |            |       |          |           |          |           |      |
|     |           | 49,739.260 | Local | 1.000000 | 49,739.26 | 1.000000 | 49,739.26 | 0.02 |
|     |           |            | Base  | 1.000000 | 49,739.26 | 1.000000 | 49,739.26 | 0.02 |

|                 |  |            |       |  |           |  |           |      |
|-----------------|--|------------|-------|--|-----------|--|-----------|------|
| US DOLLAR Total |  | 49,739.260 | Local |  | 49,739.26 |  | 49,739.26 | 0.02 |
|                 |  |            | Base  |  | 49,739.26 |  | 49,739.26 | 0.02 |

|            |  |            |      |  |           |  |           |      |
|------------|--|------------|------|--|-----------|--|-----------|------|
| CASH Total |  | 49,739.260 | Base |  | 49,739.26 |  | 49,739.26 | 0.02 |
|------------|--|------------|------|--|-----------|--|-----------|------|

## CASH EQUIVALENT

|           |  |  |  |  |  |  |                |          |
|-----------|--|--|--|--|--|--|----------------|----------|
| US DOLLAR |  |  |  |  |  |  | Exchange Rate: | 1.000000 |
|-----------|--|--|--|--|--|--|----------------|----------|

|           |                             |                |       |            |               |             |               |      |
|-----------|-----------------------------|----------------|-------|------------|---------------|-------------|---------------|------|
| 138994009 | CANTOR FITZGERALD REPO REPO |                |       |            | 3.650000      | 19 Mar 2026 |               |      |
|           |                             | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000  | 20,000,000.00 | 8.81 |
|           |                             |                | Base  | 100.000000 | 20,000,000.00 | 100.000000  | 20,000,000.00 | 8.81 |

|           |                             |               |       |           |              |             |              |      |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 912797TD9 | TREASURY BILL 06/26 0.00000 |               |       |           | 3.484200     | 18 Jun 2026 |              |      |
|           |                             | 5,000,000.000 | Local | 98.674068 | 4,933,703.41 | 98.662667   | 4,933,133.35 | 2.17 |
|           |                             |               | Base  | 98.674068 | 4,933,703.41 | 98.662667   | 4,933,133.35 | 2.17 |

|           |                             |               |       |           |              |             |              |      |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 912797TE7 | TREASURY BILL 06/26 0.00000 |               |       |           | 3.481200     | 25 Jun 2026 |              |      |
|           |                             | 5,000,000.000 | Local | 98.607520 | 4,930,376.00 | 98.593833   | 4,929,691.65 | 2.17 |
|           |                             |               | Base  | 98.607520 | 4,930,376.00 | 98.593833   | 4,929,691.65 | 2.17 |

|           |                                         |                |       |            |               |             |               |      |
|-----------|-----------------------------------------|----------------|-------|------------|---------------|-------------|---------------|------|
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR |                |       |            | 3.670000      | 02 Feb 2026 |               |      |
|           |                                         | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000  | 10,000,000.00 | 4.41 |
|           |                                         |                | Base  | 100.000000 | 10,000,000.00 | 100.000000  | 10,000,000.00 | 4.41 |

|           |                                         |                |       |            |               |             |               |      |
|-----------|-----------------------------------------|----------------|-------|------------|---------------|-------------|---------------|------|
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR |                |       |            | 3.650000      | 19 Mar 2026 |               |      |
|           |                                         | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000  | 15,000,000.00 | 6.61 |
|           |                                         |                | Base  | 100.000000 | 15,000,000.00 | 100.000000  | 15,000,000.00 | 6.61 |

