

Holdings

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



STATE STREET

As of: June 30, 2023

View Date: July 7, 2023

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 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 571,115.440 | Local | 1.000000 | 571,115.44 | 1.000000 | 571,115.44 | 0.00 | 0.20 |
| | | | Base | 1.000000 | 571,115.44 | 1.000000 | 571,115.44 | 0.00 | 0.20 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 571,115.440 | Local | 571,115.44 | | 571,115.44 | 0.00 | 0.20 |
| | | Base | 571,115.44 | | 571,115.44 | 0.00 | 0.20 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 571,115.440 | Base | 571,115.44 | | 571,115.44 | 0.00 | 0.20 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 912796XQ7 | TREASURY BILL 07/23 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.870460 | 4,993,523.00 | 99.870460 | 4,993,523.00 | 0.00 | 1.74 |
| | | | Base | 99.870460 | 4,993,523.00 | 99.870460 | 4,993,523.00 | 0.00 | 1.74 |

| 912796XY0 | TREASURY BILL 08/23 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.512889 | 4,975,644.44 | 99.512889 | 4,975,644.44 | 0.00 | 1.74 |
| | | | Base | 99.512889 | 4,975,644.44 | 99.512889 | 4,975,644.44 | 0.00 | 1.74 |

| 912796YH6 | TREASURY BILL 09/23 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 2,000,000.000 | Local | 99.296351 | 1,985,927.02 | 99.296351 | 1,985,927.02 | 0.00 | 0.69 |
| | | | Base | 99.296351 | 1,985,927.02 | 99.296351 | 1,985,927.02 | 0.00 | 0.69 |

| 912796Z36 | TREASURY BILL 08/23 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 2,000,000.000 | Local | 99.337431 | 1,986,748.61 | 99.337431 | 1,986,748.61 | 0.00 | 0.69 |
| | | | Base | 99.337431 | 1,986,748.61 | 99.337431 | 1,986,748.61 | 0.00 | 0.69 |

| 912797FJ1 | TREASURY BILL 11/23 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 2,000,000.000 | Local | 98.224223 | 1,964,484.45 | 98.141444 | 1,962,828.88 | -1,655.57 | 0.69 |
| | | | Base | 98.224223 | 1,964,484.45 | 98.141444 | 1,962,828.88 | -1,655.57 | 0.69 |

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|------------------------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 912797FX0 | TREASURY BILL 07/23 0.00000 | | | | 5.086700 | 11 Jul 2023 | | |
| | | 3,000,000.000 | Local 99.858703 | 2,995,761.08 | 99.858703 | 2,995,761.08 | 0.00 | 1.05 |
| | | | Base 99.858703 | 2,995,761.08 | 99.858703 | 2,995,761.08 | 0.00 | 1.05 |
| 912797GA9 | TREASURY BILL 08/23 0.00000 | | | | 4.925900 | 01 Aug 2023 | | |
| | | 2,000,000.000 | Local 99.575826 | 1,991,516.51 | 99.575826 | 1,991,516.51 | 0.00 | 0.70 |
| | | | Base 99.575826 | 1,991,516.51 | 99.575826 | 1,991,516.51 | 0.00 | 0.70 |
| 912797GG6 | TREASURY BILL 08/23 0.00000 | | | | 5.050900 | 15 Aug 2023 | | |
| | | 2,000,000.000 | Local 99.368638 | 1,987,372.75 | 99.368638 | 1,987,372.75 | 0.00 | 0.69 |
| | | | Base 99.368638 | 1,987,372.75 | 99.368638 | 1,987,372.75 | 0.00 | 0.69 |
| 942PVKII0 | WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2 | | | | 5.400000 | 21 Dec 2023 | | |
| | | 2,077,722.350 | Local 100.000000 | 2,077,722.35 | 100.000000 | 2,077,722.35 | 0.00 | 0.73 |
| | | | Base 100.000000 | 2,077,722.35 | 100.000000 | 2,077,722.35 | 0.00 | 0.73 |
| 979QHR003 | SOUTH STREET REPO | | | | 5.150000 | 03 Jul 2023 | | |
| | | 5,250,000.000 | Local 100.000000 | 5,250,000.00 | 100.000000 | 5,250,000.00 | 0.00 | 1.83 |
| | | | Base 100.000000 | 5,250,000.00 | 100.000000 | 5,250,000.00 | 0.00 | 1.83 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 5.030000 | 03 Jul 2023 | | |
| | | 47,250,000.000 | Local 100.000000 | 47,250,000.00 | 100.000000 | 47,250,000.00 | 0.00 | 16.49 |
| | | | Base 100.000000 | 47,250,000.00 | 100.000000 | 47,250,000.00 | 0.00 | 16.49 |
| US DOLLAR Total | | 77,577,722.350 | Local | 77,458,700.21 | | 77,457,044.64 | -1,655.57 | 27.04 |
| | | | Base | 77,458,700.21 | | 77,457,044.64 | -1,655.57 | 27.04 |
| CASH EQUIVALENT Total | | 77,577,722.350 | Base | 77,458,700.21 | | 77,457,044.64 | -1,655.57 | 27.04 |
| FIXED INCOME | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | 3.000000 | 15 Aug 2027 | | |
| | | 321,944.050 | Local 101.912730 | 328,101.97 | 95.938044 | 308,866.82 | -19,235.15 | 0.11 |
| Original Face: | | 5,000,000.000 | Base 101.912730 | 328,101.97 | 95.938044 | 308,866.82 | -19,235.15 | 0.11 |

