

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: August 10, 2021



STATE STREET

As of: July 31, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|---|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| CASH | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | |
| | | -2,536.200 | Local | 1.000000 | -2,536.20 | 1.000000 | -2,536.20 | 0.00 |
| | | | Base | 1.000000 | -2,536.20 | 1.000000 | -2,536.20 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | -2,536.200 | Local | | -2,536.20 | | -2,536.20 | 0.00 |
| | | | Base | | -2,536.20 | | -2,536.20 | 0.00 |
| CASH Total | | | | | | | | |
| | | -2,536.200 | Base | | -2,536.20 | | -2,536.20 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | 0.050000 | 02 Aug 2021 | | |
| | | 106,130,603.250 | Local | 100.000000 | 106,130,603.25 | 100.000000 | 106,130,603.25 | 5.71 |
| | | | Base | 100.000000 | 106,130,603.25 | 100.000000 | 106,130,603.25 | 5.71 |
| 8579929T0 | STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL | | | | 0.010074 | 31 Dec 2030 | | |
| | | 6,236,702.370 | Local | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.34 |
| | | | Base | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.34 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 0.050000 | 02 Aug 2021 | | |
| | | 300,000,000.000 | Local | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 16.14 |
| | | | Base | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 16.14 |
| 9127964B2 | TREASURY BILL 08/21 0.00000 | | | | 0.046000 | 12 Aug 2021 | | |
| | | 50,000,000.000 | Local | 99.998643 | 49,999,321.66 | 99.998643 | 49,999,321.66 | 2.69 |
| | | | Base | 99.998643 | 49,999,321.66 | 99.998643 | 49,999,321.66 | 2.69 |
| 9127964L0 | TREASURY BILL 09/21 0.00000 | | | | 0.046000 | 09 Sep 2021 | | |
| | | 30,000,000.000 | Local | 99.995017 | 29,998,505.00 | 99.995017 | 29,998,505.00 | 1.61 |
| | | | Base | 99.995017 | 29,998,505.00 | 99.995017 | 29,998,505.00 | 1.61 |

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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 |
| 912796C64 | TREASURY BILL 08/21 0.00000 | | | | 0.046400 | 05 Aug 2021 | | |
| | 70,000,000.000 | Local | 99.999527 | 69,999,668.67 | 99.999527 | 69,999,668.67 | 0.00 | 3.77 |
| | | Base | 99.999527 | 69,999,668.67 | 99.999527 | 69,999,668.67 | 0.00 | 3.77 |
| 912796D30 | TREASURY BILL 02/22 0.00000 | | | | 0.065000 | 24 Feb 2022 | | |
| | 10,000,000.000 | Local | 99.962625 | 9,996,262.50 | 99.962625 | 9,996,262.50 | 0.00 | 0.54 |
| | | Base | 99.962625 | 9,996,262.50 | 99.962625 | 9,996,262.50 | 0.00 | 0.54 |
| 912796D48 | TREASURY BILL 08/21 0.00000 | | | | 0.045000 | 19 Aug 2021 | | |
| | 50,000,000.000 | Local | 99.997746 | 49,998,873.00 | 99.997746 | 49,998,873.00 | 0.00 | 2.69 |
| | | Base | 99.997746 | 49,998,873.00 | 99.997746 | 49,998,873.00 | 0.00 | 2.69 |
| 912796D55 | TREASURY BILL 08/21 0.00000 | | | | 0.045000 | 26 Aug 2021 | | |
| | 30,000,000.000 | Local | 99.996875 | 29,999,062.50 | 99.996875 | 29,999,062.50 | 0.00 | 1.61 |
| | | Base | 99.996875 | 29,999,062.50 | 99.996875 | 29,999,062.50 | 0.00 | 1.61 |
| 912796F61 | TREASURY BILL 09/21 0.00000 | | | | 0.045400 | 30 Sep 2021 | | |
| | 20,000,000.000 | Local | 99.992433 | 19,998,486.67 | 99.992433 | 19,998,486.67 | 0.00 | 1.08 |
| | | Base | 99.992433 | 19,998,486.67 | 99.992433 | 19,998,486.67 | 0.00 | 1.08 |
| 912796G60 | TREASURY BILL 10/21 0.00000 | | | | 0.046000 | 21 Oct 2021 | | |
| | 10,000,000.000 | Local | 99.989650 | 9,998,965.00 | 99.989650 | 9,998,965.00 | 0.00 | 0.54 |
| | | Base | 99.989650 | 9,998,965.00 | 99.989650 | 9,998,965.00 | 0.00 | 0.54 |
| 912796J83 | TREASURY BILL 08/21 0.00000 | | | | 0.047900 | 03 Aug 2021 | | |
| | 60,000,000.000 | Local | 99.999749 | 59,999,849.28 | 99.999749 | 59,999,849.28 | 0.00 | 3.23 |
| | | Base | 99.999749 | 59,999,849.28 | 99.999749 | 59,999,849.28 | 0.00 | 3.23 |
| 912796J91 | TREASURY BILL 08/21 0.00000 | | | | 0.015000 | 10 Aug 2021 | | |
| | 10,000,000.000 | Local | 99.999625 | 9,999,962.50 | 99.999625 | 9,999,962.50 | 0.00 | 0.54 |
| | | Base | 99.999625 | 9,999,962.50 | 99.999625 | 9,999,962.50 | 0.00 | 0.54 |
| 912796K24 | TREASURY BILL 08/21 0.00000 | | | | 0.045000 | 17 Aug 2021 | | |
| | 30,000,000.000 | Local | 99.998000 | 29,999,400.00 | 99.998000 | 29,999,400.00 | 0.00 | 1.61 |
| | | Base | 99.998000 | 29,999,400.00 | 99.998000 | 29,999,400.00 | 0.00 | 1.61 |
| 912796K40 | TREASURY BILL 08/21 0.00000 | | | | 0.047000 | 31 Aug 2021 | | |
| | 50,000,000.000 | Local | 99.996058 | 49,998,029.17 | 99.996058 | 49,998,029.17 | 0.00 | 2.69 |
| | | Base | 99.996058 | 49,998,029.17 | 99.996058 | 49,998,029.17 | 0.00 | 2.69 |