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| Base Currency: USD - US DOLLAR |                                        |       |       |            |                |                    |                               |                  |
|--------------------------------|----------------------------------------|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|
| Asset ID                       | Asset Description                      |       | Units | Unit Cost  | Total Cost     | Rate<br>Unit Price | Maturity Date<br>Market Value | % Curr<br>% Fund |
| 979QHR003                      | SOUTH STREET REPO                      |       |       |            |                | 3.670000           | 02 Feb 2026                   |                  |
|                                | 94,768,087.890                         | Local |       | 100.000000 | 94,768,087.89  | 100.000000         | 94,768,087.89                 | 41.77            |
|                                |                                        | Base  |       | 100.000000 | 94,768,087.89  | 100.000000         | 94,768,087.89                 | 41.77            |
| 985FHY004                      | MITSUBISHI UFJ REPO                    |       |       |            |                | 3.620000           | 19 Mar 2026                   |                  |
|                                | 25,000,000.000                         | Local |       | 100.000000 | 25,000,000.00  | 100.000000         | 25,000,000.00                 | 11.02            |
|                                |                                        | Base  |       | 100.000000 | 25,000,000.00  | 100.000000         | 25,000,000.00                 | 11.02            |
| <b>US DOLLAR Total</b>         |                                        |       |       |            |                |                    |                               |                  |
|                                | 174,768,087.890                        | Local |       |            | 174,632,167.30 |                    | 174,630,912.89                | 76.96            |
|                                |                                        | Base  |       |            | 174,632,167.30 |                    | 174,630,912.89                | 76.96            |
| <b>CASH EQUIVALENT Total</b>   |                                        |       |       |            |                |                    |                               |                  |
|                                | 174,768,087.890                        | Base  |       |            | 174,632,167.30 |                    | 174,630,912.89                | 76.96            |
| <b>FIXED INCOME</b>            |                                        |       |       |            |                |                    |                               |                  |
| <b>US DOLLAR</b>               |                                        |       |       |            |                |                    | Exchange Rate:                | 1.000000         |
| 36178GHQ0                      | GNMA POOL AA8339 GN 08/27 FIXED 3      |       |       |            |                | 3.000000           | 15 Aug 2027                   |                  |
|                                | 69,941.350                             | Local |       | 100.711239 | 70,438.80      | 99.318034          | 69,464.37                     | 0.03             |
| Original Face:                 | 5,000,000.000                          | Base  |       | 100.711239 | 70,438.80      | 99.318034          | 69,464.37                     | 0.03             |
| 36179MAF7                      | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 |       |       |            |                | 2.500000           | 20 Apr 2027                   |                  |
|                                | 40,705.960                             | Local |       | 100.454332 | 40,890.90      | 99.081499          | 40,332.08                     | 0.02             |
| Original Face:                 | 4,372,786.000                          | Base  |       | 100.454332 | 40,890.90      | 99.081499          | 40,332.08                     | 0.02             |
| 36179MCH1                      | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 |       |       |            |                | 2.500000           | 20 May 2027                   |                  |
|                                | 56,026.850                             | Local |       | 100.421619 | 56,263.07      | 99.032876          | 55,485.00                     | 0.02             |
| Original Face:                 | 5,000,000.000                          | Base  |       | 100.421619 | 56,263.07      | 99.032876          | 55,485.00                     | 0.02             |
| 36179MGP9                      | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 |       |       |            |                | 3.500000           | 20 Jul 2027                   |                  |
|                                | 33,945.630                             | Local |       | 100.756798 | 34,202.53      | 99.442456          | 33,756.37                     | 0.01             |
| Original Face:                 | 4,169,641.000                          | Base  |       | 100.756798 | 34,202.53      | 99.442456          | 33,756.37                     | 0.01             |
| 36179NDH8                      | GNMA II POOL MA1004 G2 05/43 FIXED 3   |       |       |            |                | 3.000000           | 20 May 2043                   |                  |
|                                | 119,320.020                            | Local |       | 100.876316 | 120,365.64     | 89.655734          | 106,977.24                    | 0.05             |
| Original Face:                 | 2,000,000.000                          | Base  |       | 100.876316 | 120,365.64     | 89.655734          | 106,977.24                    | 0.05             |

