

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: August 3, 2022



STATE STREET

As of: July 31, 2022

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 | | | | | | | |
|-----|------------------|-------|----------|-----------------|----------|-----------------|------|------|
| | -132,384,107.370 | Local | 1.000000 | -132,384,107.37 | 1.000000 | -132,384,107.37 | 0.00 | 5.39 |
| | | Base | 1.000000 | -132,384,107.37 | 1.000000 | -132,384,107.37 | 0.00 | 5.39 |

| US DOLLAR Total | | | | | | | | |
|-----------------|------------------|-------|--|-----------------|--|-----------------|------|------|
| | -132,384,107.370 | Local | | -132,384,107.37 | | -132,384,107.37 | 0.00 | 5.39 |
| | | Base | | -132,384,107.37 | | -132,384,107.37 | 0.00 | 5.39 |

| CASH Total | | | | | | | | |
|------------|------------------|------|--|-----------------|--|-----------------|------|------|
| | -132,384,107.370 | Base | | -132,384,107.37 | | -132,384,107.37 | 0.00 | 5.39 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 1.550000 | 16 Aug 2022 | | |
|-----------|-----------------------------|-------|------------|----------------|------------|----------------|------|------|
| | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 6.11 |
| | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 6.11 |

| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 2.420000 | 26 Oct 2022 | | |
|-----------|-----------------------------|-------|------------|----------------|------------|----------------|------|------|
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.07 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.07 |

| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | 2.250000 | 01 Aug 2022 | | |
|-----------|---------------------------|-------|------------|----------------|------------|----------------|------|------|
| | 210,055,873.570 | Local | 100.000000 | 210,055,873.57 | 100.000000 | 210,055,873.57 | 0.00 | 8.56 |
| | | Base | 100.000000 | 210,055,873.57 | 100.000000 | 210,055,873.57 | 0.00 | 8.56 |

| 38141W323 | GOLDMAN SACHS TRUST GOLDMAN GLDMN SCHS FS TRSRY OBL FST | | | | 0.000000 | 01 Aug 2022 | | |
|-----------|---|-------|------------|----------------|------------|----------------|------|------|
| | 150,157,820.700 | Local | 100.000000 | 150,157,820.70 | 100.000000 | 150,157,820.70 | 0.00 | 6.12 |
| | | Base | 100.000000 | 150,157,820.70 | 100.000000 | 150,157,820.70 | 0.00 | 6.12 |

| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN | | | | 0.000000 | 01 Aug 2022 | | |
|-----------|--|-------|------------|----------------|------------|----------------|------|------|
| | 100,089,830.670 | Local | 100.000000 | 100,089,830.67 | 100.000000 | 100,089,830.67 | 0.00 | 4.08 |
| | | Base | 100.000000 | 100,089,830.67 | 100.000000 | 100,089,830.67 | 0.00 | 4.08 |

