

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2022

View Date: April 5, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

## CASH

US DOLLAR Exchange Rate: 1.000000

| USD | US DOLLAR      |       |          |               |          |               |      |      |
|-----|----------------|-------|----------|---------------|----------|---------------|------|------|
|     | -1,791,880.210 | Local | 1.000000 | -1,791,880.21 | 1.000000 | -1,791,880.21 | 0.00 | 0.66 |
|     |                | Base  | 1.000000 | -1,791,880.21 | 1.000000 | -1,791,880.21 | 0.00 | 0.66 |

| US DOLLAR Total |                |       |  |               |  |               |      |      |
|-----------------|----------------|-------|--|---------------|--|---------------|------|------|
|                 | -1,791,880.210 | Local |  | -1,791,880.21 |  | -1,791,880.21 | 0.00 | 0.66 |
|                 |                | Base  |  | -1,791,880.21 |  | -1,791,880.21 | 0.00 | 0.66 |

| CASH Total |                |      |  |               |  |               |      |      |
|------------|----------------|------|--|---------------|--|---------------|------|------|
|            | -1,791,880.210 | Base |  | -1,791,880.21 |  | -1,791,880.21 | 0.00 | 0.66 |

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 912796M71 | TREASURY BILL 09/22 0.00000 |       |           |              | 0.073000  | 08 Sep 2022  |            |      |
|-----------|-----------------------------|-------|-----------|--------------|-----------|--------------|------------|------|
|           | 5,000,000.000               | Local | 99.967556 | 4,998,377.78 | 99.585600 | 4,979,280.00 | -19,097.78 | 1.83 |
|           |                             | Base  | 99.967556 | 4,998,377.78 | 99.585600 | 4,979,280.00 | -19,097.78 | 1.83 |

| 942PVK008 | WAM AZ 1 WAM AZR 1 |       |            |              | 0.250000   | 14 Apr 2022  |      |      |
|-----------|--------------------|-------|------------|--------------|------------|--------------|------|------|
|           | 2,000,000.000      | Local | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.73 |
|           |                    | Base  | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.73 |

| 942PVK909 | WAM AZ 3 WAM AZR 3 |       |            |              | 0.250000   | 21 Apr 2022  |      |      |
|-----------|--------------------|-------|------------|--------------|------------|--------------|------|------|
|           | 3,003,737.640      | Local | 100.000000 | 3,003,737.64 | 100.000000 | 3,003,737.64 | 0.00 | 1.10 |
|           |                    | Base  | 100.000000 | 3,003,737.64 | 100.000000 | 3,003,737.64 | 0.00 | 1.10 |

| 942PVNII4 | WAM AZ 7 WAM AZR 7 |       |            |              | 0.250000   | 15 Dec 2022  |      |      |
|-----------|--------------------|-------|------------|--------------|------------|--------------|------|------|
|           | 2,000,000.000      | Local | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.73 |
|           |                    | Base  | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.73 |

| 95763A914 | WESTERN ALLIANCE BANCORP PP |       |            |              | 0.250000   | 23 Jun 2022  |      |      |
|-----------|-----------------------------|-------|------------|--------------|------------|--------------|------|------|
|           | 5,004,983.710               | Local | 100.000000 | 5,004,983.71 | 100.000000 | 5,004,983.71 | 0.00 | 1.84 |
|           |                             | Base  | 100.000000 | 5,004,983.71 | 100.000000 | 5,004,983.71 | 0.00 | 1.84 |

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|------------------------------|-------------------|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 979QHR003                    | SOUTH STREET REPO |                |                  |               | 0.350000           | 01 Apr 2022                   |                  |                  |
|                              |                   | 24,509,671.320 | Local 100.000000 | 24,509,671.32 | 100.000000         | 24,509,671.32                 | 0.00             | 9.01             |
|                              |                   |                | Base 100.000000  | 24,509,671.32 | 100.000000         | 24,509,671.32                 | 0.00             | 9.01             |
| <b>US DOLLAR Total</b>       |                   |                |                  |               |                    |                               |                  |                  |
|                              |                   | 41,518,392.670 | Local            | 41,516,770.45 |                    | 41,497,672.67                 | -19,097.78       | 15.25            |
|                              |                   |                | Base             | 41,516,770.45 |                    | 41,497,672.67                 | -19,097.78       | 15.25            |
| <b>CASH EQUIVALENT Total</b> |                   |                |                  |               |                    |                               |                  |                  |
|                              |                   | 41,518,392.670 | Base             | 41,516,770.45 |                    | 41,497,672.67                 | -19,097.78       | 15.25            |

**FIXED INCOME**

| US DOLLAR      |  |               |                  |            |            |             | Exchange Rate: | 1.000000 |
|----------------|--|---------------|------------------|------------|------------|-------------|----------------|----------|
| 36178GHQ0      | GNMA POOL AA8339 GN 08/27 FIXED 3      |               |                  |            | 3.000000   | 15 Aug 2027 |                |          |
|                |  | 502,952.900   | Local 102.491875 | 515,485.86 | 100.766999 | 506,810.54  | -8,675.32      | 0.19     |
| Original Face: |  | 5,000,000.000 | Base 102.491875  | 515,485.86 | 100.766999 | 506,810.54  | -8,675.32      | 0.19     |
| 36179MAF7      | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 |               |                  |            | 2.500000   | 20 Apr 2027 |                |          |
|                |  | 396,286.970   | Local 101.892018 | 403,784.79 | 98.017349  | 388,429.98  | -15,354.81     | 0.14     |
| Original Face: |  | 4,372,786.000 | Base 101.892018  | 403,784.79 | 98.017349  | 388,429.98  | -15,354.81     | 0.14     |
| 36179MCH1      | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 |               |                  |            | 2.500000   | 20 May 2027 |                |          |
|                |  | 485,767.850   | Local 101.671300 | 493,886.49 | 98.985046  | 480,837.53  | -13,048.96     | 0.18     |
| Original Face: |  | 5,000,000.000 | Base 101.671300  | 493,886.49 | 98.985046  | 480,837.53  | -13,048.96     | 0.18     |
| 36179MGP9      | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 |               |                  |            | 3.500000   | 20 Jul 2027 |                |          |
|                |  | 305,306.740   | Local 102.743411 | 313,682.56 | 102.263956 | 312,218.75  | -1,463.81      | 0.11     |
| Original Face: |  | 4,169,641.000 | Base 102.743411  | 313,682.56 | 102.263956 | 312,218.75  | -1,463.81      | 0.11     |
| 36179NDH8      | GNMA II POOL MA1004 G2 05/43 FIXED 3   |               |                  |            | 3.000000   | 20 May 2043 |                |          |
|                |  | 207,581.760   | Local 101.070759 | 209,804.46 | 98.576941  | 204,627.75  | -5,176.71      | 0.08     |
| Original Face: |  | 2,000,000.000 | Base 101.070759  | 209,804.46 | 98.576941  | 204,627.75  | -5,176.71      | 0.08     |
| 36202F3T1      | GNMA II POOL 005310 G2 02/27 FIXED 3.5 |               |                  |            | 3.500000   | 20 Feb 2027 |                |          |
|                |  | 125,482.560   | Local 101.786272 | 127,724.02 | 100.561580 | 126,187.24  | -1,536.78      | 0.05     |
| Original Face: |  | 2,910,888.000 | Base 101.786272  | 127,724.02 | 100.561580 | 126,187.24  | -1,536.78      | 0.05     |