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|--------------------------------|------------------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|
| Asset ID                       | Asset Description                              |       | Units      | Unit Cost  | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | % Curr<br>% Fund |
| 36202F3T1                      | GNMA II POOL 005310 G2 02/27 FIXED 3.5         |       |            |            |            | 3.500000           | 20 Feb 2027                   |                  |
|                                | 25,751.720                                     | Local | 100.384130 | 25,850.64  | 99.505198  | 25,624.30          | -226.34                       | 0.01             |
| Original Face:                 | 2,910,888.000                                  | Base  | 100.384130 | 25,850.64  | 99.505198  | 25,624.30          | -226.34                       | 0.01             |
| 36225E3Y6                      | GNMA II POOL 082614 G2 09/40 FLOATING VAR      |       |            |            |            | 5.375000           | 20 Sep 2040                   |                  |
|                                | 231,375.500                                    | Local | 102.246189 | 236,572.63 | 101.940173 | 235,864.58         | -708.05                       | 0.10             |
| Original Face:                 | 9,450,000.000                                  | Base  | 102.246189 | 236,572.63 | 101.940173 | 235,864.58         | -708.05                       | 0.10             |
| 3622A2EM0                      | GNMA POOL 783740 GN 12/27 FIXED 2.5            |       |            |            |            | 2.500000           | 15 Dec 2027                   |                  |
|                                | 29,007.680                                     | Local | 100.281650 | 29,089.38  | 98.841532  | 28,671.64          | -417.74                       | 0.01             |
| Original Face:                 | 2,500,000.000                                  | Base  | 100.281650 | 29,089.38  | 98.841532  | 28,671.64          | -417.74                       | 0.01             |
| 3622A2F31                      | GNMA II POOL 783786 G2 06/28 FIXED 2.5         |       |            |            |            | 2.500000           | 20 Jun 2028                   |                  |
|                                | 40,769.090                                     | Local | 100.321248 | 40,900.06  | 98.645960  | 40,217.06          | -683.00                       | 0.02             |
| Original Face:                 | 1,500,000.000                                  | Base  | 100.321248 | 40,900.06  | 98.645960  | 40,217.06          | -683.00                       | 0.02             |
| 3622ABWC2                      | GNMA II POOL 786143 G2 10/67 VARIABLE          |       |            |            |            | 4.512000           | 20 Oct 2067                   |                  |
|                                | 440,085.990                                    | Local | 101.832042 | 448,148.55 | 99.888030  | 439,593.23         | -8,555.32                     | 0.19             |
| Original Face:                 | 3,000,000.000                                  | Base  | 101.832042 | 448,148.55 | 99.888030  | 439,593.23         | -8,555.32                     | 0.19             |
| 36230M3Y1                      | GNMA POOL 753515 GN 11/40 FIXED 4              |       |            |            |            | 4.000000           | 15 Nov 2040                   |                  |
|                                | 218,017.060                                    | Local | 103.944948 | 226,617.72 | 96.695202  | 210,812.04         | -15,805.68                    | 0.09             |
| Original Face:                 | 5,872,458.000                                  | Base  | 103.944948 | 226,617.72 | 96.695202  | 210,812.04         | -15,805.68                    | 0.09             |
| 36290TK65                      | GNMA POOL 616917 GN 12/35 FIXED 5              |       |            |            |            | 5.000000           | 15 Dec 2035                   |                  |
|                                | 14,637.150                                     | Local | 102.983641 | 15,073.87  | 102.577898 | 15,014.48          | -59.39                        | 0.01             |
| Original Face:                 | 1,000,000.000                                  | Base  | 102.983641 | 15,073.87  | 102.577898 | 15,014.48          | -59.39                        | 0.01             |
| 36297KGS4                      | GNMA POOL 714009 GN 10/39 FIXED 5              |       |            |            |            | 5.000000           | 15 Oct 2039                   |                  |
|                                | 31,013.900                                     | Local | 102.298582 | 31,726.78  | 103.009233 | 31,947.18          | 220.40                        | 0.01             |
| Original Face:                 | 2,000,000.000                                  | Base  | 102.298582 | 31,726.78  | 103.009233 | 31,947.18          | 220.40                        | 0.01             |
| 38375UAN0                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB |       |            |            |            | 4.649190           | 20 Sep 2063                   |                  |
|                                | 19,881.810                                     | Local | 100.374815 | 19,956.33  | 100.205350 | 19,922.64          | -33.69                        | 0.01             |
| Original Face:                 | 1,500,000.000                                  | Base  | 100.374815 | 19,956.33  | 100.205350 | 19,922.64          | -33.69                        | 0.01             |
| 38375UDJ6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB |       |            |            |            | 4.599190           | 20 Feb 2064                   |                  |
|                                | 47,791.280                                     | Local | 100.331127 | 47,949.53  | 100.216780 | 47,894.88          | -54.65                        | 0.02             |
| Original Face:                 | 1,530,000.000                                  | Base  | 100.331127 | 47,949.53  | 100.216780 | 47,894.88          | -54.65                        | 0.02             |