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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 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | | 2.500000 | 20 Apr 2027 | | |
| | 231,156.010 | Local | | 101.424402 | 234,448.60 | 95.602147 | 220,990.11 | -13,458.49 | 0.08 |
| Original Face: | 4,372,786.000 | Base | | 101.424402 | 234,448.60 | 95.602147 | 220,990.11 | -13,458.49 | 0.08 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | | 2.500000 | 20 May 2027 | | |
| | 304,486.400 | Local | | 101.264841 | 308,337.67 | 95.537774 | 290,899.53 | -17,438.14 | 0.10 |
| Original Face: | 5,000,000.000 | Base | | 101.264841 | 308,337.67 | 95.537774 | 290,899.53 | -17,438.14 | 0.10 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2027 | | |
| | 193,526.210 | Local | | 102.097235 | 197,584.91 | 96.915275 | 187,556.46 | -10,028.45 | 0.07 |
| Original Face: | 4,169,641.000 | Base | | 102.097235 | 197,584.91 | 96.915275 | 187,556.46 | -10,028.45 | 0.07 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | | 3.000000 | 20 May 2043 | | |
| | 169,049.440 | Local | | 101.007510 | 170,752.63 | 88.736960 | 150,009.33 | -20,743.30 | 0.05 |
| Original Face: | 2,000,000.000 | Base | | 101.007510 | 170,752.63 | 88.736960 | 150,009.33 | -20,743.30 | 0.05 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2027 | | |
| | 94,588.110 | Local | | 101.330199 | 95,846.32 | 93.087104 | 88,049.33 | -7,796.99 | 0.03 |
| Original Face: | 2,910,888.000 | Base | | 101.330199 | 95,846.32 | 93.087104 | 88,049.33 | -7,796.99 | 0.03 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 2.625000 | 20 Sep 2040 | | |
| | 324,897.900 | Local | | 102.643732 | 333,487.33 | 97.121193 | 315,544.72 | -17,942.61 | 0.11 |
| Original Face: | 9,450,000.000 | Base | | 102.643732 | 333,487.33 | 97.121193 | 315,544.72 | -17,942.61 | 0.11 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.500000 | 15 Dec 2027 | | |
| | 165,133.530 | Local | | 100.672080 | 166,243.36 | 95.075499 | 157,001.53 | -9,241.83 | 0.05 |
| Original Face: | 2,500,000.000 | Base | | 100.672080 | 166,243.36 | 95.075499 | 157,001.53 | -9,241.83 | 0.05 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | 138,429.340 | Local | | 100.670566 | 139,357.60 | 94.894650 | 131,362.04 | -7,995.56 | 0.05 |
| Original Face: | 1,500,000.000 | Base | | 100.670566 | 139,357.60 | 94.894650 | 131,362.04 | -7,995.56 | 0.05 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | | 4.590000 | 20 Oct 2067 | | |
| | 2,194,703.180 | Local | | 102.145703 | 2,241,794.99 | 97.499680 | 2,139,828.58 | -101,966.41 | 0.75 |
| Original Face: | 3,000,000.000 | Base | | 102.145703 | 2,241,794.99 | 97.499680 | 2,139,828.58 | -101,966.41 | 0.75 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | | 4.000000 | 15 Nov 2040 | | |
| | 298,675.450 | Local | | 104.635928 | 312,521.83 | 97.272749 | 290,529.82 | -21,992.01 | 0.10 |
| Original Face: | 5,872,458.000 | Base | | 104.635928 | 312,521.83 | 97.272749 | 290,529.82 | -21,992.01 | 0.10 |

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|----------------|--|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | 5.500000 | 15 Feb 2024 | | |
| | | 982.180 | Local 100.335987 | 985.48 | 99.772121 | 979.94 | -5.54 | 0.00 |
| Original Face: | | 1,000,000.000 | Base 100.335987 | 985.48 | 99.772121 | 979.94 | -5.54 | 0.00 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | 5.000000 | 15 Dec 2035 | | |
| | | 17,622.470 | Local 103.766555 | 18,286.23 | 99.906622 | 17,606.01 | -680.22 | 0.01 |
| Original Face: | | 1,000,000.000 | Base 103.766555 | 18,286.23 | 99.906622 | 17,606.01 | -680.22 | 0.01 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | 5.000000 | 15 Oct 2039 | | |
| | | 39,422.780 | Local 102.733115 | 40,500.25 | 100.307950 | 39,544.18 | -956.07 | 0.01 |
| Original Face: | | 2,000,000.000 | Base 102.733115 | 40,500.25 | 100.307950 | 39,544.18 | -956.07 | 0.01 |
| 38375UAN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB | | | | 5.790000 | 20 Sep 2063 | | |
| | | 265,171.050 | Local 100.400779 | 266,233.80 | 99.778830 | 264,584.57 | -1,649.23 | 0.09 |
| Original Face: | | 1,500,000.000 | Base 100.400779 | 266,233.80 | 99.778830 | 264,584.57 | -1,649.23 | 0.09 |
| 38375UDJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB | | | | 5.740000 | 20 Feb 2064 | | |
| | | 372,421.000 | Local 100.353654 | 373,738.08 | 99.744450 | 371,469.28 | -2,268.80 | 0.13 |
| Original Face: | | 1,530,000.000 | Base 100.353654 | 373,738.08 | 99.744450 | 371,469.28 | -2,268.80 | 0.13 |
| 38376R4Z6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB | | | | 5.280000 | 20 Jun 2067 | | |
| | | 560,764.740 | Local 101.907046 | 571,458.78 | 99.622660 | 558,648.75 | -12,810.03 | 0.19 |
| Original Face: | | 1,200,000.000 | Base 101.907046 | 571,458.78 | 99.622660 | 558,648.75 | -12,810.03 | 0.19 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | 2.000000 | 20 Jul 2042 | | |
| | | 849,643.120 | Local 101.798176 | 864,921.20 | 90.783570 | 771,336.36 | -93,584.84 | 0.27 |
| Original Face: | | 4,400,000.000 | Base 101.798176 | 864,921.20 | 90.783570 | 771,336.36 | -93,584.84 | 0.27 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | 2.426180 | 16 Mar 2048 | | |
| | | 137,428.290 | Local 100.541068 | 138,171.87 | 89.800010 | 123,410.62 | -14,761.25 | 0.04 |
| Original Face: | | 1,000,000.000 | Base 100.541068 | 138,171.87 | 89.800010 | 123,410.62 | -14,761.25 | 0.04 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | 3.000000 | 16 Jul 2050 | | |
| | | 50,484.850 | Local 101.166984 | 51,074.00 | 94.872860 | 47,896.42 | -3,177.58 | 0.02 |
| Original Face: | | 1,000,000.000 | Base 101.166984 | 51,074.00 | 94.872860 | 47,896.42 | -3,177.58 | 0.02 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.030000 | 16 Aug 2052 | | |
| | | 226,541.250 | Local 100.657642 | 228,031.08 | 87.581220 | 198,407.59 | -29,623.49 | 0.07 |
| Original Face: | | 1,000,000.000 | Base 100.657642 | 228,031.08 | 87.581220 | 198,407.59 | -29,623.49 | 0.07 |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | | 34,505.250 | Local 100.732236 | 34,757.91 | 96.047310 | 33,141.36 | -1,616.55 | 0.01 |
| Original Face: | | 1,000,000.000 | Base 100.732236 | 34,757.91 | 96.047310 | 33,141.36 | -1,616.55 | 0.01 |
| 38380L5J8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA | | | | 1.625000 | 20 Jan 2070 | | |
| | | 1,439,375.480 | Local 100.780307 | 1,450,607.03 | 95.438060 | 1,373,712.03 | -76,895.00 | 0.48 |
| Original Face: | | 4,000,000.000 | Base 100.780307 | 1,450,607.03 | 95.438060 | 1,373,712.03 | -76,895.00 | 0.48 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | | 774,229.560 | Local 102.733725 | 795,394.87 | 94.398340 | 730,859.85 | -64,535.02 | 0.26 |
| Original Face: | | 3,000,000.000 | Base 102.733725 | 795,394.87 | 94.398340 | 730,859.85 | -64,535.02 | 0.26 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | | 711,762.680 | Local 100.329958 | 714,111.20 | 96.050101 | 683,648.77 | -30,462.43 | 0.24 |
| Original Face: | | 2,000,000.000 | Base 100.329958 | 714,111.20 | 96.050101 | 683,648.77 | -30,462.43 | 0.24 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | | 379,124.660 | Local 100.064322 | 379,368.52 | 96.396680 | 365,463.59 | -13,904.93 | 0.13 |
| Original Face: | | 2,000,000.000 | Base 100.064322 | 379,368.52 | 96.396680 | 365,463.59 | -13,904.93 | 0.13 |
| 38380Q2A9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA | | | | 3.800000 | 20 Apr 2071 | | |
| | | 1,125,861.290 | Local 107.484979 | 1,210,131.77 | 97.247300 | 1,094,869.71 | -115,262.06 | 0.38 |
| Original Face: | | 1,978,780.000 | Base 107.484979 | 1,210,131.77 | 97.247300 | 1,094,869.71 | -115,262.06 | 0.38 |
| 38382EQ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA | | | | 1.500000 | 20 Apr 2050 | | |
| | | 853,834.140 | Local 102.059574 | 871,419.49 | 78.070250 | 666,590.45 | -204,829.04 | 0.23 |
| Original Face: | | 2,000,000.000 | Base 102.059574 | 871,419.49 | 78.070250 | 666,590.45 | -204,829.04 | 0.23 |
| 38382MSY6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP | | | | 1.250000 | 20 Jan 2051 | | |
| | | 2,530,704.340 | Local 101.321922 | 2,564,158.27 | 78.494540 | 1,986,464.73 | -577,693.54 | 0.69 |
| Original Face: | | 3,185,000.000 | Base 101.321922 | 2,564,158.27 | 78.494540 | 1,986,464.73 | -577,693.54 | 0.69 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | |
| | | 1,143,286.820 | Local 102.188371 | 1,168,306.18 | 78.658600 | 899,293.41 | -269,012.77 | 0.31 |
| Original Face: | | 2,000,000.000 | Base 102.188371 | 1,168,306.18 | 78.658600 | 899,293.41 | -269,012.77 | 0.31 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.470000 | 20 Jun 2036 | | |
| | | 1,232,501.410 | Local 103.844373 | 1,279,883.36 | 88.973920 | 1,096,604.82 | -183,278.54 | 0.38 |
| Original Face: | | 2,000,000.000 | Base 103.844373 | 1,279,883.36 | 88.973920 | 1,096,604.82 | -183,278.54 | 0.38 |