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|-----------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 8579929T0 | STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL | | | | 2.213688 | 31 Dec 2030 | | |
| | | 6,236,702.370 | Local 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.00 | 0.25 |
| | | | Base 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.00 | 0.25 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 2.280000 | 01 Aug 2022 | | |
| | | 69,658,824.040 | Local 100.000000 | 69,658,824.04 | 100.000000 | 69,658,824.04 | 0.00 | 2.84 |
| | | | Base 100.000000 | 69,658,824.04 | 100.000000 | 69,658,824.04 | 0.00 | 2.84 |
| 912796L64 | TREASURY BILL 08/22 0.00000 | | | | 0.107500 | 11 Aug 2022 | | |
| | | 20,000,000.000 | Local 99.997431 | 19,999,486.11 | 99.997431 | 19,999,486.11 | 0.00 | 0.81 |
| | | | Base 99.997431 | 19,999,486.11 | 99.997431 | 19,999,486.11 | 0.00 | 0.81 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 1.619000 | 08 Sep 2022 | | |
| | | 40,000,000.000 | Local 99.910251 | 39,964,100.55 | 99.910251 | 39,964,100.55 | 0.00 | 1.63 |
| | | | Base 99.910251 | 39,964,100.55 | 99.910251 | 39,964,100.55 | 0.00 | 1.63 |
| 912796S34 | TREASURY BILL 01/23 0.00000 | | | | 2.982500 | 26 Jan 2023 | | |
| | | 10,000,000.000 | Local 98.525320 | 9,852,531.95 | 98.525320 | 9,852,531.95 | 0.00 | 0.40 |
| | | | Base 98.525320 | 9,852,531.95 | 98.525320 | 9,852,531.95 | 0.00 | 0.40 |
| 912796U49 | TREASURY BILL 09/22 0.00000 | | | | 1.710000 | 15 Sep 2022 | | |
| | | 20,000,000.000 | Local 99.786250 | 19,957,250.00 | 99.786250 | 19,957,250.00 | 0.00 | 0.81 |
| | | | Base 99.786250 | 19,957,250.00 | 99.786250 | 19,957,250.00 | 0.00 | 0.81 |
| 912796V71 | TREASURY BILL 10/22 0.00000 | | | | | 27 Oct 2022 | | |
| | | 40,000,000.000 | Local 99.390154 | 39,756,061.67 | 99.390154 | 39,756,061.67 | 0.00 | 1.62 |
| | | | Base 99.390154 | 39,756,061.67 | 99.390154 | 39,756,061.67 | 0.00 | 1.62 |
| 912796XL8 | TREASURY BILL 08/22 0.00000 | | | | 1.382500 | 09 Aug 2022 | | |
| | | 20,000,000.000 | Local 99.969278 | 19,993,855.56 | 99.969278 | 19,993,855.56 | 0.00 | 0.81 |
| | | | Base 99.969278 | 19,993,855.56 | 99.969278 | 19,993,855.56 | 0.00 | 0.81 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 1.710000 | 08 Aug 2022 | | |
| | | 45,000,000.000 | Local 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 1.83 |
| | | | Base 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 1.83 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 1.770000 | 11 Aug 2022 | | |
| | | 50,000,000.000 | Local 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.04 |
| | | | Base 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.04 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: August 3, 2022



STATE STREET

As of: July 31, 2022

| 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 | |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 1.940000 | 15 Aug 2022 | | | |
| | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.04 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.04 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.250000 | 22 Sep 2022 | | | |
| | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.04 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.04 |
| 942PVKII0 | WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2 | | | | 1.300000 | 11 Aug 2022 | | | |
| | | 2,004,368.140 | Local | 100.000000 | 2,004,368.14 | 100.000000 | 2,004,368.14 | 0.00 | 0.08 |
| | | | Base | 100.000000 | 2,004,368.14 | 100.000000 | 2,004,368.14 | 0.00 | 0.08 |
| 942PVL006 | WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS | | | | 0.000000 | 01 Aug 2022 | | | |
| | | 134,489,785.470 | Local | 100.000000 | 134,489,785.47 | 100.000000 | 134,489,785.47 | 0.00 | 5.48 |
| | | | Base | 100.000000 | 134,489,785.47 | 100.000000 | 134,489,785.47 | 0.00 | 5.48 |
| 942PVNII4 | WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7 | | | | 0.250000 | 15 Dec 2022 | | | |
| | | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.33 |
| | | | Base | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.33 |
| 95763A914 | WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3 | | | | 1.950000 | 18 Aug 2022 | | | |
| | | 16,077,649.050 | Local | 100.000000 | 16,077,649.05 | 100.000000 | 16,077,649.05 | 0.00 | 0.65 |
| | | | Base | 100.000000 | 16,077,649.05 | 100.000000 | 16,077,649.05 | 0.00 | 0.65 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | 2.250000 | 01 Aug 2022 | | | |
| | | 400,000,000.000 | Local | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 16.29 |
| | | | Base | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 16.29 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | 0.200000 | 01 Aug 2022 | | | |
| | | 27,651.650 | Local | 100.000000 | 27,651.65 | 100.000000 | 27,651.65 | 0.00 | 0.00 |
| | | | Base | 100.000000 | 27,651.65 | 100.000000 | 27,651.65 | 0.00 | 0.00 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 2.200000 | 01 Aug 2022 | | | |
| | | 103,988,547.470 | Local | 100.000000 | 103,988,547.47 | 100.000000 | 103,988,547.47 | 0.00 | 4.24 |
| | | | Base | 100.000000 | 103,988,547.47 | 100.000000 | 103,988,547.47 | 0.00 | 4.24 |
| US DOLLAR Total | | | | | | | | | |
| | | 1,795,787,053.130 | Local | | 1,795,310,338.97 | | 1,795,310,338.97 | 0.00 | 73.14 |
| | | | Base | | 1,795,310,338.97 | | 1,795,310,338.97 | 0.00 | 73.14 |