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|--------------------------------|------------------------------------------------|-------|------------|------------|------------|--------------|------------------|--|--------|
| Asset ID                       | Asset Description                              |       |            |            |            | Rate         | Maturity Date    |  | % Curr |
|                                | Units                                          |       | Unit Cost  | Total Cost | Unit Price | Market Value | Unrealized Gn/Ls |  | % Fund |
| 38376R4Z6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB |       |            |            | 5.227400   | 20 Jun 2067  |                  |  |        |
| Original Face:                 | 177,833.210                                    | Local | 101.794727 | 181,024.83 | 101.476810 | 180,459.47   | -565.36          |  | 0.08   |
|                                | 1,200,000.000                                  | Base  | 101.794727 | 181,024.83 | 101.476810 | 180,459.47   | -565.36          |  | 0.08   |
| 38378H4K9                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB |       |            |            | 2.000000   | 20 Jul 2042  |                  |  |        |
| Original Face:                 | 553,767.810                                    | Local | 101.553732 | 562,371.88 | 95.542350  | 529,082.78   | -33,289.10       |  | 0.23   |
|                                | 4,400,000.000                                  | Base  | 101.553732 | 562,371.88 | 95.542350  | 529,082.78   | -33,289.10       |  | 0.23   |
| 38378KRR2                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF  |       |            |            | 2.426180   | 16 Mar 2048  |                  |  |        |
| Original Face:                 | 111,517.680                                    | Local | 100.484372 | 112,057.84 | 92.363560  | 103,001.70   | -9,056.14        |  | 0.05   |
|                                | 1,000,000.000                                  | Base  | 100.484372 | 112,057.84 | 92.363560  | 103,001.70   | -9,056.14        |  | 0.05   |
| 38378XEW7                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD |       |            |            | 3.000000   | 16 Jul 2050  |                  |  |        |
| Original Face:                 | 41,065.890                                     | Local | 101.055304 | 41,499.26  | 96.813500  | 39,757.33    | -1,741.93        |  | 0.02   |
|                                | 1,000,000.000                                  | Base  | 101.055304 | 41,499.26  | 96.813500  | 39,757.33    | -1,741.93        |  | 0.02   |
| 38378XJV4                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ |       |            |            | 3.028000   | 16 Aug 2052  |                  |  |        |
| Original Face:                 | 125,760.440                                    | Local | 100.599187 | 126,513.98 | 89.704600  | 112,812.90   | -13,701.08       |  | 0.05   |
|                                | 1,000,000.000                                  | Base  | 100.599187 | 126,513.98 | 89.704600  | 112,812.90   | -13,701.08       |  | 0.05   |
| 38378XLY5                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD |       |            |            | 2.850000   | 16 Feb 2049  |                  |  |        |
| Original Face:                 | 17,456.260                                     | Local | 100.658217 | 17,571.16  | 98.151630  | 17,133.60    | -437.56          |  | 0.01   |
|                                | 1,000,000.000                                  | Base  | 100.658217 | 17,571.16  | 98.151630  | 17,133.60    | -437.56          |  | 0.01   |
| 38380L5J8                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA |       |            |            | 1.625000   | 20 Jan 2070  |                  |  |        |
| Original Face:                 | 99,615.680                                     | Local | 100.750474 | 100,363.27 | 98.769470  | 98,389.88    | -1,973.39        |  | 0.04   |
|                                | 4,000,000.000                                  | Base  | 100.750474 | 100,363.27 | 98.769470  | 98,389.88    | -1,973.39        |  | 0.04   |
| 38380LD26                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA |       |            |            | 2.250000   | 20 Aug 2069  |                  |  |        |
| Original Face:                 | 235,932.210                                    | Local | 102.580271 | 242,019.90 | 97.518490  | 230,077.53   | -11,942.37       |  | 0.10   |
|                                | 3,000,000.000                                  | Base  | 102.580271 | 242,019.90 | 97.518490  | 230,077.53   | -11,942.37       |  | 0.10   |
| 38380LN25                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA |       |            |            | 2.200000   | 20 Nov 2069  |                  |  |        |
| Original Face:                 | 44,411.900                                     | Local | 100.311583 | 44,550.28  | 98.907419  | 43,926.66    | -623.62          |  | 0.02   |
|                                | 2,000,000.000                                  | Base  | 100.311583 | 44,550.28  | 98.907419  | 43,926.66    | -623.62          |  | 0.02   |
| 38380LRE5                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA |       |            |            | 3.000000   | 20 Mar 2069  |                  |  |        |
| Original Face:                 | 1,507.260                                      | Local | 100.061701 | 1,508.19   | 99.726130  | 1,503.13     | -5.06            |  | 0.00   |
|                                | 2,000,000.000                                  | Base  | 100.061701 | 1,508.19   | 99.726130  | 1,503.13     | -5.06            |  | 0.00   |