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| 38382UFN6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA | | | | 2.000000 | 20 Jun 2051 | | |
| | | 2,578,348.170 | Local 102.677434 | 2,647,381.75 | 86.673540 | 2,234,745.63 | -412,636.12 | 0.78 |
| Original Face: | | 3,000,000.000 | Base 102.677434 | 2,647,381.75 | 86.673540 | 2,234,745.63 | -412,636.12 | 0.78 |
| 38382YKU6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA | | | | 4.570000 | 20 Dec 2071 | | |
| | | 2,111,623.190 | Local 100.952356 | 2,131,733.36 | 97.767910 | 2,064,489.86 | -67,243.50 | 0.72 |
| Original Face: | | 3,000,000.000 | Base 100.952356 | 2,131,733.36 | 97.767910 | 2,064,489.86 | -67,243.50 | 0.72 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | 6.500000 | 20 Jan 2053 | | |
| | | 3,956,966.200 | Local 103.117308 | 4,080,317.01 | 99.449190 | 3,935,170.83 | -145,146.18 | 1.37 |
| Original Face: | | 4,000,000.000 | Base 103.117308 | 4,080,317.01 | 99.449190 | 3,935,170.83 | -145,146.18 | 1.37 |
| 46513EFF4 | AID ISRAEL US GOVT GUAR 09/23 5.5 | | | | 5.500000 | 18 Sep 2023 | | |
| | | 1,978,000.000 | Local 100.230320 | 1,982,555.73 | 99.958271 | 1,977,174.60 | -5,381.13 | 0.69 |
| | | | Base 100.230320 | 1,982,555.73 | 99.958271 | 1,977,174.60 | -5,381.13 | 0.69 |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 5.350000 | 20 Jan 2027 | | |
| | | 3,125,000.000 | Local 100.000000 | 3,125,000.01 | 100.000000 | 3,125,000.00 | -0.01 | 1.09 |
| Original Face: | | 5,000,000.000 | Base 100.000000 | 3,125,000.01 | 100.000000 | 3,125,000.00 | -0.01 | 1.09 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 5.380000 | 15 Sep 2026 | | |
| | | 2,979,166.660 | Local 100.000000 | 2,979,166.66 | 100.000000 | 2,979,166.66 | 0.00 | 1.04 |
| Original Face: | | 5,500,000.000 | Base 100.000000 | 2,979,166.66 | 100.000000 | 2,979,166.66 | 0.00 | 1.04 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | | 2,000,000.000 | Local 99.963543 | 1,999,270.85 | 95.273128 | 1,905,462.56 | -93,808.29 | 0.67 |
| | | | Base 99.963543 | 1,999,270.85 | 95.273128 | 1,905,462.56 | -93,808.29 | 0.67 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | 5.400000 | 25 Jul 2032 | | |
| | | 3,325,593.710 | Local 100.000000 | 3,325,593.71 | 99.768931 | 3,317,909.29 | -7,684.42 | 1.16 |
| Original Face: | | 3,373,235.000 | Base 100.000000 | 3,325,593.71 | 99.768931 | 3,317,909.29 | -7,684.42 | 1.16 |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 24 Jan 2025 | | |
| | | 3,000,000.000 | Local 101.821523 | 3,054,645.70 | 94.733130 | 2,841,993.90 | -212,651.80 | 0.99 |
| | | | Base 101.821523 | 3,054,645.70 | 94.733130 | 2,841,993.90 | -212,651.80 | 0.99 |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | 0.010000 | 17 Jul 2027 | | |
| | | 3,900,000.000 | Local 101.897975 | 3,974,021.01 | 91.883813 | 3,583,468.71 | -390,552.30 | 1.25 |
| | | | Base 101.897975 | 3,974,021.01 | 91.883813 | 3,583,468.71 | -390,552.30 | 1.25 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2023