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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 | |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 0.050000 | 02 Aug 2021 | 0.00 | 2.15 |
| | | | Base | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 2.15 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 0.050000 | 09 Aug 2021 | 0.00 | 2.15 |
| | | | Base | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 2.15 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 0.045000 | 13 Aug 2021 | 0.00 | 2.69 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.69 |
| 935MUR901 | WESTERN ALLIANCE BANK | 5,001,869.090 | Local | 100.000000 | 5,001,869.09 | 0.250000 | 31 Mar 2022 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 5,001,869.09 | 100.000000 | 5,001,869.09 | 0.00 | 0.27 |
| 942PVK008 | WAM AZ 1 WAM AZR 1 | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 0.250000 | 14 Apr 2022 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.27 |
| 942PVK110 | WAM AZ 2 WAM AZR 2 | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 0.250000 | 21 Apr 2022 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.27 |
| 942PVL006 | WAM AZ 4 WAM AZR 4 | 38,008,744.690 | Local | 100.000000 | 38,008,744.69 | 0.200000 | 01 Aug 2021 | 0.00 | 2.05 |
| | | | Base | 100.000000 | 38,008,744.69 | 100.000000 | 38,008,744.69 | 0.00 | 2.05 |
| 957638109 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 0.250000 | 16 Dec 2021 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.27 |
| 95763A914 | WESTERN ALLIANCE BANCORP PP | 5,004,983.720 | Local | 100.000000 | 5,004,983.72 | 0.250000 | 23 Jun 2022 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 5,004,983.72 | 100.000000 | 5,004,983.72 | 0.00 | 0.27 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | 3,084.320 | Local | 100.000000 | 3,084.32 | 1.260000 | 01 Aug 2021 | 0.00 | 0.00 |
| | | | Base | 100.000000 | 3,084.32 | 100.000000 | 3,084.32 | 0.00 | 0.00 |