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|--------------------------------|-------------------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|
| Asset ID                       | Asset Description                               |       | Units      | Unit Cost    | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | % Curr<br>% Fund |
| 38380Q2A9                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA  |       |            |              |            | 3.788990           | 20 Apr 2071                   |                  |
|                                | 206,556.910                                     | Local | 107.079439 | 221,179.98   |            | 99.111270          | 204,721.18                    | 0.09             |
| Original Face:                 | 1,978,780.000                                   | Base  | 107.079439 | 221,179.98   |            | 99.111270          | 204,721.18                    | 0.09             |
| 38382EQ59                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA   |       |            |              |            | 1.500000           | 20 Apr 2050                   |                  |
|                                | 698,929.500                                     | Local | 101.860560 | 711,933.50   |            | 80.231460          | 560,761.34                    | 0.25             |
| Original Face:                 | 2,000,000.000                                   | Base  | 101.860560 | 711,933.50   |            | 80.231460          | 560,761.34                    | 0.25             |
| 38382MSY6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP    |       |            |              |            | 1.250000           | 20 Jan 2051                   |                  |
|                                | 1,925,486.490                                   | Local | 101.197676 | 1,948,547.57 |            | 81.330160          | 1,566,001.24                  | 0.69             |
| Original Face:                 | 3,185,000.000                                   | Base  | 101.197676 | 1,948,547.57 |            | 81.330160          | 1,566,001.24                  | 0.69             |
| 38382NFY8                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA   |       |            |              |            | 1.500000           | 20 Feb 2051                   |                  |
|                                | 841,987.440                                     | Local | 101.983322 | 858,686.76   |            | 80.109350          | 674,510.67                    | 0.30             |
| Original Face:                 | 2,000,000.000                                   | Base  | 101.983322 | 858,686.76   |            | 80.109350          | 674,510.67                    | 0.30             |
| 38382TL36                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT   |       |            |              |            | 2.435540           | 20 Jun 2036                   |                  |
|                                | 797,620.940                                     | Local | 103.076799 | 822,162.13   |            | 93.136270          | 742,874.39                    | 0.33             |
| Original Face:                 | 2,000,000.000                                   | Base  | 103.076799 | 822,162.13   |            | 93.136270          | 742,874.39                    | 0.33             |
| 38382UFN6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA  |       |            |              |            | 2.000000           | 20 Jun 2051                   |                  |
|                                | 2,064,992.100                                   | Local | 102.484137 | 2,116,289.34 |            | 89.658860          | 1,851,448.38                  | 0.82             |
| Original Face:                 | 3,000,000.000                                   | Base  | 102.484137 | 2,116,289.34 |            | 89.658860          | 1,851,448.38                  | 0.82             |
| 38382YKU6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA  |       |            |              |            | 4.567520           | 20 Dec 2071                   |                  |
|                                | 637,477.890                                     | Local | 100.937283 | 643,452.86   |            | 99.737000          | 635,801.32                    | 0.28             |
| Original Face:                 | 3,000,000.000                                   | Base  | 100.937283 | 643,452.86   |            | 99.737000          | 635,801.32                    | 0.28             |
| 38383XET7                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA   |       |            |              |            | 6.500000           | 20 Jan 2053                   |                  |
|                                | 902,364.040                                     | Local | 103.013466 | 929,556.47   |            | 103.935710         | 937,878.47                    | 0.41             |
| Original Face:                 | 4,000,000.000                                   | Base  | 103.013466 | 929,556.47   |            | 103.935710         | 937,878.47                    | 0.41             |
| 38384BAK7                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG   |       |            |              |            | 5.500000           | 20 Nov 2045                   |                  |
|                                | 1,257,306.110                                   | Local | 99.663022  | 1,253,069.27 |            | 100.959460         | 1,269,369.46                  | 0.56             |
| Original Face:                 | 2,820,818.000                                   | Base  | 99.663022  | 1,253,069.27 |            | 100.959460         | 1,269,369.46                  | 0.56             |
| 6903535F0                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR |       |            |              |            | 3.920000           | 20 Jan 2027                   |                  |
|                                | 833,333.340                                     | Local | 100.000001 | 833,333.35   |            | 100.000000         | 833,333.35                    | 0.37             |
| Original Face:                 | 5,000,000.000                                   | Base  | 100.000001 | 833,333.35   |            | 100.000000         | 833,333.35                    | 0.37             |