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|----------------|--|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 36225E3Y6      | GNMA II POOL 082614 G2 09/40 FLOATING VAR      |               |                  |            | 1.625000           | 20 Sep 2040                   |                  |                  |
|                |  | 396,653.730   | Local 102.835357 | 407,900.28 | 102.894242         | 408,133.85                    | 233.57           | 0.15             |
| Original Face: |  | 9,450,000.000 | Base 102.835357  | 407,900.28 | 102.894242         | 408,133.85                    | 233.57           | 0.15             |
| 3622A2EM0      | GNMA POOL 783740 GN 12/27 FIXED 2.5            |               |                  |            | 2.500000           | 15 Dec 2027                   |                  |                  |
|                |  | 259,542.220   | Local 100.860315 | 261,775.10 | 98.956542          | 256,834.01                    | -4,941.09        | 0.09             |
| Original Face: |  | 2,500,000.000 | Base 100.860315  | 261,775.10 | 98.956542          | 256,834.01                    | -4,941.09        | 0.09             |
| 3622A2F31      | GNMA II POOL 783786 G2 06/28 FIXED 2.5         |               |                  |            | 2.500000           | 20 Jun 2028                   |                  |                  |
|                |  | 188,018.980   | Local 100.838953 | 189,596.37 | 98.979106          | 186,099.51                    | -3,496.86        | 0.07             |
| Original Face: |  | 1,500,000.000 | Base 100.838953  | 189,596.37 | 98.979106          | 186,099.51                    | -3,496.86        | 0.07             |
| 36230M3Y1      | GNMA POOL 753515 GN 11/40 FIXED 4              |               |                  |            | 4.000000           | 15 Nov 2040                   |                  |                  |
|                |  | 351,517.060   | Local 104.968994 | 368,983.92 | 105.946633         | 372,420.49                    | 3,436.57         | 0.14             |
| Original Face: |  | 5,872,458.000 | Base 104.968994  | 368,983.92 | 105.946633         | 372,420.49                    | 3,436.57         | 0.14             |
| 36241KZ76      | GNMA POOL 782566 GN 02/24 FIXED 5.5            |               |                  |            | 5.500000           | 15 Feb 2024                   |                  |                  |
|                |  | 6,526.030     | Local 101.000302 | 6,591.31   | 102.191733         | 6,669.06                      | 77.75            | 0.00             |
| Original Face: |  | 1,000,000.000 | Base 101.000302  | 6,591.31   | 102.191733         | 6,669.06                      | 77.75            | 0.00             |
| 36290TK65      | GNMA POOL 616917 GN 12/35 FIXED 5              |               |                  |            | 5.000000           | 15 Dec 2035                   |                  |                  |
|                |  | 23,822.940    | Local 104.144073 | 24,810.18  | 108.078026         | 25,747.36                     | 937.18           | 0.01             |
| Original Face: |  | 1,000,000.000 | Base 104.144073  | 24,810.18  | 108.078026         | 25,747.36                     | 937.18           | 0.01             |
| 36294XCP9      | GNMA POOL 662578 GN 09/22 FIXED 5              |               |                  |            | 5.000000           | 15 Sep 2022                   |                  |                  |
|                |  | 50.330        | Local 100.238426 | 50.45      | 100.411004         | 50.54                         | 0.09             | 0.00             |
| Original Face: |  | 25,000.000    | Base 100.238426  | 50.45      | 100.411004         | 50.54                         | 0.09             | 0.00             |
| 36297KGS4      | GNMA POOL 714009 GN 10/39 FIXED 5              |               |                  |            | 5.000000           | 15 Oct 2039                   |                  |                  |
|                |  | 47,714.340    | Local 102.942554 | 49,118.36  | 110.399215         | 52,676.26                     | 3,557.90         | 0.02             |
| Original Face: |  | 2,000,000.000 | Base 102.942554  | 49,118.36  | 110.399215         | 52,676.26                     | 3,557.90         | 0.02             |
| 38375UAN0      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB |               |                  |            | 0.806290           | 20 Sep 2063                   |                  |                  |
|                |  | 559,830.400   | Local 100.413213 | 562,143.69 | 100.022050         | 559,953.84                    | -2,189.85        | 0.21             |
| Original Face: |  | 1,500,000.000 | Base 100.413213  | 562,143.69 | 100.022050         | 559,953.84                    | -2,189.85        | 0.21             |
| 38375UDJ6      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB |               |                  |            | 0.756290           | 20 Feb 2064                   |                  |                  |
|                |  | 641,847.760   | Local 100.364515 | 644,187.39 | 99.962200          | 641,605.14                    | -2,582.25        | 0.24             |
| Original Face: |  | 1,530,000.000 | Base 100.364515  | 644,187.39 | 99.962200          | 641,605.14                    | -2,582.25        | 0.24             |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38376R4Z6      | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB |               |                  |              | 1.031130           | 20 Jun 2067                   |                  |                  |
|                |  | 729,432.050   | Local 101.961192 | 743,737.61   | 100.194050         | 730,847.51                    | -12,890.10       | 0.27             |
| Original Face: |  | 1,200,000.000 | Base 101.961192  | 743,737.61   | 100.194050         | 730,847.51                    | -12,890.10       | 0.27             |
| 38377YWD8      | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC |               |                  |              | 2.000000           | 16 Aug 2039                   |                  |                  |
|                |  | 85,246.860    | Local 100.946252 | 86,053.51    | 100.312030         | 85,512.86                     | -540.65          | 0.03             |
| Original Face: |  | 2,720,000.000 | Base 100.946252  | 86,053.51    | 100.312030         | 85,512.86                     | -540.65          | 0.03             |
| 38378H4K9      | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB |               |                  |              | 2.000000           | 20 Jul 2042                   |                  |                  |
|                |  | 1,027,355.160 | Local 101.916005 | 1,047,039.34 | 97.228950          | 998,886.63                    | -48,152.71       | 0.37             |
| Original Face: |  | 4,400,000.000 | Base 101.916005  | 1,047,039.34 | 97.228950          | 998,886.63                    | -48,152.71       | 0.37             |
| 38378KBF5      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A   |               |                  |              | 1.500000           | 16 May 2042                   |                  |                  |
|                |  | 327,201.690   | Local 99.404239  | 325,252.35   | 99.672360          | 326,129.65                    | 877.30           | 0.12             |
| Original Face: |  | 3,000,000.000 | Base 99.404239   | 325,252.35   | 99.672360          | 326,129.65                    | 877.30           | 0.12             |
| 38378KRR2      | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF  |               |                  |              | 2.426180           | 16 Mar 2048                   |                  |                  |
|                |  | 156,638.770   | Local 100.568416 | 157,529.13   | 97.591120          | 152,865.53                    | -4,663.60        | 0.06             |
| Original Face: |  | 1,000,000.000 | Base 100.568416  | 157,529.13   | 97.591120          | 152,865.53                    | -4,663.60        | 0.06             |
| 38378XEW7      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD |               |                  |              | 3.000000           | 16 Jul 2050                   |                  |                  |
|                |  | 100,605.050   | Local 101.220863 | 101,833.30   | 99.053600          | 99,652.92                     | -2,180.38        | 0.04             |
| Original Face: |  | 1,000,000.000 | Base 101.220863  | 101,833.30   | 99.053600          | 99,652.92                     | -2,180.38        | 0.04             |
| 38378XJS1      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC |               |                  |              | 2.154000           | 16 May 2054                   |                  |                  |
|                |  | 0.010         | Local 100.000000 | 0.01         | 99.997470          | 0.01                          | 0.00             | 0.00             |
|                |  |               | Base 100.000000  | 0.01         | 99.997470          | 0.01                          | 0.00             | 0.00             |
| 38378XJV4      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ |               |                  |              | 3.028000           | 16 Aug 2052                   |                  |                  |
|                |  | 237,824.800   | Local 100.685828 | 239,455.87   | 97.437470          | 231,730.47                    | -7,725.40        | 0.09             |
| Original Face: |  | 1,000,000.000 | Base 100.685828  | 239,455.87   | 97.437470          | 231,730.47                    | -7,725.40        | 0.09             |
| 38378XLY5      | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD |               |                  |              | 2.850000           | 16 Feb 2049                   |                  |                  |
|                |  | 125,080.300   | Local 100.767843 | 126,040.72   | 98.549440          | 123,265.94                    | -2,774.78        | 0.05             |
| Original Face: |  | 1,000,000.000 | Base 100.767843  | 126,040.72   | 98.549440          | 123,265.94                    | -2,774.78        | 0.05             |
| 38379RAN3      | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB |               |                  |              | 2.600000           | 16 Dec 2049                   |                  |                  |
|                |  | 1,327.060     | Local 100.842464 | 1,338.24     | 99.915570          | 1,325.94                      | -12.30           | 0.00             |
| Original Face: |  | 1,000,000.000 | Base 100.842464  | 1,338.24     | 99.915570          | 1,325.94                      | -12.30           | 0.00             |