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|------------------------------|--------------------------------------|-------|------------|------------------|--------------------|-------------------------------|------------------|------------------|
| 993YHF905 | WAM CORE PLS SSBT SEC ID IGTF2380002 | | | | 0.250000 | 07 Apr 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.54 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.54 |
| US DOLLAR Total | | | | | | | | |
| | 1,035,385,987.440 | Local | | 1,035,372,373.39 | | 1,035,372,373.39 | 0.00 | 55.71 |
| | | Base | | 1,035,372,373.39 | | 1,035,372,373.39 | 0.00 | 55.71 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 1,035,385,987.440 | Base | | 1,035,372,373.39 | | 1,035,372,373.39 | 0.00 | 55.71 |
| FIXED INCOME | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 9127964L0 | TREASURY BILL 09/21 0.00000 | | | | | 09 Sep 2021 | | |
| | 20,000,000.000 | Local | 99.997237 | 19,999,447.49 | 99.995514 | 19,999,102.80 | -344.69 | 1.08 |
| | | Base | 99.997237 | 19,999,447.49 | 99.995514 | 19,999,102.80 | -344.69 | 1.08 |
| 9127964W6 | TREASURY BILL 11/21 0.00000 | | | | 0.010000 | 04 Nov 2021 | | |
| | 20,000,000.000 | Local | 99.982798 | 19,996,559.58 | 99.985965 | 19,997,193.00 | 633.42 | 1.08 |
| | | Base | 99.982798 | 19,996,559.58 | 99.985965 | 19,997,193.00 | 633.42 | 1.08 |
| 9127965G0 | TREASURY BILL 12/21 0.00000 | | | | 0.010000 | 02 Dec 2021 | | |
| | 20,000,000.000 | Local | 99.974409 | 19,994,881.84 | 99.983903 | 19,996,780.60 | 1,898.76 | 1.08 |
| | | Base | 99.974409 | 19,994,881.84 | 99.983903 | 19,996,780.60 | 1,898.76 | 1.08 |
| 912796A90 | TREASURY BILL 12/21 0.00000 | | | | 0.010000 | 30 Dec 2021 | | |
| | 13,000,000.000 | Local | 99.954748 | 12,994,117.30 | 99.978125 | 12,997,156.25 | 3,038.95 | 0.70 |
| | | Base | 99.954748 | 12,994,117.30 | 99.978125 | 12,997,156.25 | 3,038.95 | 0.70 |
| 912796C31 | TREASURY BILL 01/22 0.00000 | | | | 0.010000 | 27 Jan 2022 | | |
| | 10,000,000.000 | Local | 99.951521 | 9,995,152.10 | 99.972806 | 9,997,280.60 | 2,128.50 | 0.54 |
| | | Base | 99.951521 | 9,995,152.10 | 99.972806 | 9,997,280.60 | 2,128.50 | 0.54 |
| 912796D63 | TREASURY BILL 09/21 0.00000 | | | | | 02 Sep 2021 | | |
| | 20,000,000.000 | Local | 99.998471 | 19,999,694.21 | 99.996340 | 19,999,268.00 | -426.21 | 1.08 |
| | | Base | 99.998471 | 19,999,694.21 | 99.996340 | 19,999,268.00 | -426.21 | 1.08 |

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|-----------|-----------------------------|----------------|---------------|------------------------|--------------------------------|-------------------------------|--------------------------------|----------------------|
| 912796F38 | TREASURY BILL 03/22 0.00000 | | | | 0.010000 | 24 Mar 2022 | | |
| | | 10,000,000.000 | Local Base | 99.952673 99.952673 | 9,995,267.33 9,995,267.33 | 99.970750 99.970750 | 9,997,075.00 9,997,075.00 | 1,807.67 1,807.67 |
| 912796F46 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 16 Sep 2021 | | |
| | | 30,000,000.000 | Local Base | 99.996712 99.996712 | 29,999,013.58 29,999,013.58 | 99.995000 99.995000 | 29,998,500.00 29,998,500.00 | -513.58 -513.58 |
| 912796F53 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 23 Sep 2021 | | |
| | | 30,000,000.000 | Local Base | 99.993591 99.993591 | 29,998,077.26 29,998,077.26 | 99.993861 99.993861 | 29,998,158.30 29,998,158.30 | 81.04 81.04 |
| 912796F61 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 30 Sep 2021 | | |
| | | 10,000,000.000 | Local Base | 99.993000 99.993000 | 9,999,300.01 9,999,300.01 | 99.992625 99.992625 | 9,999,262.50 9,999,262.50 | -37.51 -37.51 |
| 912796G78 | TREASURY BILL 10/21 0.00000 | | | | 0.010000 | 28 Oct 2021 | | |
| | | 20,000,000.000 | Local Base | 99.988755 99.988755 | 19,997,751.07 19,997,751.07 | 99.987312 99.987312 | 19,997,462.40 19,997,462.40 | -288.67 -288.67 |
| 912796H28 | TREASURY BILL 06/21 0.00000 | | | | | 22 Jun 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.04 -0.04 | 0.000000 0.000000 | 0.00 0.00 | 0.04 0.04 |
| 912796H36 | TREASURY BILL 06/21 0.00000 | | | | 0.010000 | 29 Jun 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.04 -0.04 | 0.000000 0.000000 | 0.00 0.00 | 0.04 0.04 |
| 912796J26 | TREASURY BILL 07/21 0.00000 | | | | 0.010000 | 20 Jul 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.06 -0.06 | 0.000000 0.000000 | 0.00 0.00 | 0.06 0.06 |
| 912796J34 | TREASURY BILL 07/21 0.00000 | | | | 0.010000 | 27 Jul 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.02 -0.02 | 0.000000 0.000000 | 0.00 0.00 | 0.02 0.02 |
| 912796J83 | TREASURY BILL 08/21 0.00000 | | | | | 03 Aug 2021 | | |
| | | 20,000,000.000 | Local Base | 99.999750 99.999750 | 19,999,950.00 19,999,950.00 | 99.999941 99.999941 | 19,999,988.20 19,999,988.20 | 38.20 38.20 |