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: January 31, 2026

View Date: February 6, 2026

| Base Currency: USD - US DOLLAR |                                                 |       |            |              |              |                    |                               |                  |
|--------------------------------|-------------------------------------------------|-------|------------|--------------|--------------|--------------------|-------------------------------|------------------|
| Asset ID                       | Asset Description                               |       | Units      | Unit Cost    | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | % Curr<br>% Fund |
| 6903538B6                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR |       |            |              |              | 3.920000           | 15 Sep 2026                   |                  |
|                                | 687,500.010                                     | Local | 100.000000 | 687,500.01   | 687,500.01   | 100.000000         | 687,500.01                    | 0.30             |
| Original Face:                 | 5,500,000.000                                   | Base  | 100.000000 | 687,500.01   | 687,500.01   | 100.000000         | 687,500.01                    | 0.30             |
| 8316A0MJ6                      | SBA POOL 530360 SBA 07/32 FLOATING VAR          |       |            |              |              | 4.650000           | 25 Jul 2032                   |                  |
|                                | 1,806,814.210                                   | Local | 100.000000 | 1,806,814.21 | 1,806,814.21 | 99.250888          | 1,793,279.15                  | 0.79             |
| Original Face:                 | 3,373,235.000                                   | Base  | 100.000000 | 1,806,814.21 | 1,806,814.21 | 99.250888          | 1,793,279.15                  | 0.79             |
| 91282CBH3                      | US TREASURY N/B 01/26 0.375                     |       |            |              |              | 0.375000           | 31 Jan 2026                   |                  |
|                                | 2,000,000.000                                   | Local | 100.000000 | 1,999,999.99 | 1,999,999.99 | 100.000000         | 1,999,999.99                  | 0.88             |
|                                |                                                 | Base  | 100.000000 | 1,999,999.99 | 1,999,999.99 | 100.000000         | 1,999,999.99                  | 0.88             |
| 91282CBQ3                      | US TREASURY N/B 02/26 0.5                       |       |            |              |              | 0.500000           | 28 Feb 2026                   |                  |
|                                | 2,000,000.000                                   | Local | 99.994069  | 1,999,881.38 | 1,999,881.38 | 99.767390          | 1,995,347.80                  | 0.88             |
|                                |                                                 | Base  | 99.994069  | 1,999,881.38 | 1,999,881.38 | 99.767390          | 1,995,347.80                  | 0.88             |
| 91282CBT7                      | US TREASURY N/B 03/26 0.75                      |       |            |              |              | 0.750000           | 31 Mar 2026                   |                  |
|                                | 2,000,000.000                                   | Local | 99.972937  | 1,999,458.73 | 1,999,458.73 | 99.537305          | 1,990,746.10                  | 0.88             |
|                                |                                                 | Base  | 99.972937  | 1,999,458.73 | 1,999,458.73 | 99.537305          | 1,990,746.10                  | 0.88             |
| 91282CCH2                      | US TREASURY N/B 06/28 1.25                      |       |            |              |              | 1.250000           | 30 Jun 2028                   |                  |
|                                | 2,000,000.000                                   | Local | 94.544989  | 1,890,899.78 | 1,890,899.78 | 94.707031          | 1,894,140.62                  | 0.83             |
|                                |                                                 | Base  | 94.544989  | 1,890,899.78 | 1,890,899.78 | 94.707031          | 1,894,140.62                  | 0.83             |
| 91282CDP3                      | US TREASURY N/B 12/28 1.375                     |       |            |              |              | 1.375000           | 31 Dec 2028                   |                  |
|                                | 2,000,000.000                                   | Local | 93.752815  | 1,875,056.29 | 1,875,056.29 | 93.910156          | 1,878,203.12                  | 0.83             |
|                                |                                                 | Base  | 93.752815  | 1,875,056.29 | 1,875,056.29 | 93.910156          | 1,878,203.12                  | 0.83             |
| 91282CDW8                      | US TREASURY N/B 01/29 1.75                      |       |            |              |              | 1.750000           | 31 Jan 2029                   |                  |
|                                | 2,000,000.000                                   | Local | 94.587508  | 1,891,750.16 | 1,891,750.16 | 94.757812          | 1,895,156.24                  | 0.84             |
|                                |                                                 | Base  | 94.587508  | 1,891,750.16 | 1,891,750.16 | 94.757812          | 1,895,156.24                  | 0.84             |
| 91282CJQ5                      | US TREASURY N/B 12/30 3.75                      |       |            |              |              | 3.750000           | 31 Dec 2030                   |                  |
|                                | 2,000,000.000                                   | Local | 99.949635  | 1,998,992.70 | 1,998,992.70 | 99.785156          | 1,995,703.12                  | 0.88             |
|                                |                                                 | Base  | 99.949635  | 1,998,992.70 | 1,998,992.70 | 99.785156          | 1,995,703.12                  | 0.88             |
| 91282CJV4                      | US TREASURY N/B 01/26 4.25                      |       |            |              |              | 4.250000           | 31 Jan 2026                   |                  |
|                                | 2,000,000.000                                   | Local | 100.000000 | 2,000,000.00 | 2,000,000.00 | 100.000000         | 2,000,000.00                  | 0.88             |
|                                |                                                 | Base  | 100.000000 | 2,000,000.00 | 2,000,000.00 | 100.000000         | 2,000,000.00                  | 0.88             |