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| 38379RMD2                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC  |               |                  |              | 2.300000           | 16 Mar 2057                   |                  |                  |      |
|                                |  | 0.030         | Local 300.000000 | 0.09         | 98.220350          | 0.03                          | -0.06            |                  | 0.00 |
|                                |  |               | Base 300.000000  | 0.09         | 98.220350          | 0.03                          | -0.06            |                  | 0.00 |
| 38380L5J8                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA |               |                  |              | 1.625000           | 20 Jan 2070                   |                  |                  |      |
|                                |  | 2,274,210.400 | Local 100.794309 | 2,292,274.66 | 98.209719          | 2,233,495.64                  | -58,779.02       |                  | 0.82 |
| Original Face:                 |  | 4,000,000.000 | Base 100.794309  | 2,292,274.66 | 98.209719          | 2,233,495.64                  | -58,779.02       |                  | 0.82 |
| 38380LD26                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA |               |                  |              | 2.250000           | 20 Aug 2069                   |                  |                  |      |
|                                |  | 1,015,253.880 | Local 102.807697 | 1,043,759.13 | 98.399661          | 999,006.38                    | -44,752.75       |                  | 0.37 |
| Original Face:                 |  | 3,000,000.000 | Base 102.807697  | 1,043,759.13 | 98.399661          | 999,006.38                    | -44,752.75       |                  | 0.37 |
| 38380LN25                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA |               |                  |              | 2.200000           | 20 Nov 2069                   |                  |                  |      |
|                                |  | 1,036,912.160 | Local 100.338838 | 1,040,425.61 | 99.026539          | 1,026,818.22                  | -13,607.39       |                  | 0.38 |
| Original Face:                 |  | 2,000,000.000 | Base 100.338838  | 1,040,425.61 | 99.026539          | 1,026,818.22                  | -13,607.39       |                  | 0.38 |
| 38380LRE5                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA |               |                  |              | 3.000000           | 20 Mar 2069                   |                  |                  |      |
|                                |  | 495,636.960   | Local 100.066079 | 495,964.47   | 98.402400          | 487,718.66                    | -8,245.81        |                  | 0.18 |
| Original Face:                 |  | 2,000,000.000 | Base 100.066079  | 495,964.47   | 98.402400          | 487,718.66                    | -8,245.81        |                  | 0.18 |
| 38380Q2A9                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA |               |                  |              | 3.785620           | 20 Apr 2071                   |                  |                  |      |
|                                |  | 1,591,233.130 | Local 107.680462 | 1,713,447.19 | 101.487751         | 1,614,906.72                  | -98,540.47       |                  | 0.59 |
| Original Face:                 |  | 1,978,780.000 | Base 107.680462  | 1,713,447.19 | 101.487751         | 1,614,906.72                  | -98,540.47       |                  | 0.59 |
| 38382EQ59                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA  |               |                  |              | 1.500000           | 20 Apr 2050                   |                  |                  |      |
|                                |  | 996,429.140   | Local 102.155504 | 1,017,907.21 | 92.713510          | 923,824.43                    | -94,082.78       |                  | 0.34 |
| Original Face:                 |  | 2,000,000.000 | Base 102.155504  | 1,017,907.21 | 92.713510          | 923,824.43                    | -94,082.78       |                  | 0.34 |
| 38382MSY6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP   |               |                  |              | 1.250000           | 20 Jan 2051                   |                  |                  |      |
|                                |  | 2,925,848.680 | Local 101.381812 | 2,966,278.41 | 92.734360          | 2,713,267.05                  | -253,011.36      |                  | 1.00 |
| Original Face:                 |  | 3,185,000.000 | Base 101.381812  | 2,966,278.41 | 92.734360          | 2,713,267.05                  | -253,011.36      |                  | 1.00 |
| 38382NFY8                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA  |               |                  |              | 1.500000           | 20 Feb 2051                   |                  |                  |      |
|                                |  | 1,387,621.240 | Local 102.287212 | 1,419,359.08 | 93.132440          | 1,292,325.52                  | -127,033.56      |                  | 0.47 |
| Original Face:                 |  | 2,000,000.000 | Base 102.287212  | 1,419,359.08 | 93.132440          | 1,292,325.52                  | -127,033.56      |                  | 0.47 |
| 38382TL36                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT  |               |                  |              | 2.482220           | 20 Jun 2036                   |                  |                  |      |
|                                |  | 1,563,100.960 | Local 104.214368 | 1,628,975.78 | 96.260350          | 1,504,646.45                  | -124,329.33      |                  | 0.55 |
| Original Face:                 |  | 2,000,000.000 | Base 104.214368  | 1,628,975.78 | 96.260350          | 1,504,646.45                  | -124,329.33      |                  | 0.55 |