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|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

CASH EQUIVALENT Total

| | | | | | | | | |
|--|-------------------|------|--|------------------|--|------------------|------|-------|
| | 1,795,787,053.130 | Base | | 1,795,310,338.97 | | 1,795,310,338.97 | 0.00 | 73.14 |
|--|-------------------|------|--|------------------|--|------------------|------|-------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------------|------|
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 06 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.768511 | 29,930,553.32 | 99.590204 | 29,877,061.20 | -53,492.12 | 1.22 |
| | | Base | 99.768511 | 29,930,553.32 | 99.590204 | 29,877,061.20 | -53,492.12 | 1.22 |
| 912796R27 | TREASURY BILL 12/22 0.00000 | | | | | 29 Dec 2022 | | |
| | 10,000,000.000 | Local | 98.979084 | 9,897,908.35 | 98.879687 | 9,887,968.70 | -9,939.65 | 0.40 |
| | | Base | 98.979084 | 9,897,908.35 | 98.879687 | 9,887,968.70 | -9,939.65 | 0.40 |
| 912796S67 | TREASURY BILL 08/22 0.00000 | | | | | 04 Aug 2022 | | |
| | 20,000,000.000 | Local | 99.991833 | 19,998,366.67 | 99.984875 | 19,996,975.00 | -1,391.67 | 0.81 |
| | | Base | 99.991833 | 19,998,366.67 | 99.984875 | 19,996,975.00 | -1,391.67 | 0.81 |
| 912796T41 | TREASURY BILL 08/22 0.00000 | | | | | 18 Aug 2022 | | |
| | 20,000,000.000 | Local | 99.953250 | 19,990,650.00 | 99.904257 | 19,980,851.40 | -9,798.60 | 0.81 |
| | | Base | 99.953250 | 19,990,650.00 | 99.904257 | 19,980,851.40 | -9,798.60 | 0.81 |
| 912796U49 | TREASURY BILL 09/22 0.00000 | | | | 0.010000 | 15 Sep 2022 | | |
| | 30,000,000.000 | Local | 99.812813 | 29,943,843.76 | 99.737812 | 29,921,343.60 | -22,500.16 | 1.22 |
| | | Base | 99.812813 | 29,943,843.76 | 99.737812 | 29,921,343.60 | -22,500.16 | 1.22 |
| 912796U64 | TREASURY BILL 09/22 0.00000 | | | | | 29 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.713195 | 19,942,638.90 | 99.643542 | 19,928,708.40 | -13,930.50 | 0.81 |
| | | Base | 99.713195 | 19,942,638.90 | 99.643542 | 19,928,708.40 | -13,930.50 | 0.81 |
| 912796V55 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 13 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.586164 | 29,875,849.22 | 99.533104 | 29,859,931.20 | -15,918.02 | 1.22 |
| | | Base | 99.586164 | 29,875,849.22 | 99.533104 | 29,859,931.20 | -15,918.02 | 1.22 |
| 912796V63 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 20 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.449074 | 29,834,722.29 | 99.482926 | 29,844,877.80 | 10,155.51 | 1.22 |
| | | Base | 99.449074 | 29,834,722.29 | 99.482926 | 29,844,877.80 | 10,155.51 | 1.22 |