View Date: July 7, 2023

| 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 | |
| 90376PCK5 | INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000 | | | | 0.010000 | 17 Jan 2024 | | | |
| | | 2,000,000.000 | Local | 101.230919 | 2,024,618.37 | 98.483780 | 1,969,675.60 | -54,942.77 | 0.69 |
| | | | Base | 101.230919 | 2,024,618.37 | 98.483780 | 1,969,675.60 | -54,942.77 | 0.69 |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | 0.010000 | 21 Jun 2025 | | | |
| | | 1,826,194.980 | Local | 101.810561 | 1,859,259.35 | 92.487237 | 1,688,997.28 | -170,262.07 | 0.59 |
| | | Original Face: 2,000,000.000 | Base | 101.810561 | 1,859,259.35 | 92.487237 | 1,688,997.28 | -170,262.07 | 0.59 |
| 90376PDL2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000 | | | | | 17 Jul 2023 | | | |
| | | 4,000,000.000 | Local | 100.723558 | 4,028,942.33 | 100.545457 | 4,021,818.28 | -7,124.05 | 1.40 |
| | | | Base | 100.723558 | 4,028,942.33 | 100.545457 | 4,021,818.28 | -7,124.05 | 1.40 |
| 90376PDM0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 17 Jan 2025 | | | |
| | | 2,800,000.000 | Local | 101.549664 | 2,843,390.58 | 94.137126 | 2,635,839.53 | -207,551.05 | 0.92 |
| | | | Base | 101.549664 | 2,843,390.58 | 94.137126 | 2,635,839.53 | -207,551.05 | 0.92 |
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | 17 Jan 2026 | | | |
| | | 3,000,000.000 | Local | 101.964627 | 3,058,938.81 | 90.950833 | 2,728,524.99 | -330,413.82 | 0.95 |
| | | | Base | 101.964627 | 3,058,938.81 | 90.950833 | 2,728,524.99 | -330,413.82 | 0.95 |
| 90376PDV0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | 0.010000 | 17 Jan 2025 | | | |
| | | 2,500,000.000 | Local | 101.417130 | 2,535,428.24 | 93.927410 | 2,348,185.25 | -187,242.99 | 0.82 |
| | | | Base | 101.417130 | 2,535,428.24 | 93.927410 | 2,348,185.25 | -187,242.99 | 0.82 |
| 90376PDW8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000 | | | | 0.010000 | 11 Aug 2023 | | | |
| | | 4,230,418.000 | Local | 100.605085 | 4,256,015.64 | 100.044648 | 4,232,306.80 | -23,708.84 | 1.48 |
| | | Original Face: 5,000,000.000 | Base | 100.605085 | 4,256,015.64 | 100.044648 | 4,232,306.80 | -23,708.84 | 1.48 |
| 90376PFL0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | 0.010000 | 17 Jan 2025 | | | |
| | | 1,700,000.000 | Local | 102.848344 | 1,748,421.85 | 102.397660 | 1,740,760.22 | -7,661.63 | 0.61 |
| | | | Base | 102.848344 | 1,748,421.85 | 102.397660 | 1,740,760.22 | -7,661.63 | 0.61 |
| 912796Y29 | TREASURY BILL 07/23 0.00000 | | | | 0.010000 | 27 Jul 2023 | | | |
| | | 3,000,000.000 | Local | 99.661928 | 2,989,857.83 | 99.665500 | 2,989,965.00 | 107.17 | 1.04 |
| | | | Base | 99.661928 | 2,989,857.83 | 99.665500 | 2,989,965.00 | 107.17 | 1.04 |
| 912796YH6 | TREASURY BILL 09/23 0.00000 | | | | | 07 Sep 2023 | | | |
| | | 2,000,000.000 | Local | 99.061695 | 1,981,233.89 | 99.055031 | 1,981,100.62 | -133.27 | 0.69 |
| | | | Base | 99.061695 | 1,981,233.89 | 99.055031 | 1,981,100.62 | -133.27 | 0.69 |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2023