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2022

View Date: April 5, 2022

Base Currency: USD - US DOLLAR

| Asset ID       | Asset Description                                   | Units         | Unit Cost        | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|----------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38382UFN6      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA      |               |                  |              | 2.000000           | 20 Jun 2051                   |                  |                  |
|                |   | 2,861,177.400 | Local 102.767447 | 2,940,358.97 | 95.772210          | 2,740,212.83                  | -200,146.14      | 1.01             |
| Original Face: |   | 3,000,000.000 | Base 102.767447  | 2,940,358.97 | 95.772210          | 2,740,212.83                  | -200,146.14      | 1.01             |
| 6903535F0      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR     |               |                  |              | 0.350000           | 20 Jan 2027                   |                  |                  |
|                |   | 4,166,666.670 | Local 100.000000 | 4,166,666.68 | 100.000000         | 4,166,666.67                  | -0.01            | 1.53             |
| Original Face: |   | 5,000,000.000 | Base 100.000000  | 4,166,666.68 | 100.000000         | 4,166,666.67                  | -0.01            | 1.53             |
| 6903538B6      | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR     |               |                  |              | 0.390000           | 15 Sep 2026                   |                  |                  |
|                |   | 4,125,000.040 | Local 100.000000 | 4,125,000.04 | 100.000000         | 4,125,000.04                  | 0.00             | 1.52             |
| Original Face: |   | 5,500,000.000 | Base 100.000000  | 4,125,000.04 | 100.000000         | 4,125,000.04                  | 0.00             | 1.52             |
| 742651DX7      | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75      |               |                  |              | 1.750000           | 15 Nov 2024                   |                  |                  |
|                |   | 2,000,000.000 | Local 99.930492  | 1,998,609.84 | 97.588985          | 1,951,779.70                  | -46,830.14       | 0.72             |
|                |   |               | Base 99.930492   | 1,998,609.84 | 97.588985          | 1,951,779.70                  | -46,830.14       | 0.72             |
| 90376PBT7      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 |               |                  |              |                    | 24 Jan 2025                   |                  |                  |
|                |   | 3,000,000.000 | Local 100.999946 | 3,029,998.38 | 95.517920          | 2,865,537.60                  | -164,460.78      | 1.05             |
|                |   |               | Base 100.999946  | 3,029,998.38 | 95.517920          | 2,865,537.60                  | -164,460.78      | 1.05             |
| 90376PBY6      | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 |               |                  |              | 0.010000           | 17 Jul 2025                   |                  |                  |
|                |   | 3,900,000.000 | Local 101.024345 | 3,939,949.47 | 95.366670          | 3,719,300.13                  | -220,649.34      | 1.37             |
|                |   |               | Base 101.024345  | 3,939,949.47 | 95.366670          | 3,719,300.13                  | -220,649.34      | 1.37             |
| 90376PCK5      | INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000 |               |                  |              | 0.010000           | 17 Jan 2024                   |                  |                  |
|                |   | 2,000,000.000 | Local 100.602364 | 2,012,047.28 | 97.100630          | 1,942,012.60                  | -70,034.68       | 0.71             |
|                |   |               | Base 100.602364  | 2,012,047.28 | 97.100630          | 1,942,012.60                  | -70,034.68       | 0.71             |
| 90376PCW9      | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 |               |                  |              |                    | 09 Apr 2026                   |                  |                  |
|                |   | 2,534,814.810 | Local 100.166340 | 2,539,031.22 | 100.153061         | 2,538,694.62                  | -336.60          | 0.93             |
|                |   |               | Base 100.166340  | 2,539,031.22 | 100.153061         | 2,538,694.62                  | -336.60          | 0.93             |
| 90376PCX7      | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 |               |                  |              |                    | 09 Apr 2026                   |                  |                  |
|                |   | 5,000,000.000 | Local 100.372747 | 5,018,637.35 | 98.952000          | 4,947,600.00                  | -71,037.35       | 1.82             |
|                |   |               | Base 100.372747  | 5,018,637.35 | 98.952000          | 4,947,600.00                  | -71,037.35       | 1.82             |
| 90376PDJ7      | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 |               |                  |              | 0.010000           | 21 Jun 2025                   |                  |                  |
|                |   | 1,826,194.980 | Local 100.694864 | 1,838,884.55 | 95.135604          | 1,737,361.62                  | -101,522.93      | 0.64             |
|                |   |               | Base 100.694864  | 1,838,884.55 | 95.135604          | 1,737,361.62                  | -101,522.93      | 0.64             |

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ST OF AZ POOL 700 LGIP MD FF&C