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| 912796J91 | TREASURY BILL 08/21 0.00000 | | | | 0.010000 | 10 Aug 2021 | | | |
| | | 40,000,000.000 | Local | 99.999150 | 39,999,660.02 | 99.999278 | 39,999,711.20 | 51.18 | 2.15 |
| | | | Base | 99.999150 | 39,999,660.02 | 99.999278 | 39,999,711.20 | 51.18 | 2.15 |
| 912796K24 | TREASURY BILL 08/21 0.00000 | | | | | 17 Aug 2021 | | | |
| | | 20,000,000.000 | Local | 99.999111 | 19,999,822.23 | 99.998646 | 19,999,729.20 | -93.03 | 1.08 |
| | | | Base | 99.999111 | 19,999,822.23 | 99.998646 | 19,999,729.20 | -93.03 | 1.08 |
| 912796K32 | TREASURY BILL 08/21 0.00000 | | | | 0.010000 | 24 Aug 2021 | | | |
| | | 70,000,000.000 | Local | 99.997298 | 69,998,108.81 | 99.997403 | 69,998,182.10 | 73.29 | 3.77 |
| | | | Base | 99.997298 | 69,998,108.81 | 99.997403 | 69,998,182.10 | 73.29 | 3.77 |
| 912796K40 | TREASURY BILL 08/21 0.00000 | | | | | 31 Aug 2021 | | | |
| | | 20,000,000.000 | Local | 99.996166 | 19,999,233.29 | 99.996375 | 19,999,275.00 | 41.71 | 1.08 |
| | | | Base | 99.996166 | 19,999,233.29 | 99.996375 | 19,999,275.00 | 41.71 | 1.08 |
| 912796L23 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 07 Sep 2021 | | | |
| | | 70,000,000.000 | Local | 99.995265 | 69,996,685.40 | 99.996000 | 69,997,200.00 | 514.60 | 3.77 |
| | | | Base | 99.995265 | 69,996,685.40 | 99.996000 | 69,997,200.00 | 514.60 | 3.77 |
| 912796L31 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 14 Sep 2021 | | | |
| | | 70,000,000.000 | Local | 99.994311 | 69,996,017.84 | 99.994924 | 69,996,446.80 | 428.96 | 3.77 |
| | | | Base | 99.994311 | 69,996,017.84 | 99.994924 | 69,996,446.80 | 428.96 | 3.77 |
| 912796L49 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 21 Sep 2021 | | | |
| | | 50,000,000.000 | Local | 99.994900 | 49,997,450.00 | 99.993403 | 49,996,701.50 | -748.50 | 2.69 |
| | | | Base | 99.994900 | 49,997,450.00 | 99.993403 | 49,996,701.50 | -748.50 | 2.69 |
| 912796L56 | TREASURY BILL 09/21 0.00000 | | | | 0.010000 | 28 Sep 2021 | | | |
| | | 80,000,000.000 | Local | 99.993707 | 79,994,965.66 | 99.992479 | 79,993,983.20 | -982.46 | 4.30 |
| | | | Base | 99.993707 | 79,994,965.66 | 99.992479 | 79,993,983.20 | -982.46 | 4.30 |
| 912796M30 | CASH MGMT BILL 10/21 0.00000 | | | | | 12 Oct 2021 | | | |
| | | 10,000,000.000 | Local | 99.990640 | 9,999,064.00 | 99.990533 | 9,999,053.30 | -10.70 | 0.54 |
| | | | Base | 99.990640 | 9,999,064.00 | 99.990533 | 9,999,053.30 | -10.70 | 0.54 |
| 912828RC6 | US TREASURY N/B 08/21 2.125 | | | | 2.125000 | 15 Aug 2021 | | | |
| | | 10,000,000.000 | Local | 100.080235 | 10,008,023.50 | 100.074788 | 10,007,478.80 | -544.70 | 0.54 |
| | | | Base | 100.080235 | 10,008,023.50 | 100.074788 | 10,007,478.80 | -544.70 | 0.54 |