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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 |
| 912796YT0 | TREASURY BILL 11/23 0.00000 | | | | | | 02 Nov 2023 | | |
| | 3,000,000.000 | Local | | 98.311361 | 2,949,340.84 | 98.234389 | 2,947,031.67 | -2,309.17 | 1.03 |
| | | Base | | 98.311361 | 2,949,340.84 | 98.234389 | 2,947,031.67 | -2,309.17 | 1.03 |
| 912796Z36 | TREASURY BILL 08/23 0.00000 | | | | | 0.010000 | 17 Aug 2023 | | |
| | 3,000,000.000 | Local | | 99.371963 | 2,981,158.88 | 99.354312 | 2,980,629.36 | -529.52 | 1.04 |
| | | Base | | 99.371963 | 2,981,158.88 | 99.354312 | 2,980,629.36 | -529.52 | 1.04 |
| 912796Z44 | TREASURY BILL 08/23 0.00000 | | | | | 0.010000 | 24 Aug 2023 | | |
| | 3,000,000.000 | Local | | 99.263500 | 2,977,905.00 | 99.251657 | 2,977,549.71 | -355.29 | 1.04 |
| | | Base | | 99.263500 | 2,977,905.00 | 99.251657 | 2,977,549.71 | -355.29 | 1.04 |
| 912796Z51 | TREASURY BILL 08/23 0.00000 | | | | | 0.010000 | 31 Aug 2023 | | |
| | 3,000,000.000 | Local | | 99.162945 | 2,974,888.34 | 99.153842 | 2,974,615.26 | -273.08 | 1.04 |
| | | Base | | 99.162945 | 2,974,888.34 | 99.153842 | 2,974,615.26 | -273.08 | 1.04 |
| 912796ZD4 | TREASURY BILL 11/23 0.00000 | | | | | | 30 Nov 2023 | | |
| | 5,000,000.000 | Local | | 97.783333 | 4,889,166.65 | 97.835312 | 4,891,765.60 | 2,598.95 | 1.71 |
| | | Base | | 97.783333 | 4,889,166.65 | 97.835312 | 4,891,765.60 | 2,598.95 | 1.71 |
| 912796ZS1 | TREASURY BILL 07/23 0.00000 | | | | | 0.010000 | 06 Jul 2023 | | |
| | 3,000,000.000 | Local | | 99.935764 | 2,998,072.92 | 99.958740 | 2,998,762.20 | 689.28 | 1.05 |
| | | Base | | 99.935764 | 2,998,072.92 | 99.958740 | 2,998,762.20 | 689.28 | 1.05 |
| 912796ZZ5 | TREASURY BILL 07/23 0.00000 | | | | | | 20 Jul 2023 | | |
| | 5,000,000.000 | Local | | 99.735451 | 4,986,772.56 | 99.763417 | 4,988,170.85 | 1,398.29 | 1.74 |
| | | Base | | 99.735451 | 4,986,772.56 | 99.763417 | 4,988,170.85 | 1,398.29 | 1.74 |
| 912797FR3 | TREASURY BILL 07/23 0.00000 | | | | | | 05 Jul 2023 | | |
| | 5,000,000.000 | Local | | 99.938644 | 4,996,932.22 | 99.972701 | 4,998,635.05 | 1,702.83 | 1.74 |
| | | Base | | 99.938644 | 4,996,932.22 | 99.972701 | 4,998,635.05 | 1,702.83 | 1.74 |
| 912797FS1 | TREASURY BILL 06/24 0.00000 | | | | | 0.010000 | 13 Jun 2024 | | |
| | 2,000,000.000 | Local | | 95.237959 | 1,904,759.17 | 95.068299 | 1,901,365.98 | -3,393.19 | 0.66 |
| | | Base | | 95.237959 | 1,904,759.17 | 95.068299 | 1,901,365.98 | -3,393.19 | 0.66 |
| 912797FT9 | TREASURY BILL 12/23 0.00000 | | | | | 0.010000 | 07 Dec 2023 | | |
| | 5,000,000.000 | Local | | 97.654750 | 4,882,737.50 | 97.728406 | 4,886,420.30 | 3,682.80 | 1.71 |
| | | Base | | 97.654750 | 4,882,737.50 | 97.728406 | 4,886,420.30 | 3,682.80 | 1.71 |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2023

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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 | |
| 912797FX0 | TREASURY BILL 07/23 0.00000 | | | | 0.010000 | 11 Jul 2023 | | | |
| | | 2,000,000.000 | Local | 99.860486 | 1,997,209.72 | 99.889278 | 1,997,785.56 | 575.84 | 0.70 |
| | | | Base | 99.860486 | 1,997,209.72 | 99.889278 | 1,997,785.56 | 575.84 | 0.70 |
| 912797GA9 | TREASURY BILL 08/23 0.00000 | | | | 0.010000 | 01 Aug 2023 | | | |
| | | 3,000,000.000 | Local | 99.588819 | 2,987,664.58 | 99.592389 | 2,987,771.67 | 107.09 | 1.04 |
| | | | Base | 99.588819 | 2,987,664.58 | 99.592389 | 2,987,771.67 | 107.09 | 1.04 |
| 912797GG6 | TREASURY BILL 08/23 0.00000 | | | | 0.010000 | 15 Aug 2023 | | | |
| | | 3,000,000.000 | Local | 99.380938 | 2,981,428.13 | 99.384762 | 2,981,542.86 | 114.73 | 1.04 |
| | | | Base | 99.380938 | 2,981,428.13 | 99.384762 | 2,981,542.86 | 114.73 | 1.04 |
| 9128282U3 | US TREASURY N/B 08/24 1.875 | | | | 1.875000 | 31 Aug 2024 | | | |
| | | 2,000,000.000 | Local | 98.417223 | 1,968,344.45 | 96.058594 | 1,921,171.88 | -47,172.57 | 0.67 |
| | | | Base | 98.417223 | 1,968,344.45 | 96.058594 | 1,921,171.88 | -47,172.57 | 0.67 |
| 9128283D0 | US TREASURY N/B 10/24 2.25 | | | | 2.250000 | 31 Oct 2024 | | | |
| | | 2,000,000.000 | Local | 98.728910 | 1,974,578.19 | 96.089844 | 1,921,796.88 | -52,781.31 | 0.67 |
| | | | Base | 98.728910 | 1,974,578.19 | 96.089844 | 1,921,796.88 | -52,781.31 | 0.67 |
| 9128286Z8 | US TREASURY N/B 06/24 1.75 | | | | 1.750000 | 30 Jun 2024 | | | |
| | | 2,000,000.000 | Local | 101.310083 | 2,026,201.66 | 96.453125 | 1,929,062.50 | -97,139.16 | 0.67 |
| | | | Base | 101.310083 | 2,026,201.66 | 96.453125 | 1,929,062.50 | -97,139.16 | 0.67 |
| 912828B66 | US TREASURY N/B 02/24 2.75 | | | | 2.750000 | 15 Feb 2024 | | | |
| | | 2,000,000.000 | Local | 98.805459 | 1,976,109.17 | 98.367188 | 1,967,343.76 | -8,765.41 | 0.69 |
| | | | Base | 98.805459 | 1,976,109.17 | 98.367188 | 1,967,343.76 | -8,765.41 | 0.69 |
| 912828S92 | US TREASURY N/B 07/23 1.25 | | | | 1.250000 | 31 Jul 2023 | | | |
| | | 2,000,000.000 | Local | 100.084375 | 2,001,687.50 | 99.695457 | 1,993,909.14 | -7,778.36 | 0.70 |
| | | | Base | 100.084375 | 2,001,687.50 | 99.695457 | 1,993,909.14 | -7,778.36 | 0.70 |
| 912828YY0 | US TREASURY N/B 12/24 1.75 | | | | 1.750000 | 31 Dec 2024 | | | |
| | | 2,000,000.000 | Local | 97.693788 | 1,953,875.76 | 95.054688 | 1,901,093.76 | -52,782.00 | 0.66 |
| | | | Base | 97.693788 | 1,953,875.76 | 95.054688 | 1,901,093.76 | -52,782.00 | 0.66 |
| 912828ZL7 | US TREASURY N/B 04/25 0.375 | | | | 0.375000 | 30 Apr 2025 | | | |
| | | 2,000,000.000 | Local | 99.938631 | 1,998,772.62 | 91.992188 | 1,839,843.76 | -158,928.86 | 0.64 |
| | | | Base | 99.938631 | 1,998,772.62 | 91.992188 | 1,839,843.76 | -158,928.86 | 0.64 |