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FUND: ATZ8



STATE STREET

As of: March 31, 2022

View Date: April 5, 2022

| Base Currency: USD - US DOLLAR |   |               |           |            |                    |                               |                  |                  |      |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description                                   | Units         | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 90376PDL2                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000 |               |           |            |                    | 17 Jul 2023                   |                  |                  |      |
|                                |   | 4,000,000.000 | Local     | 100.258752 | 4,010,350.07       | 97.991319                     | 3,919,652.76     | -90,697.31       | 1.44 |
|                                |   |               | Base      | 100.258752 | 4,010,350.07       | 97.991319                     | 3,919,652.76     | -90,697.31       | 1.44 |
| 90376PDM0                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 |               |           |            |                    | 17 Jan 2025                   |                  |                  |      |
|                                |   | 2,800,000.000 | Local     | 100.552813 | 2,815,478.75       | 95.517427                     | 2,674,487.96     | -140,990.79      | 0.98 |
|                                |   |               | Base      | 100.552813 | 2,815,478.75       | 95.517427                     | 2,674,487.96     | -140,990.79      | 0.98 |
| 90376PDN8                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 |               |           |            |                    | 17 Jan 2026                   |                  |                  |      |
|                                |   | 3,000,000.000 | Local     | 100.699981 | 3,020,999.42       | 93.945416                     | 2,818,362.48     | -202,636.94      | 1.04 |
|                                |   |               | Base      | 100.699981 | 3,020,999.42       | 93.945416                     | 2,818,362.48     | -202,636.94      | 1.04 |
| 90376PDS7                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000 |               |           |            | 0.010000           | 23 Jul 2022                   |                  |                  |      |
|                                |   | 6,500,000.000 | Local     | 100.103231 | 6,506,710.04       | 99.761951                     | 6,484,526.82     | -22,183.22       | 2.38 |
|                                |   |               | Base      | 100.103231 | 6,506,710.04       | 99.761951                     | 6,484,526.82     | -22,183.22       | 2.38 |
| 90376PDV0                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 |               |           |            | 0.010000           | 17 Jan 2025                   |                  |                  |      |
|                                |   | 2,500,000.000 | Local     | 100.496814 | 2,512,420.36       | 95.390272                     | 2,384,756.80     | -127,663.56      | 0.88 |
|                                |   |               | Base      | 100.496814 | 2,512,420.36       | 95.390272                     | 2,384,756.80     | -127,663.56      | 0.88 |
| 90376PDW8                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000 |               |           |            | 0.010000           | 11 Aug 2023                   |                  |                  |      |
|                                |   | 5,000,000.000 | Local     | 100.203373 | 5,010,168.63       | 97.703479                     | 4,885,173.95     | -124,994.68      | 1.79 |
|                                |   |               | Base      | 100.203373 | 5,010,168.63       | 97.703479                     | 4,885,173.95     | -124,994.68      | 1.79 |
| 90376PEQ0                      | INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000 |               |           |            |                    | 14 Dec 2022                   |                  |                  |      |
|                                |   | 5,000,000.000 | Local     | 100.148228 | 5,007,411.41       | 99.647671                     | 4,982,383.55     | -25,027.86       | 1.83 |
|                                |   |               | Base      | 100.148228 | 5,007,411.41       | 99.647671                     | 4,982,383.55     | -25,027.86       | 1.83 |
| 912796M89                      | TREASURY BILL 10/22 0.00000                         |               |           |            | 0.010000           | 06 Oct 2022                   |                  |                  |      |
|                                |   | 5,000,000.000 | Local     | 99.956656  | 4,997,832.78       | 99.462633                     | 4,973,131.65     | -24,701.13       | 1.83 |
|                                |   |               | Base      | 99.956656  | 4,997,832.78       | 99.462633                     | 4,973,131.65     | -24,701.13       | 1.83 |
| 912796P86                      | TREASURY BILL 12/21 0.00000                         |               |           |            |                    | 28 Dec 2021                   |                  |                  |      |
|                                |   | 0.000         | Local     | 0.000000   | -0.03              | 0.000000                      | 0.00             | 0.03             | 0.00 |
|                                |   |               | Base      | 0.000000   | -0.03              | 0.000000                      | 0.00             | 0.03             | 0.00 |
| 912796R50                      | TREASURY BILL 06/22 0.00000                         |               |           |            | 0.010000           | 30 Jun 2022                   |                  |                  |      |
|                                |   | 3,000,000.000 | Local     | 99.955250  | 2,998,657.51       | 99.869290                     | 2,996,078.70     | -2,578.81        | 1.10 |
|                                |   |               | Base      | 99.955250  | 2,998,657.51       | 99.869290                     | 2,996,078.70     | -2,578.81        | 1.10 |

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STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR