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| 912796V71 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 27 Oct 2022 | | |
| | | 10,000,000.000 | Local Base | 99.391000 99.391000 | 9,939,100.00 9,939,100.00 | 99.438890 99.438890 | 9,943,889.00 9,943,889.00 | 4,789.00 4,789.00 |
| 912796X53 | TREASURY BILL 06/23 0.00000 | | | | 0.010000 | 15 Jun 2023 | | |
| | | 10,000,000.000 | Local Base | 97.539828 97.539828 | 9,753,982.79 9,753,982.79 | 97.518937 97.518937 | 9,751,893.70 9,751,893.70 | -2,089.09 -2,089.09 |
| 912796X61 | TREASURY BILL 12/22 0.00000 | | | | 0.010000 | 08 Dec 2022 | | |
| | | 10,000,000.000 | Local Base | 99.403016 99.403016 | 9,940,301.64 9,940,301.64 | 99.072753 99.072753 | 9,907,275.30 9,907,275.30 | -33,026.34 -33,026.34 |
| 912796X79 | TREASURY BILL 12/22 0.00000 | | | | 0.010000 | 15 Dec 2022 | | |
| | | 10,000,000.000 | Local Base | 99.288834 99.288834 | 9,928,883.36 9,928,883.36 | 99.035407 99.035407 | 9,903,540.70 9,903,540.70 | -25,342.66 -25,342.66 |
| 912796X95 | TREASURY BILL 01/23 0.00000 | | | | 0.010000 | 05 Jan 2023 | | |
| | | 10,000,000.000 | Local Base | 98.920625 98.920625 | 9,892,062.50 9,892,062.50 | 98.817412 98.817412 | 9,881,741.20 9,881,741.20 | -10,321.30 -10,321.30 |
| 912796XU8 | TREASURY BILL 09/22 0.00000 | | | | | 06 Sep 2022 | | |
| | | 20,000,000.000 | Local Base | 99.846200 99.846200 | 19,969,240.00 19,969,240.00 | 99.792000 99.792000 | 19,958,400.00 19,958,400.00 | -10,840.00 -10,840.00 |
| 912796XV6 | TREASURY BILL 09/22 0.00000 | | | | 0.010000 | 13 Sep 2022 | | |
| | | 30,000,000.000 | Local Base | 99.747972 99.747972 | 29,924,391.64 29,924,391.64 | 99.747972 99.747972 | 29,924,391.60 29,924,391.60 | -0.04 -0.04 |
| 912796XW4 | TREASURY BILL 09/22 0.00000 | | | | | 20 Sep 2022 | | |
| | | 20,000,000.000 | Local Base | 99.686111 99.686111 | 19,937,222.14 19,937,222.14 | 99.705903 99.705903 | 19,941,180.60 19,941,180.60 | 3,958.46 3,958.46 |
| 912796YP8 | CASH MGMT BILL 11/22 0.00000 | | | | | 08 Nov 2022 | | |
| | | 10,000,000.000 | Local Base | 99.387438 99.387438 | 9,938,743.75 9,938,743.75 | 99.325425 99.325425 | 9,932,542.50 9,932,542.50 | -6,201.25 -6,201.25 |
| 912796YQ6 | CASH MGMT BILL 11/22 0.00000 | | | | | 15 Nov 2022 | | |
| | | 10,000,000.000 | Local Base | 99.209417 99.209417 | 9,920,941.66 9,920,941.66 | 99.247694 99.247694 | 9,924,769.40 9,924,769.40 | 3,827.74 3,827.74 |