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| 912828W55 | US TREASURY N/B 02/22 1.875 | 10,000,000.000 | Local | 101.039555 | 10,103,955.52 | 1.875000 | 28 Feb 2022 | |
| | | | Base | 101.039555 | 10,103,955.52 | 101.042969 | 10,104,296.90 | 341.38 |
| 912828W89 | US TREASURY N/B 03/22 1.875 | 10,000,000.000 | Local | 101.191798 | 10,119,179.80 | 1.875000 | 31 Mar 2022 | |
| | | | Base | 101.191798 | 10,119,179.80 | 101.187500 | 10,118,750.00 | -429.80 |
| 912828ZR4 | US TREASURY N/B 05/22 0.125 | 10,000,000.000 | Local | 100.030068 | 10,003,006.82 | 0.125000 | 31 May 2022 | |
| | | | Base | 100.030068 | 10,003,006.82 | 100.039062 | 10,003,906.20 | 899.38 |
| 912828ZX1 | US TREASURY N/B 06/22 0.125 | 20,000,000.000 | Local | 100.029495 | 20,005,898.92 | 0.125000 | 30 Jun 2022 | |
| | | | Base | 100.029495 | 20,005,898.92 | 100.046875 | 20,009,375.00 | 3,476.08 |
| 91282CAA9 | US TREASURY FRN 07/22 VAR | 5,000,000.000 | Local | 99.994951 | 4,999,747.54 | 0.105006 | 31 Jul 2022 | |
| | | | Base | 99.994951 | 4,999,747.54 | 100.043440 | 5,002,172.00 | 2,424.46 |
| 91282CAC5 | US TREASURY N/B 07/22 0.125 | 10,000,000.000 | Local | 100.021087 | 10,002,108.72 | 0.125000 | 31 Jul 2022 | |
| | | | Base | 100.021087 | 10,002,108.72 | 100.042969 | 10,004,296.90 | 2,188.18 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | 20,000,000.000 | Local | 100.020481 | 20,004,096.17 | 0.125000 | 31 Aug 2022 | |
| | | | Base | 100.020481 | 20,004,096.17 | 100.031250 | 20,006,250.00 | 2,153.83 |
| 91282CAN1 | US TREASURY N/B 09/22 0.125 | 20,000,000.000 | Local | 100.015931 | 20,003,186.17 | 0.125000 | 30 Sep 2022 | |
| | | | Base | 100.015931 | 20,003,186.17 | 100.023438 | 20,004,687.60 | 1,501.43 |
| 91282CAR2 | US TREASURY N/B 10/22 0.125 | 20,000,000.000 | Local | 99.971109 | 19,994,221.75 | 0.125000 | 31 Oct 2022 | |
| | | | Base | 99.971109 | 19,994,221.75 | 100.019531 | 20,003,906.20 | 9,684.45 |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | 5,000,000.000 | Local | 100.001263 | 5,000,063.14 | 0.105006 | 31 Oct 2022 | |
| | | | Base | 100.001263 | 5,000,063.14 | 100.048121 | 5,002,406.05 | 2,342.91 |