| Asset ID  | Asset Description            | Units         | Unit Cost        | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|------------------------------|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 912796V30 | TREASURY BILL 05/22 0.00000  |               |                  |              |                    | 31 May 2022                   |                  |                  |
|           |                              | 3,000,000.000 | Local 99.950833  | 2,998,525.00 | 99.942533          | 2,998,275.99                  | -249.01          | 1.10             |
|           |                              |               | Base 99.950833   | 2,998,525.00 | 99.942533          | 2,998,275.99                  | -249.01          | 1.10             |
| 912796V97 | CASH MGMT BILL 06/22 0.00000 |               |                  |              |                    | 14 Jun 2022                   |                  |                  |
|           |                              | 2,000,000.000 | Local 99.911611  | 1,998,232.22 | 99.917778          | 1,998,355.56                  | 123.34           | 0.73             |
|           |                              |               | Base 99.911611   | 1,998,232.22 | 99.917778          | 1,998,355.56                  | 123.34           | 0.73             |
| 912796Y94 | CASH MGMT BILL 12/21 0.00000 |               |                  |              |                    | 31 Dec 2021                   |                  |                  |
|           |                              | 0.000         | Local 0.000000   | -0.04        | 0.000000           | 0.00                          | 0.04             | 0.00             |
|           |                              |               | Base 0.000000    | -0.04        | 0.000000           | 0.00                          | 0.04             | 0.00             |
| 9128284L1 | US TREASURY N/B 04/23 2.75   |               |                  |              | 2.750000           | 30 Apr 2023                   |                  |                  |
|           |                              | 2,000,000.000 | Local 102.766236 | 2,055,324.71 | 101.035156         | 2,020,703.12                  | -34,621.59       | 0.74             |
|           |                              |               | Base 102.766236  | 2,055,324.71 | 101.035156         | 2,020,703.12                  | -34,621.59       | 0.74             |
| 9128286Z8 | US TREASURY N/B 06/24 1.75   |               |                  |              | 1.750000           | 30 Jun 2024                   |                  |                  |
|           |                              | 2,000,000.000 | Local 102.946789 | 2,058,935.78 | 98.625000          | 1,972,500.00                  | -86,435.78       | 0.72             |
|           |                              |               | Base 102.946789  | 2,058,935.78 | 98.625000          | 1,972,500.00                  | -86,435.78       | 0.72             |
| 912828Q29 | US TREASURY N/B 03/23 1.5    |               |                  |              | 1.500000           | 31 Mar 2023                   |                  |                  |
|           |                              | 2,000,000.000 | Local 101.337240 | 2,026,744.80 | 99.792969          | 1,995,859.38                  | -30,885.42       | 0.73             |
|           |                              |               | Base 101.337240  | 2,026,744.80 | 99.792969          | 1,995,859.38                  | -30,885.42       | 0.73             |
| 912828R69 | US TREASURY N/B 05/23 1.625  |               |                  |              | 1.625000           | 31 May 2023                   |                  |                  |
|           |                              | 2,000,000.000 | Local 101.666461 | 2,033,329.22 | 99.710938          | 1,994,218.76                  | -39,110.46       | 0.73             |
|           |                              |               | Base 101.666461  | 2,033,329.22 | 99.710938          | 1,994,218.76                  | -39,110.46       | 0.73             |
| 912828S35 | US TREASURY N/B 06/23 1.375  |               |                  |              | 1.375000           | 30 Jun 2023                   |                  |                  |
|           |                              | 3,000,000.000 | Local 101.524326 | 3,045,729.79 | 99.316406          | 2,979,492.18                  | -66,237.61       | 1.09             |
|           |                              |               | Base 101.524326  | 3,045,729.79 | 99.316406          | 2,979,492.18                  | -66,237.61       | 1.09             |
| 912828S92 | US TREASURY N/B 07/23 1.25   |               |                  |              | 1.250000           | 31 Jul 2023                   |                  |                  |
|           |                              | 2,000,000.000 | Local 101.366875 | 2,027,337.50 | 99.003906          | 1,980,078.12                  | -47,259.38       | 0.73             |
|           |                              |               | Base 101.366875  | 2,027,337.50 | 99.003906          | 1,980,078.12                  | -47,259.38       | 0.73             |
| 912828YN4 | US TREASURY FRN 10/21 VAR    |               |                  |              | 0.355008           | 31 Oct 2021                   |                  |                  |
|           |                              | 0.000         | Local 0.000000   | -0.02        | 0.000000           | 0.00                          | 0.02             | 0.00             |
|           |                              |               | Base 0.000000    | -0.02        | 0.000000           | 0.00                          | 0.02             | 0.00             |



# Holdings

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|--------------------------------|-----------------------------|---------------|-----------|------------|-----------------|----------------------------|------------------|---------------|-------------|
| Asset ID                       | Asset Description           | Units         | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |             |
| 912828YP9                      | US TREASURY N/B 10/21 1.5   | 0.000         | Local     | 0.000000   | -0.02           | 1.500000                   | 31 Oct 2021      | 0.00          | 0.00        |
|                                |                             |               | Base      | 0.000000   | -0.02           | 0.000000                   | 0.00             | 0.02          | 0.00        |
| 912828YZ7                      | US TREASURY N/B 12/21 1.625 | 0.000         | Local     | 0.000000   | -0.01           | 1.625000                   | 31 Dec 2021      | 0.00          | 0.00        |
|                                |                             |               | Base      | 0.000000   | -0.01           | 0.000000                   | 0.00             | 0.01          | 0.00        |
| 912828ZK9                      | US TREASURY FRN 04/22 VAR   | 3,000,000.000 | Local     | 100.001930 | 3,000,057.91    | 0.719930                   | 30 Apr 2022      | 3,000,469.80  | 411.89      |
|                                |                             |               | Base      | 100.001930 | 3,000,057.91    | 100.015660                 | 3,000,469.80     | 411.89        | 1.10        |
| 912828ZL7                      | US TREASURY N/B 04/25 0.375 | 2,000,000.000 | Local     | 99.896802  | 1,997,936.03    | 0.375000                   | 30 Apr 2025      | 1,874,609.38  | -123,326.65 |
|                                |                             |               | Base      | 99.896802  | 1,997,936.03    | 93.730469                  | 1,874,609.38     | -123,326.65   | 0.69        |
| 912828ZR4                      | US TREASURY N/B 05/22 0.125 | 2,000,000.000 | Local     | 99.996280  | 1,999,925.59    | 0.125000                   | 31 May 2022      | 1,999,126.40  | -799.19     |
|                                |                             |               | Base      | 99.996280  | 1,999,925.59    | 99.956320                  | 1,999,126.40     | -799.19       | 0.73        |
| 912828ZT0                      | US TREASURY N/B 05/25 0.25  | 2,000,000.000 | Local     | 99.497008  | 1,989,940.16    | 0.250000                   | 31 May 2025      | 1,863,281.24  | -126,658.92 |
|                                |                             |               | Base      | 99.497008  | 1,989,940.16    | 93.164062                  | 1,863,281.24     | -126,658.92   | 0.68        |
| 912828ZU7                      | US TREASURY N/B 06/23 0.25  | 2,000,000.000 | Local     | 100.045374 | 2,000,907.48    | 0.250000                   | 15 Jun 2023      | 1,961,640.62  | -39,266.86  |
|                                |                             |               | Base      | 100.045374 | 2,000,907.48    | 98.082031                  | 1,961,640.62     | -39,266.86    | 0.72        |
| 912828ZW3                      | US TREASURY N/B 06/25 0.25  | 2,000,000.000 | Local     | 99.829580  | 1,996,591.59    | 0.250000                   | 30 Jun 2025      | 1,859,921.88  | -136,669.71 |
|                                |                             |               | Base      | 99.829580  | 1,996,591.59    | 92.996094                  | 1,859,921.88     | -136,669.71   | 0.68        |
| 912828ZX1                      | US TREASURY N/B 06/22 0.125 | 5,000,000.000 | Local     | 99.993714  | 4,999,685.72    | 0.125000                   | 30 Jun 2022      | 4,994,531.25  | -5,154.47   |
|                                |                             |               | Base      | 99.993714  | 4,999,685.72    | 99.890625                  | 4,994,531.25     | -5,154.47     | 1.84        |
| 91282CAF8                      | US TREASURY N/B 08/23 0.125 | 2,000,000.000 | Local     | 99.871337  | 1,997,426.74    | 0.125000                   | 15 Aug 2023      | 1,948,281.24  | -49,145.50  |
|                                |                             |               | Base      | 99.871337  | 1,997,426.74    | 97.414062                  | 1,948,281.24     | -49,145.50    | 0.72        |