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FUND: ATZ8



STATE STREET

As of: June 30, 2023

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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 |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | | | | | 0.250000 | 31 May 2025 | | |
| | 2,000,000.000 | Local | | 99.695420 | 1,993,908.40 | 91.496094 | 1,829,921.88 | -163,986.52 | 0.64 |
| | | Base | | 99.695420 | 1,993,908.40 | 91.496094 | 1,829,921.88 | -163,986.52 | 0.64 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | | 0.250000 | 30 Jun 2025 | | |
| | 4,000,000.000 | Local | | 97.512282 | 3,900,491.26 | 91.308594 | 3,652,343.76 | -248,147.50 | 1.27 |
| | | Base | | 97.512282 | 3,900,491.26 | 91.308594 | 3,652,343.76 | -248,147.50 | 1.27 |
| 91282CAF8 | US TREASURY N/B 08/23 0.125 | | | | | 0.125000 | 15 Aug 2023 | | |
| | 2,000,000.000 | Local | | 99.988443 | 1,999,768.86 | 99.394155 | 1,987,883.10 | -11,885.76 | 0.69 |
| | | Base | | 99.988443 | 1,999,768.86 | 99.394155 | 1,987,883.10 | -11,885.76 | 0.69 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | | 0.250000 | 31 Aug 2025 | | |
| | 2,000,000.000 | Local | | 99.675641 | 1,993,512.82 | 90.718750 | 1,814,375.00 | -179,137.82 | 0.63 |
| | | Base | | 99.675641 | 1,993,512.82 | 90.718750 | 1,814,375.00 | -179,137.82 | 0.63 |
| 91282CAK7 | US TREASURY N/B 09/23 0.125 | | | | | 0.125000 | 15 Sep 2023 | | |
| | 2,000,000.000 | Local | | 99.976147 | 1,999,522.93 | 98.978879 | 1,979,577.58 | -19,945.35 | 0.69 |
| | | Base | | 99.976147 | 1,999,522.93 | 98.978879 | 1,979,577.58 | -19,945.35 | 0.69 |
| 91282CAM3 | US TREASURY N/B 09/25 0.25 | | | | | 0.250000 | 30 Sep 2025 | | |
| | 2,000,000.000 | Local | | 99.888852 | 1,997,777.04 | 90.554688 | 1,811,093.76 | -186,683.28 | 0.63 |
| | | Base | | 99.888852 | 1,997,777.04 | 90.554688 | 1,811,093.76 | -186,683.28 | 0.63 |
| 91282CAP6 | US TREASURY N/B 10/23 0.125 | | | | | 0.125000 | 15 Oct 2023 | | |
| | 2,000,000.000 | Local | | 99.972808 | 1,999,456.15 | 98.554688 | 1,971,093.76 | -28,362.39 | 0.69 |
| | | Base | | 99.972808 | 1,999,456.15 | 98.554688 | 1,971,093.76 | -28,362.39 | 0.69 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | | | | | 0.250000 | 31 Oct 2025 | | |
| | 2,000,000.000 | Local | | 99.532121 | 1,990,642.42 | 90.242188 | 1,804,843.76 | -185,798.66 | 0.63 |
| | | Base | | 99.532121 | 1,990,642.42 | 90.242188 | 1,804,843.76 | -185,798.66 | 0.63 |
| 91282CAW1 | US TREASURY N/B 11/23 0.25 | | | | | 0.250000 | 15 Nov 2023 | | |
| | 2,000,000.000 | Local | | 100.001308 | 2,000,026.16 | 98.156250 | 1,963,125.00 | -36,901.16 | 0.69 |
| | | Base | | 100.001308 | 2,000,026.16 | 98.156250 | 1,963,125.00 | -36,901.16 | 0.69 |
| 91282CAZ4 | US TREASURY N/B 11/25 0.375 | | | | | 0.375000 | 30 Nov 2025 | | |
| | 2,000,000.000 | Local | | 99.880866 | 1,997,617.31 | 90.250000 | 1,805,000.00 | -192,617.31 | 0.63 |
| | | Base | | 99.880866 | 1,997,617.31 | 90.250000 | 1,805,000.00 | -192,617.31 | 0.63 |