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| 912796YR4 | CASH MGMT BILL 11/22 0.00000 | 10,000,000.000 | Local | 99.139160 | 9,913,915.97 | 99.196444 | 9,919,644.40 | 5,728.43 | 0.40 |
| | | | Base | 99.139160 | 9,913,915.97 | 99.196444 | 9,919,644.40 | 5,728.43 | 0.40 |
| 912796YS2 | CASH MGMT BILL 11/22 0.00000 | 10,000,000.000 | Local | 99.087006 | 9,908,700.56 | 99.113310 | 9,911,331.00 | 2,630.44 | 0.40 |
| | | | Base | 99.087006 | 9,908,700.56 | 99.113310 | 9,911,331.00 | 2,630.44 | 0.40 |
| 91282CAA9 | US TREASURY FRN 07/22 VAR | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 2.591155 | 5,000,000.00 | 0.00 | 0.20 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.20 |
| 91282CAC5 | US TREASURY N/B 07/22 0.125 | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 0.125000 | 10,000,000.00 | 0.00 | 0.41 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.41 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | 20,000,000.000 | Local | 100.001556 | 20,000,311.10 | 99.828288 | 19,965,657.60 | -34,653.50 | 0.81 |
| | | | Base | 100.001556 | 20,000,311.10 | 99.828288 | 19,965,657.60 | -34,653.50 | 0.81 |
| 91282CAN1 | US TREASURY N/B 09/22 0.125 | 20,000,000.000 | Local | 100.002249 | 20,000,449.81 | 99.657976 | 19,931,595.20 | -68,854.61 | 0.81 |
| | | | Base | 100.002249 | 20,000,449.81 | 99.657976 | 19,931,595.20 | -68,854.61 | 0.81 |
| 91282CAR2 | US TREASURY N/B 10/22 0.125 | 20,000,000.000 | Local | 99.994234 | 19,998,846.89 | 99.444966 | 19,888,993.20 | -109,853.69 | 0.81 |
| | | | Base | 99.994234 | 19,998,846.89 | 99.444966 | 19,888,993.20 | -109,853.69 | 0.81 |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | 5,000,000.000 | Local | 100.000252 | 5,000,012.60 | 2.591155 | 5,005,858.30 | 5,845.70 | 0.20 |
| | | | Base | 100.000252 | 5,000,012.60 | 100.117166 | 5,005,858.30 | 5,845.70 | 0.20 |
| 91282CAX9 | US TREASURY N/B 11/22 0.125 | 20,000,000.000 | Local | 99.995975 | 19,999,195.06 | 99.148438 | 19,829,687.60 | -169,507.46 | 0.81 |
| | | | Base | 99.995975 | 19,999,195.06 | 99.148438 | 19,829,687.60 | -169,507.46 | 0.81 |
| 91282CBD2 | US TREASURY N/B 12/22 0.125 | 25,000,000.000 | Local | 99.987623 | 24,996,905.82 | 98.894531 | 24,723,632.75 | -273,273.07 | 1.01 |
| | | | Base | 99.987623 | 24,996,905.82 | 98.894531 | 24,723,632.75 | -273,273.07 | 1.01 |

& 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 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: July 31, 2022

View Date: August 3, 2022

| 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 | |
| 91282CBG5 | US TREASURY N/B 01/23 0.125 | 10,000,000.000 | Local | 99.103102 | 9,910,310.17 | 98.640625 | 9,864,062.50 | -46,247.67 | 0.40 |
| | | | Base | 99.103102 | 9,910,310.17 | 98.640625 | 9,864,062.50 | -46,247.67 | 0.40 |
| 91282CBN0 | US TREASURY N/B 02/23 0.125 | 10,000,000.000 | Local | 98.887669 | 9,888,766.92 | 98.394531 | 9,839,453.10 | -49,313.82 | 0.40 |
| | | | Base | 98.887669 | 9,888,766.92 | 98.394531 | 9,839,453.10 | -49,313.82 | 0.40 |
| 91282CCK5 | US TREASURY N/B 06/23 0.125 | 10,000,000.000 | Local | 98.049095 | 9,804,909.46 | 97.441406 | 9,744,140.60 | -60,768.86 | 0.40 |
| | | | Base | 98.049095 | 9,804,909.46 | 97.441406 | 9,744,140.60 | -60,768.86 | 0.40 |
| 91282CDE8 | US TREASURY FRN 10/23 VAR | 10,000,000.000 | Local | 99.941905 | 9,994,190.54 | 100.337499 | 10,033,749.90 | 39,559.36 | 0.41 |
| | | | Base | 99.941905 | 9,994,190.54 | 100.337499 | 10,033,749.90 | 39,559.36 | 0.41 |
| 91282CDU2 | US TREASURY FRN 01/24 VAR | 5,000,000.000 | Local | 100.013640 | 5,000,682.01 | 100.244692 | 5,012,234.60 | 11,552.59 | 0.20 |
| | | | Base | 100.013640 | 5,000,682.01 | 100.244692 | 5,012,234.60 | 11,552.59 | 0.20 |
| 91282CEL1 | US TREASURY FRN 04/24 VAR | 10,000,000.000 | Local | 99.921012 | 9,992,101.18 | 100.105753 | 10,010,575.30 | 18,474.12 | 0.41 |
| | | | Base | 99.921012 | 9,992,101.18 | 100.105753 | 10,010,575.30 | 18,474.12 | 0.41 |
| US DOLLAR Total | | 530,000,000.000 | Local | | 527,968,700.08 | | 527,047,957.35 | -920,742.73 | 21.47 |
| | | | Base | | 527,968,700.08 | | 527,047,957.35 | -920,742.73 | 21.47 |
| FIXED INCOME Total | | 530,000,000.000 | Base | | 527,968,700.08 | | 527,047,957.35 | -920,742.73 | 21.47 |