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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 |      |
| 91282CAG6                      | US TREASURY N/B 08/22 0.125 | 7,000,000.000 | Local     | 99.991053  | 6,999,373.74    | 99.679688                  | 6,977,578.16     | -21,795.58    | 2.56 |
|                                |                             |               | Base      | 99.991053  | 6,999,373.74    | 99.679688                  | 6,977,578.16     | -21,795.58    | 2.56 |
| 91282CAJ0                      | US TREASURY N/B 08/25 0.25  | 2,000,000.000 | Local     | 99.488889  | 1,989,777.78    | 92.632812                  | 1,852,656.24     | -137,121.54   | 0.68 |
|                                |                             |               | Base      | 99.488889  | 1,989,777.78    | 92.632812                  | 1,852,656.24     | -137,121.54   | 0.68 |
| 91282CAK7                      | US TREASURY N/B 09/23 0.125 | 2,000,000.000 | Local     | 99.833028  | 1,996,660.56    | 97.199219                  | 1,943,984.38     | -52,676.18    | 0.71 |
|                                |                             |               | Base      | 99.833028  | 1,996,660.56    | 97.199219                  | 1,943,984.38     | -52,676.18    | 0.71 |
| 91282CAM3                      | US TREASURY N/B 09/25 0.25  | 2,000,000.000 | Local     | 99.827194  | 1,996,543.87    | 92.480469                  | 1,849,609.38     | -146,934.49   | 0.68 |
|                                |                             |               | Base      | 99.827194  | 1,996,543.87    | 92.480469                  | 1,849,609.38     | -146,934.49   | 0.68 |
| 91282CAN1                      | US TREASURY N/B 09/22 0.125 | 5,000,000.000 | Local     | 99.990749  | 4,999,537.46    | 99.554688                  | 4,977,734.40     | -21,803.06    | 1.83 |
|                                |                             |               | Base      | 99.990749  | 4,999,537.46    | 99.554688                  | 4,977,734.40     | -21,803.06    | 1.83 |
| 91282CAP6                      | US TREASURY N/B 10/23 0.125 | 2,000,000.000 | Local     | 99.855830  | 1,997,116.60    | 96.964844                  | 1,939,296.88     | -57,819.72    | 0.71 |
|                                |                             |               | Base      | 99.855830  | 1,997,116.60    | 96.964844                  | 1,939,296.88     | -57,819.72    | 0.71 |
| 91282CAR2                      | US TREASURY N/B 10/22 0.125 | 2,000,000.000 | Local     | 99.998583  | 1,999,971.65    | 99.398438                  | 1,987,968.76     | -12,002.89    | 0.73 |
|                                |                             |               | Base      | 99.998583  | 1,999,971.65    | 99.398438                  | 1,987,968.76     | -12,002.89    | 0.73 |
| 91282CAS0                      | US TREASURY FRN 10/22 VAR   | 3,000,000.000 | Local     | 99.996456  | 2,999,893.69    | 100.093944                 | 3,002,818.32     | 2,924.63      | 1.10 |
|                                |                             |               | Base      | 99.996456  | 2,999,893.69    | 100.093944                 | 3,002,818.32     | 2,924.63      | 1.10 |
| 91282CAT8                      | US TREASURY N/B 10/25 0.25  | 2,000,000.000 | Local     | 99.282001  | 1,985,640.02    | 92.300781                  | 1,846,015.62     | -139,624.40   | 0.68 |
|                                |                             |               | Base      | 99.282001  | 1,985,640.02    | 92.300781                  | 1,846,015.62     | -139,624.40   | 0.68 |
| 91282CAW1                      | US TREASURY N/B 11/23 0.25  | 2,000,000.000 | Local     | 100.005662 | 2,000,113.23    | 96.953125                  | 1,939,062.50     | -61,050.73    | 0.71 |
|                                |                             |               | Base      | 100.005662 | 2,000,113.23    | 96.953125                  | 1,939,062.50     | -61,050.73    | 0.71 |

& 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: March 31, 2022

View Date: April 5, 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 |      |
| 91282CAX9                      | US TREASURY N/B 11/22 0.125 | 10,000,000.000 | Local     | 99.982676  | 9,998,267.60    | 99.226562                  | 9,922,656.20     | -75,611.40    | 3.65 |
|                                |                             |                | Base      | 99.982676  | 9,998,267.60    | 99.226562                  | 9,922,656.20     | -75,611.40    | 3.65 |
| 91282CAZ4                      | US TREASURY N/B 11/25 0.375 | 2,000,000.000  | Local     | 99.819343  | 1,996,386.85    | 92.554688                  | 1,851,093.76     | -145,293.09   | 0.68 |
|                                |                             |                | Base      | 99.819343  | 1,996,386.85    | 92.554688                  | 1,851,093.76     | -145,293.09   | 0.68 |
| 91282CBA8                      | US TREASURY N/B 12/23 0.125 | 2,000,000.000  | Local     | 99.857148  | 1,997,142.95    | 96.527344                  | 1,930,546.88     | -66,596.07    | 0.71 |
|                                |                             |                | Base      | 99.857148  | 1,997,142.95    | 96.527344                  | 1,930,546.88     | -66,596.07    | 0.71 |
| 91282CBC4                      | US TREASURY N/B 12/25 0.375 | 2,000,000.000  | Local     | 99.649127  | 1,992,982.53    | 92.453125                  | 1,849,062.50     | -143,920.03   | 0.68 |
|                                |                             |                | Base      | 99.649127  | 1,992,982.53    | 92.453125                  | 1,849,062.50     | -143,920.03   | 0.68 |
| 91282CBD2                      | US TREASURY N/B 12/22 0.125 | 12,000,000.000 | Local     | 99.986696  | 11,998,403.52   | 99.039062                  | 11,884,687.44    | -113,716.08   | 4.37 |
|                                |                             |                | Base      | 99.986696  | 11,998,403.52   | 99.039062                  | 11,884,687.44    | -113,716.08   | 4.37 |
| 91282CBE0                      | US TREASURY N/B 01/24 0.125 | 2,000,000.000  | Local     | 99.810837  | 1,996,216.74    | 96.277344                  | 1,925,546.88     | -70,669.86    | 0.71 |
|                                |                             |                | Base      | 99.810837  | 1,996,216.74    | 96.277344                  | 1,925,546.88     | -70,669.86    | 0.71 |
| 91282CBG5                      | US TREASURY N/B 01/23 0.125 | 5,000,000.000  | Local     | 99.951299  | 4,997,564.94    | 98.828125                  | 4,941,406.25     | -56,158.69    | 1.82 |
|                                |                             |                | Base      | 99.951299  | 4,997,564.94    | 98.828125                  | 4,941,406.25     | -56,158.69    | 1.82 |
| 91282CBH3                      | US TREASURY N/B 01/26 0.375 | 2,000,000.000  | Local     | 99.693123  | 1,993,862.45    | 92.261719                  | 1,845,234.38     | -148,628.07   | 0.68 |
|                                |                             |                | Base      | 99.693123  | 1,993,862.45    | 92.261719                  | 1,845,234.38     | -148,628.07   | 0.68 |
| 91282CBK6                      | US TREASURY FRN 01/23 VAR   | 2,000,000.000  | Local     | 99.995770  | 1,999,915.40    | 100.120152                 | 2,002,403.04     | 2,487.64      | 0.74 |
|                                |                             |                | Base      | 99.995770  | 1,999,915.40    | 100.120152                 | 2,002,403.04     | 2,487.64      | 0.74 |
| 91282CBM2                      | US TREASURY N/B 02/24 0.125 | 2,000,000.000  | Local     | 99.831081  | 1,996,621.61    | 96.089844                  | 1,921,796.88     | -74,824.73    | 0.71 |
|                                |                             |                | Base      | 99.831081  | 1,996,621.61    | 96.089844                  | 1,921,796.88     | -74,824.73    | 0.71 |