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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 | |
| 91282CBA8 | US TREASURY N/B 12/23 0.125 | 2,000,000.000 | Local | 99.961707 | 1,999,234.14 | 97.722656 | 1,954,453.12 | -44,781.02 | 0.68 |
| | | | Base | 99.961707 | 1,999,234.14 | 97.722656 | 1,954,453.12 | -44,781.02 | 0.68 |
| 91282CBC4 | US TREASURY N/B 12/25 0.375 | 2,000,000.000 | Local | 99.765914 | 1,995,318.27 | 90.117188 | 1,802,343.76 | -192,974.51 | 0.63 |
| | | | Base | 99.765914 | 1,995,318.27 | 90.117188 | 1,802,343.76 | -192,974.51 | 0.63 |
| 91282CBE0 | US TREASURY N/B 01/24 0.125 | 2,000,000.000 | Local | 99.942731 | 1,998,854.61 | 97.261719 | 1,945,234.38 | -53,620.23 | 0.68 |
| | | | Base | 99.942731 | 1,998,854.61 | 97.261719 | 1,945,234.38 | -53,620.23 | 0.68 |
| 91282CBH3 | US TREASURY N/B 01/26 0.375 | 2,000,000.000 | Local | 99.793006 | 1,995,860.11 | 89.765625 | 1,795,312.50 | -200,547.61 | 0.63 |
| | | | Base | 99.793006 | 1,995,860.11 | 89.765625 | 1,795,312.50 | -200,547.61 | 0.63 |
| 91282CBM2 | US TREASURY N/B 02/24 0.125 | 2,000,000.000 | Local | 99.943529 | 1,998,870.58 | 96.796875 | 1,935,937.50 | -62,933.08 | 0.68 |
| | | | Base | 99.943529 | 1,998,870.58 | 96.796875 | 1,935,937.50 | -62,933.08 | 0.68 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | 2,000,000.000 | Local | 99.786288 | 1,995,725.75 | 89.812500 | 1,796,250.00 | -199,475.75 | 0.63 |
| | | | Base | 99.786288 | 1,995,725.75 | 89.812500 | 1,796,250.00 | -199,475.75 | 0.63 |
| 91282CBR1 | US TREASURY N/B 03/24 0.25 | 2,000,000.000 | Local | 99.930980 | 1,998,619.60 | 96.464844 | 1,929,296.88 | -69,322.72 | 0.67 |
| | | | Base | 99.930980 | 1,998,619.60 | 96.464844 | 1,929,296.88 | -69,322.72 | 0.67 |
| 91282CBT7 | US TREASURY N/B 03/26 0.75 | 2,000,000.000 | Local | 99.531524 | 1,990,630.48 | 90.363281 | 1,807,265.62 | -183,364.86 | 0.63 |
| | | | Base | 99.531524 | 1,990,630.48 | 90.363281 | 1,807,265.62 | -183,364.86 | 0.63 |
| 91282CCG4 | US TREASURY N/B 06/24 0.25 | 2,000,000.000 | Local | 96.386699 | 1,927,733.97 | 95.218750 | 1,904,375.00 | -23,358.97 | 0.66 |
| | | | Base | 96.386699 | 1,927,733.97 | 95.218750 | 1,904,375.00 | -23,358.97 | 0.66 |
| 91282CCU3 | US TREASURY N/B 08/23 0.125 | 2,000,000.000 | Local | 99.985678 | 1,999,713.55 | 99.180198 | 1,983,603.96 | -16,109.59 | 0.69 |
| | | | Base | 99.985678 | 1,999,713.55 | 99.180198 | 1,983,603.96 | -16,109.59 | 0.69 |

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2023

View Date: July 7, 2023

| 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 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | | 0.375000 | 15 Sep 2024 | | |
| | 2,000,000.000 | Local | | 99.909868 | 1,998,197.35 | 94.230469 | 1,884,609.38 | -113,587.97 | 0.66 |
| | | Base | | 99.909868 | 1,998,197.35 | 94.230469 | 1,884,609.38 | -113,587.97 | 0.66 |
| 91282CDA6 | US TREASURY N/B 09/23 0.25 | | | | | 0.250000 | 30 Sep 2023 | | |
| | 3,000,000.000 | Local | | 99.988081 | 2,999,642.44 | 98.783896 | 2,963,516.88 | -36,125.56 | 1.03 |
| | | Base | | 99.988081 | 2,999,642.44 | 98.783896 | 2,963,516.88 | -36,125.56 | 1.03 |
| 91282CDE8 | US TREASURY FRN 10/23 VAR | | | | | 5.283726 | 31 Oct 2023 | | |
| | 3,000,000.000 | Local | | 99.984556 | 2,999,536.68 | 100.029927 | 3,000,897.81 | 1,361.13 | 1.05 |
| | | Base | | 99.984556 | 2,999,536.68 | 100.029927 | 3,000,897.81 | 1,361.13 | 1.05 |
| 91282CDM0 | US TREASURY N/B 11/23 0.5 | | | | | 0.500000 | 30 Nov 2023 | | |
| | 5,000,000.000 | Local | | 98.718264 | 4,935,913.21 | 98.031250 | 4,901,562.50 | -34,350.71 | 1.71 |
| | | Base | | 98.718264 | 4,935,913.21 | 98.031250 | 4,901,562.50 | -34,350.71 | 1.71 |
| 91282CDR9 | US TREASURY N/B 12/23 0.75 | | | | | 0.750000 | 31 Dec 2023 | | |
| | 4,000,000.000 | Local | | 98.619565 | 3,944,782.61 | 97.765625 | 3,910,625.00 | -34,157.61 | 1.36 |
| | | Base | | 98.619565 | 3,944,782.61 | 97.765625 | 3,910,625.00 | -34,157.61 | 1.36 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | | 1.500000 | 15 Feb 2025 | | |
| | 2,000,000.000 | Local | | 95.814447 | 1,916,288.94 | 94.371094 | 1,887,421.88 | -28,867.06 | 0.66 |
| | | Base | | 95.814447 | 1,916,288.94 | 94.371094 | 1,887,421.88 | -28,867.06 | 0.66 |
| 91282CEG2 | US TREASURY N/B 03/24 2.25 | | | | | 2.250000 | 31 Mar 2024 | | |
| | 2,000,000.000 | Local | | 99.908614 | 1,998,172.28 | 97.652344 | 1,953,046.88 | -45,125.40 | 0.68 |
| | | Base | | 99.908614 | 1,998,172.28 | 97.652344 | 1,953,046.88 | -45,125.40 | 0.68 |
| 91282CEK3 | US TREASURY N/B 04/24 2.5 | | | | | 2.500000 | 30 Apr 2024 | | |
| | 4,000,000.000 | Local | | 98.596375 | 3,943,854.98 | 97.601562 | 3,904,062.48 | -39,792.50 | 1.36 |
| | | Base | | 98.596375 | 3,943,854.98 | 97.601562 | 3,904,062.48 | -39,792.50 | 1.36 |
| 91282CEL1 | US TREASURY FRN 04/24 VAR | | | | | 5.173726 | 30 Apr 2024 | | |
| | 2,000,000.000 | Local | | 99.987369 | 1,999,747.37 | 99.954189 | 1,999,083.78 | -663.59 | 0.70 |
| | | Base | | 99.987369 | 1,999,747.37 | 99.954189 | 1,999,083.78 | -663.59 | 0.70 |
| 91282CER8 | US TREASURY N/B 05/24 2.5 | | | | | 2.500000 | 31 May 2024 | | |
| | 5,000,000.000 | Local | | 99.011168 | 4,950,558.39 | 97.390625 | 4,869,531.25 | -81,027.14 | 1.70 |
| | | Base | | 99.011168 | 4,950,558.39 | 97.390625 | 4,869,531.25 | -81,027.14 | 1.70 |