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: January 31, 2026

View Date: February 6, 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 |      |
| 91282CJW2                      | US TREASURY N/B 01/29 4     |               |           |            | 4.000000           | 31 Jan 2029                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.260571  | 1,985,211.41       | 101.105469                    | 2,022,109.38     | 36,897.97        | 0.89 |
|                                |                             |               | Base      | 99.260571  | 1,985,211.41       | 101.105469                    | 2,022,109.38     | 36,897.97        | 0.89 |
| 91282CKA8                      | US TREASURY N/B 02/27 4.125 |               |           |            | 4.125000           | 15 Feb 2027                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.715324  | 1,994,306.47       | 100.573967                    | 2,011,479.34     | 17,172.87        | 0.89 |
|                                |                             |               | Base      | 99.715324  | 1,994,306.47       | 100.573967                    | 2,011,479.34     | 17,172.87        | 0.89 |
| 91282CKK6                      | US TREASURY N/B 04/26 4.875 |               |           |            | 4.875000           | 30 Apr 2026                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.984246  | 1,999,684.92       | 100.279297                    | 2,005,585.94     | 5,901.02         | 0.88 |
|                                |                             |               | Base      | 99.984246  | 1,999,684.92       | 100.279297                    | 2,005,585.94     | 5,901.02         | 0.88 |
| 91282CLR0                      | US TREASURY N/B 10/29 4.125 |               |           |            | 4.125000           | 31 Oct 2029                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.748017  | 1,994,960.33       | 101.507812                    | 2,030,156.24     | 35,195.91        | 0.89 |
|                                |                             |               | Base      | 99.748017  | 1,994,960.33       | 101.507812                    | 2,030,156.24     | 35,195.91        | 0.89 |
| 91282CLX7                      | US TREASURY N/B 11/27 4.125 |               |           |            | 4.125000           | 15 Nov 2027                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.683205  | 1,993,664.10       | 101.007812                    | 2,020,156.24     | 26,492.14        | 0.89 |
|                                |                             |               | Base      | 99.683205  | 1,993,664.10       | 101.007812                    | 2,020,156.24     | 26,492.14        | 0.89 |
| 91282CME8                      | US TREASURY N/B 12/26 4.25  |               |           |            | 4.250000           | 31 Dec 2026                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.928418  | 1,998,568.36       | 100.600260                    | 2,012,005.20     | 13,436.84        | 0.89 |
|                                |                             |               | Base      | 99.928418  | 1,998,568.36       | 100.600260                    | 2,012,005.20     | 13,436.84        | 0.89 |
| 91282CNQ0                      | US TREASURY FRN 07/27 VAR   |               |           |            | 3.771693           | 31 Jul 2027                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.937841  | 1,998,756.81       | 100.128034                    | 2,002,560.68     | 3,803.87         | 0.88 |
|                                |                             |               | Base      | 99.937841  | 1,998,756.81       | 100.128034                    | 2,002,560.68     | 3,803.87         | 0.88 |
| 91282CPA3                      | US TREASURY N/B 09/30 3.625 |               |           |            | 3.625000           | 30 Sep 2030                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.690235  | 1,993,804.70       | 99.359375                     | 1,987,187.50     | -6,617.20        | 0.88 |
|                                |                             |               | Base      | 99.690235  | 1,993,804.70       | 99.359375                     | 1,987,187.50     | -6,617.20        | 0.88 |
| 91282CPB1                      | US TREASURY N/B 09/27 3.5   |               |           |            | 3.500000           | 30 Sep 2027                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.853365  | 1,997,067.30       | 99.957031                     | 1,999,140.62     | 2,073.32         | 0.88 |
|                                |                             |               | Base      | 99.853365  | 1,997,067.30       | 99.957031                     | 1,999,140.62     | 2,073.32         | 0.88 |
| 91282CPD7                      | US TREASURY N/B 10/30 3.625 |               |           |            | 3.625000           | 31 Oct 2030                   |                  |                  |      |
|                                |                             | 2,000,000.000 | Local     | 99.425087  | 1,988,501.73       | 99.320312                     | 1,986,406.24     | -2,095.49        | 0.88 |
|                                |                             |               | Base      | 99.425087  | 1,988,501.73       | 99.320312                     | 1,986,406.24     | -2,095.49        | 0.88 |

| 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 |
| 91282CPN5                      | US TREASURY N/B 11/30 3.5 |       |       |           |               | 3.500000           | 30 Nov 2030                   |                  |                  |
|                                | 2,000,000.000             | Local |       | 99.280733 | 1,985,614.66  | 98.742188          | 1,974,843.76                  | -10,770.90       | 0.87             |
|                                |                           | Base  |       | 99.280733 | 1,985,614.66  | 98.742188          | 1,974,843.76                  | -10,770.90       | 0.87             |
| US DOLLAR Total                |                           |       |       |           |               |                    |                               |                  |                  |
|                                | 53,487,508.310            | Local |       |           | 53,292,232.29 |                    | 52,216,129.16                 | -1,076,103.13    | 23.01            |
| Original Face:                 | 110,263,606.000           | Base  |       |           | 53,292,232.29 |                    | 52,216,129.16                 | -1,076,103.13    | 23.01            |
| FIXED INCOME Total             |                           |       |       |           |               |                    |                               |                  |                  |
|                                | 53,487,508.310            | Base  |       |           | 53,292,232.29 |                    | 52,216,129.16                 | -1,076,103.13    | 23.01            |
| Original Face:                 | 110,263,606.000           |       |       |           |               |                    |                               |                  |                  |

| 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 |
| -----                          |                   |       |           |                |                    |                               |                  |                  |
| FUND Total                     |                   |       |           |                |                    |                               |                  |                  |
|                                | 228,305,335.460   | Base  |           | 227,974,138.85 |                    | 226,896,781.31                | -1,077,357.54    | 100.00           |
| Original Face:                 | 110,263,606.000   |       |           |                |                    |                               |                  |                  |