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG



STATE STREET

As of: July 31, 2022

View Date: August 3, 2022

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 | | | | | | | | |
| | | 2,193,402,945.760 | Base | 2,190,894,931.68 | | 2,189,974,188.95 | -920,742.73 | 100.00 |

Holdings

Currency Summary

As of: July 31, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: August 3, 2022



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 | | | | | | | | |
| | -132,384,107.370 | Local | -132,384,107.37 | -132,384,107.37 | 5.39 | 0.00 | | 0.00 |
| | | Base | -132,384,107.37 | -132,384,107.37 | 5.39 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,795,787,053.130 | Local | 1,795,310,338.97 | 1,795,310,338.97 | 73.14 | 0.00 | | 0.00 |
| | | Base | 1,795,310,338.97 | 1,795,310,338.97 | 73.14 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 530,000,000.000 | Local | 527,968,700.08 | 527,047,957.35 | 21.47 | -920,742.73 | | -920,742.73 |
| | | Base | 527,968,700.08 | 527,047,957.35 | 21.47 | -920,742.73 | 0.00 | -920,742.73 |
| US DOLLAR Total | | | | | | | | |
| | 2,193,402,945.760 | Local | 2,190,894,931.68 | 2,189,974,188.95 | 100.00 | -920,742.73 | | -920,742.73 |
| | | Base | 2,190,894,931.68 | 2,189,974,188.95 | 100.00 | -920,742.73 | 0.00 | -920,742.73 |
| FUND Total | | | | | | | | |
| | 2,193,402,945.760 | Base | 2,190,894,931.68 | 2,189,974,188.95 | 100.00 | -920,742.73 | 0.00 | -920,742.73 |

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 3, 2022



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 | -132,384,107.370 | -132,384,107.37 | -132,384,107.37 | 5.39 | 0.00 | 0.00 | 0.00 |
| CASH Total | -132,384,107.370 | -132,384,107.37 | -132,384,107.37 | 5.39 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 3, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,795,787,053.130 | 1,795,310,338.97 | 1,795,310,338.97 | 73.14 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,795,787,053.130 | 1,795,310,338.97 | 1,795,310,338.97 | 73.14 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 3, 2022



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 | | | | | | | |
| | 530,000,000.000 | 527,968,700.08 | 527,047,957.35 | 21.47 | -920,742.73 | 0.00 | -920,742.73 |
| FIXED INCOME Total | | | | | | | |
| | 530,000,000.000 | 527,968,700.08 | 527,047,957.35 | 21.47 | -920,742.73 | 0.00 | -920,742.73 |

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 3, 2022



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 | 2,193,402,945.760 | 2,190,894,931.68 | 2,189,974,188.95 | 100.00 | -920,742.73 | 0.00 | -920,742.73 |

Holdings

Fund Summary

As of: July 31, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 3, 2022



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 | | -132,384,107.370 | -132,384,107.37 | -132,384,107.37 | 5.39 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | | 1,795,787,053.130 | 1,795,310,338.97 | 1,795,310,338.97 | 73.14 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | | 530,000,000.000 | 527,968,700.08 | 527,047,957.35 | 21.47 | -920,742.73 106,521.35 GN -1,027,264.08 LS | 0.00 0.00 GN 0.00 LS | -920,742.73 106,521.35 GN -1,027,264.08 LS |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 2,193,402,945.760 | 2,190,894,931.68 | 2,189,974,188.95 | 100.00 | -920,742.73 106,521.35 GN -1,027,264.08 LS | 0.00 0.00 GN 0.00 LS | -920,742.73 106,521.35 GN -1,027,264.08 LS |