& 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, 2021

View Date: August 10, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|-----------------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| 91282CAX9 | US TREASURY N/B 11/22 0.125 | | | | 0.125000 | 30 Nov 2022 | | |
| | | 20,000,000.000 | 99.983835 | 19,996,766.90 | 100.007812 | 20,001,562.40 | 4,795.50 | 1.08 |
| | | | 99.983835 | 19,996,766.90 | 100.007812 | 20,001,562.40 | 4,795.50 | 1.08 |
| 91282CBD2 | US TREASURY N/B 12/22 0.125 | | | | 0.125000 | 31 Dec 2022 | | |
| | | 10,000,000.000 | 99.933519 | 9,993,351.94 | 100.003906 | 10,000,390.60 | 7,038.66 | 0.54 |
| | | | 99.933519 | 9,993,351.94 | 100.003906 | 10,000,390.60 | 7,038.66 | 0.54 |
| US DOLLAR Total | | 823,000,000.000 | | 823,183,825.75 | | 823,226,988.60 | 43,162.85 | 44.29 |
| | | | | 823,183,825.75 | | 823,226,988.60 | 43,162.85 | 44.29 |
| FIXED INCOME Total | | 823,000,000.000 | | 823,183,825.75 | | 823,226,988.60 | 43,162.85 | 44.29 |

Holdings

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



STATE STREET

As of: July 31, 2021

View Date: August 10, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 1,858,383,451.240 | Base | 1,858,553,662.94 | | 1,858,596,825.79 | 43,162.85 | 100.00 |

Holdings

Currency Summary

As of: July 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: August 10, 2021



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -2,536.200 | Local | -2,536.20 | -2,536.20 | 0.00 | 0.00 | | 0.00 |
| | | Base | -2,536.20 | -2,536.20 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,035,385,987.440 | Local | 1,035,372,373.39 | 1,035,372,373.39 | 55.71 | 0.00 | | 0.00 |
| | | Base | 1,035,372,373.39 | 1,035,372,373.39 | 55.71 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 823,000,000.000 | Local | 823,183,825.75 | 823,226,988.60 | 44.29 | 43,162.85 | | 43,162.85 |
| | | Base | 823,183,825.75 | 823,226,988.60 | 44.29 | 43,162.85 | 0.00 | 43,162.85 |
| US DOLLAR Total | | | | | | | | |
| | 1,858,383,451.240 | Local | 1,858,553,662.94 | 1,858,596,825.79 | 100.00 | 43,162.85 | | 43,162.85 |
| | | Base | 1,858,553,662.94 | 1,858,596,825.79 | 100.00 | 43,162.85 | 0.00 | 43,162.85 |
| FUND Total | | | | | | | | |
| | 1,858,383,451.240 | Base | 1,858,553,662.94 | 1,858,596,825.79 | 100.00 | 43,162.85 | 0.00 | 43,162.85 |

Holdings

Asset Summary

As of: July 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -2,536.200 | -2,536.20 | -2,536.20 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -2,536.200 | -2,536.20 | -2,536.20 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: July 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,035,385,987.440 | 1,035,372,373.39 | 1,035,372,373.39 | 55.71 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,035,385,987.440 | 1,035,372,373.39 | 1,035,372,373.39 | 55.71 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: July 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 823,000,000.000 | 823,183,825.75 | 823,226,988.60 | 44.29 | 43,162.85 | 0.00 | 43,162.85 |
| FIXED INCOME Total | | | | | | | |
| | 823,000,000.000 | 823,183,825.75 | 823,226,988.60 | 44.29 | 43,162.85 | 0.00 | 43,162.85 |

Holdings

Asset Summary

As of: July 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,858,383,451.240 | 1,858,553,662.94 | 1,858,596,825.79 | 100.00 | 43,162.85 | 0.00 | 43,162.85 |

Holdings

Fund Summary

As of: July 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-------------------|------------------|------------------|--------|---|----------------------------|---|
| CASH | | -2,536.200 | -2,536.20 | -2,536.20 | 0.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | | 1,035,385,987.440 | 1,035,372,373.39 | 1,035,372,373.39 | 55.71 | 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 | | 823,000,000.000 | 823,183,825.75 | 823,226,988.60 | 44.29 | 43,162.85 47,582.70 GN -4,419.85 LS | 0.00 0.00 GN 0.00 LS | 43,162.85 47,582.70 GN -4,419.85 LS |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,858,383,451.240 | 1,858,553,662.94 | 1,858,596,825.79 | 100.00 | 43,162.85 47,582.70 GN -4,419.85 LS | 0.00 0.00 GN 0.00 LS | 43,162.85 47,582.70 GN -4,419.85 LS |