| 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 |
| US DOLLAR                     |                 |       |                |                |                      | Exchange Rate:   |                   | 1.000000           |
| CASH                          |                 |       |                |                |                      |                  |                   |                    |
|                               | 49,739.260      | Local | 49,739.26      | 49,739.26      | 0.02                 | 0.00             |                   | 0.00               |
|                               |                 | Base  | 49,739.26      | 49,739.26      | 0.02                 | 0.00             | 0.00              | 0.00               |
| CASH EQUIVALENT               |                 |       |                |                |                      |                  |                   |                    |
|                               | 174,768,087.890 | Local | 174,632,167.30 | 174,630,912.89 | 76.96                | -1,254.41        |                   | -1,254.41          |
|                               |                 | Base  | 174,632,167.30 | 174,630,912.89 | 76.96                | -1,254.41        | 0.00              | -1,254.41          |
| FIXED INCOME                  |                 |       |                |                |                      |                  |                   |                    |
|                               | 53,487,508.310  | Local | 53,292,232.29  | 52,216,129.16  | 23.01                | -1,076,103.13    |                   | -1,076,103.13      |
| Original Face:                | 110,263,606.000 | Base  | 53,292,232.29  | 52,216,129.16  | 23.01                | -1,076,103.13    | 0.00              | -1,076,103.13      |
| US DOLLAR Total               |                 |       |                |                |                      |                  |                   |                    |
|                               | 228,305,335.460 | Local | 227,974,138.85 | 226,896,781.31 | 100.00               | -1,077,357.54    |                   | -1,077,357.54      |
| Original Face:                | 110,263,606.000 | Base  | 227,974,138.85 | 226,896,781.31 | 100.00               | -1,077,357.54    | 0.00              | -1,077,357.54      |
| FUND Total                    |                 |       |                |                |                      |                  |                   |                    |
|                               | 228,305,335.460 | Base  | 227,974,138.85 | 226,896,781.31 | 100.00               | -1,077,357.54    | 0.00              | -1,077,357.54      |
| Original Face:                | 110,263,606.000 |       |                |                |                      |                  |                   |                    |

Holdings

Asset Summary

As of: January 31, 2026

ST OF AZ POOL 700 LGIP MD FF&C  
STATE OF ARIZONA  
FUND: ATZ8

View Date: February 6, 2026



| 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                      | 49,739.260 | 49,739.26  | 49,739.26    | 0.02   | 0.00             | 0.00              | 0.00               |
| CASH Total                     | 49,739.260 | 49,739.26  | 49,739.26    | 0.02   | 0.00             | 0.00              | 0.00               |

| 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                      | 174,768,087.890 | 174,632,167.30 | 174,630,912.89 | 76.96  | -1,254.41        | 0.00              | -1,254.41          |
| CASH EQUIVALENT Total          | 174,768,087.890 | 174,632,167.30 | 174,630,912.89 | 76.96  | -1,254.41        | 0.00              | -1,254.41          |

| 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                      | 53,487,508.310 | 53,292,232.29 | 52,216,129.16 | 23.01  | -1,076,103.13    | 0.00              | -1,076,103.13      |
| FIXED INCOME Total             | 53,487,508.310 | 53,292,232.29 | 52,216,129.16 | 23.01  | -1,076,103.13    | 0.00              | -1,076,103.13      |

Holdings

Asset Summary

As of: January 31, 2026

ST OF AZ POOL 700 LGIP MD FF&C  
STATE OF ARIZONA  
FUND: ATZ8

View Date: February 6, 2026



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 | 228,305,335.460 | 227,974,138.85 | 226,896,781.31 | 100.00 | -1,077,357.54    | 0.00              | -1,077,357.54      |

# Holdings

## Fund Summary

As of: January 31, 2026

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: February 6, 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                           | 49,739.260      | 49,739.26      | 49,739.26      | 0.02   | 0.00             | 0.00              | 0.00               |
|                                |                 |                |                |        | 0.00 GN          | 0.00 GN           | 0.00 GN            |
|                                |                 |                |                |        | 0.00 LS          | 0.00 LS           | 0.00 LS            |
| CASH EQUIVALENT                | 174,768,087.890 | 174,632,167.30 | 174,630,912.89 | 76.96  | -1,254.41        | 0.00              | -1,254.41          |
|                                |                 |                |                |        | 0.00 GN          | 0.00 GN           | 0.00 GN            |
|                                |                 |                |                |        | -1,254.41 LS     | 0.00 LS           | -1,254.41 LS       |
| FIXED INCOME                   | 53,487,508.310  | 53,292,232.29  | 52,216,129.16  | 23.01  | -1,076,103.13    | 0.00              | -1,076,103.13      |
|                                |                 |                |                |        | 175,610.28 GN    | 0.00 GN           | 175,610.28 GN      |
|                                |                 |                |                |        | -1,251,713.41 LS | 0.00 LS           | -1,251,713.41 LS   |
| Original Face:                 | 110,263,606.000 |                |                |        |                  |                   |                    |
| <b>FUND Total</b>              |                 |                |                |        |                  |                   |                    |
| 0.000                          | 228,305,335.460 | 227,974,138.85 | 226,896,781.31 | 100.00 | -1,077,357.54    | 0.00              | -1,077,357.54      |
|                                |                 |                |                |        | 175,610.28 GN    | 0.00 GN           | 175,610.28 GN      |
|                                |                 |                |                |        | -1,252,967.82 LS | 0.00 LS           | -1,252,967.82 LS   |
| Original Face:                 | 110,263,606.000 |                |                |        |                  |                   |                    |