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2023

View Date: July 7, 2023

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 | |
|---------------------------|----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 91282CEX5 | US TREASURY N/B 06/24 3 | | | | 3.000000 | 30 Jun 2024 | | | |
| | | 3,000,000.000 | Local | 99.467688 | 2,984,030.63 | 97.632812 | 2,928,984.36 | -55,046.27 | 1.02 |
| | | | Base | 99.467688 | 2,984,030.63 | 97.632812 | 2,928,984.36 | -55,046.27 | 1.02 |
| 91282CFA4 | US TREASURY N/B 07/24 3 | | | | 3.000000 | 31 Jul 2024 | | | |
| | | 2,000,000.000 | Local | 98.530505 | 1,970,610.09 | 97.457031 | 1,949,140.62 | -21,469.47 | 0.68 |
| | | | Base | 98.530505 | 1,970,610.09 | 97.457031 | 1,949,140.62 | -21,469.47 | 0.68 |
| 91282CFD8 | US TREASURY FRN 07/24 VAR | | | | 5.285726 | 31 Jul 2024 | | | |
| | | 3,000,000.000 | Local | 100.004297 | 3,000,128.91 | 99.985904 | 2,999,577.12 | -551.79 | 1.05 |
| | | | Base | 100.004297 | 3,000,128.91 | 99.985904 | 2,999,577.12 | -551.79 | 1.05 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | | |
| | | 2,000,000.000 | Local | 99.912735 | 1,998,254.69 | 97.578125 | 1,951,562.50 | -46,692.19 | 0.68 |
| | | | Base | 99.912735 | 1,998,254.69 | 97.578125 | 1,951,562.50 | -46,692.19 | 0.68 |
| US DOLLAR Total | | | | | | | | | |
| | | 216,193,567.890 | Local | | | 208,470,146.83 | -7,526,271.27 | 72.76 | |
| Original Face: | | 115,442,788.000 | Base | | | 208,470,146.83 | -7,526,271.27 | 72.76 | |
| FIXED INCOME Total | | | | | | | | | |
| | | 216,193,567.890 | Base | | | 208,470,146.83 | -7,526,271.27 | 72.76 | |
| Original Face: | | 115,442,788.000 | | | | | | | |

Holdings

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



STATE STREET

As of: June 30, 2023

View Date: July 7, 2023

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 | | | | | | | | |
| | | 294,342,405.680 | Base | 294,026,233.75 | | 286,498,306.91 | -7,527,926.84 | 100.00 |
| Original Face: | | 115,442,788.000 | | | | | | |

Holdings

Currency Summary

As of: June 30, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: July 7, 2023



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 | | | | | | | | |
| | 571,115.440 | Local | 571,115.44 | 571,115.44 | 0.20 | 0.00 | | 0.00 |
| | | Base | 571,115.44 | 571,115.44 | 0.20 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 77,577,722.350 | Local | 77,458,700.21 | 77,457,044.64 | 27.04 | -1,655.57 | | -1,655.57 |
| | | Base | 77,458,700.21 | 77,457,044.64 | 27.04 | -1,655.57 | 0.00 | -1,655.57 |
| FIXED INCOME | | | | | | | | |
| | 216,193,567.890 | Local | 215,996,418.10 | 208,470,146.83 | 72.76 | -7,526,271.27 | | -7,526,271.27 |
| Original Face: | 115,442,788.000 | Base | 215,996,418.10 | 208,470,146.83 | 72.76 | -7,526,271.27 | 0.00 | -7,526,271.27 |
| US DOLLAR Total | | | | | | | | |
| | 294,342,405.680 | Local | 294,026,233.75 | 286,498,306.91 | 100.00 | -7,527,926.84 | | -7,527,926.84 |
| Original Face: | 115,442,788.000 | Base | 294,026,233.75 | 286,498,306.91 | 100.00 | -7,527,926.84 | 0.00 | -7,527,926.84 |
| FUND Total | | | | | | | | |
| | 294,342,405.680 | Base | 294,026,233.75 | 286,498,306.91 | 100.00 | -7,527,926.84 | 0.00 | -7,527,926.84 |
| Original Face: | 115,442,788.000 | | | | | | | |

Holdings

Asset Summary

As of: *June 30, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 7, 2023



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 | 571,115.440 | 571,115.44 | 571,115.44 | 0.20 | 0.00 | 0.00 | 0.00 |
| CASH Total | 571,115.440 | 571,115.44 | 571,115.44 | 0.20 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: June 30, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 7, 2023



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 | 77,577,722.350 | 77,458,700.21 | 77,457,044.64 | 27.04 | -1,655.57 | 0.00 | -1,655.57 |
| CASH EQUIVALENT Total | 77,577,722.350 | 77,458,700.21 | 77,457,044.64 | 27.04 | -1,655.57 | 0.00 | -1,655.57 |

Holdings

Asset Summary

As of: *June 30, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 7, 2023



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 | | | | | | | |
| | 216,193,567.890 | 215,996,418.10 | 208,470,146.83 | 72.76 | -7,526,271.27 | 0.00 | -7,526,271.27 |
| FIXED INCOME Total | | | | | | | |
| | 216,193,567.890 | 215,996,418.10 | 208,470,146.83 | 72.76 | -7,526,271.27 | 0.00 | -7,526,271.27 |

Holdings

Asset Summary

As of: *June 30, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 7, 2023



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 | 294,342,405.680 | 294,026,233.75 | 286,498,306.91 | 100.00 | -7,527,926.84 | 0.00 | -7,527,926.84 |

Holdings

Fund Summary

As of: June 30, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 7, 2023



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 | 571,115.440 | 571,115.44 | 571,115.44 | 0.20 | 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 | 77,577,722.350 | 77,458,700.21 | 77,457,044.64 | 27.04 | -1,655.57 0.00 GN -1,655.57 LS | 0.00 0.00 GN 0.00 LS | -1,655.57 0.00 GN -1,655.57 LS | |
| FIXED INCOME | 216,193,567.890 | 215,996,418.10 | 208,470,146.83 | 72.76 | -7,526,271.27 12,338.11 GN -7,538,609.38 LS | 0.00 0.00 GN 0.00 LS | -7,526,271.27 12,338.11 GN -7,538,609.38 LS | |
| Original Face: | 115,442,788.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 294,342,405.680 | 294,026,233.75 | 286,498,306.91 | 100.00 | -7,527,926.84 12,338.11 GN -7,540,264.95 LS | 0.00 0.00 GN 0.00 LS | -7,527,926.84 12,338.11 GN -7,540,264.95 LS |
| Original Face: | 115,442,788.000 | | | | | | | |