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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: March 31, 2022

View Date: April 5, 2022

| Base Currency: USD - US DOLLAR |                             |       |       |           |              |                    |                               |                  |                  |
|--------------------------------|-----------------------------|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description           |       | Units | Unit Cost | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 91282CBN0                      | US TREASURY N/B 02/23 0.125 |       |       |           |              | 0.125000           | 28 Feb 2023                   |                  |                  |
|                                | 5,000,000.000               | Local |       | 99.978017 | 4,998,900.84 | 98.671875          | 4,933,593.75                  | -65,307.09       | 1.81             |
|                                |                             | Base  |       | 99.978017 | 4,998,900.84 | 98.671875          | 4,933,593.75                  | -65,307.09       | 1.81             |
| 91282CBQ3                      | US TREASURY N/B 02/26 0.5   |       |       |           |              | 0.500000           | 28 Feb 2026                   |                  |                  |
|                                | 2,000,000.000               | Local |       | 99.686131 | 1,993,722.61 | 92.558594          | 1,851,171.88                  | -142,550.73      | 0.68             |
|                                |                             | Base  |       | 99.686131 | 1,993,722.61 | 92.558594          | 1,851,171.88                  | -142,550.73      | 0.68             |
| 91282CBR1                      | US TREASURY N/B 03/24 0.25  |       |       |           |              | 0.250000           | 15 Mar 2024                   |                  |                  |
|                                | 2,000,000.000               | Local |       | 99.808992 | 1,996,179.84 | 96.125000          | 1,922,500.00                  | -73,679.84       | 0.71             |
|                                |                             | Base  |       | 99.808992 | 1,996,179.84 | 96.125000          | 1,922,500.00                  | -73,679.84       | 0.71             |
| 91282CBT7                      | US TREASURY N/B 03/26 0.75  |       |       |           |              | 0.750000           | 31 Mar 2026                   |                  |                  |
|                                | 2,000,000.000               | Local |       | 99.318750 | 1,986,375.00 | 93.363281          | 1,867,265.62                  | -119,109.38      | 0.69             |
|                                |                             | Base  |       | 99.318750 | 1,986,375.00 | 93.363281          | 1,867,265.62                  | -119,109.38      | 0.69             |
| 91282CBU4                      | US TREASURY N/B 03/23 0.125 |       |       |           |              | 0.125000           | 31 Mar 2023                   |                  |                  |
|                                | 3,000,000.000               | Local |       | 99.962181 | 2,998,865.44 | 98.464844          | 2,953,945.32                  | -44,920.12       | 1.09             |
|                                |                             | Base  |       | 99.962181 | 2,998,865.44 | 98.464844          | 2,953,945.32                  | -44,920.12       | 1.09             |
| 91282CBX8                      | US TREASURY N/B 04/23 0.125 |       |       |           |              | 0.125000           | 30 Apr 2023                   |                  |                  |
|                                | 4,000,000.000               | Local |       | 99.924527 | 3,996,981.07 | 98.246094          | 3,929,843.76                  | -67,137.31       | 1.44             |
|                                |                             | Base  |       | 99.924527 | 3,996,981.07 | 98.246094          | 3,929,843.76                  | -67,137.31       | 1.44             |
| 91282CCD1                      | US TREASURY N/B 05/23 0.125 |       |       |           |              | 0.125000           | 31 May 2023                   |                  |                  |
|                                | 3,000,000.000               | Local |       | 99.974915 | 2,999,247.46 | 97.996094          | 2,939,882.82                  | -59,364.64       | 1.08             |
|                                |                             | Base  |       | 99.974915 | 2,999,247.46 | 97.996094          | 2,939,882.82                  | -59,364.64       | 1.08             |
| 91282CCU3                      | US TREASURY N/B 08/23 0.125 |       |       |           |              | 0.125000           | 31 Aug 2023                   |                  |                  |
|                                | 2,000,000.000               | Local |       | 99.877992 | 1,997,559.83 | 97.335938          | 1,946,718.76                  | -50,841.07       | 0.72             |
|                                |                             | Base  |       | 99.877992 | 1,997,559.83 | 97.335938          | 1,946,718.76                  | -50,841.07       | 0.72             |
| 91282CCX7                      | US TREASURY N/B 09/24 0.375 |       |       |           |              | 0.375000           | 15 Sep 2024                   |                  |                  |
|                                | 2,000,000.000               | Local |       | 99.817185 | 1,996,343.70 | 95.089844          | 1,901,796.88                  | -94,546.82       | 0.70             |
|                                |                             | Base  |       | 99.817185 | 1,996,343.70 | 95.089844          | 1,901,796.88                  | -94,546.82       | 0.70             |
| 91282CDA6                      | US TREASURY N/B 09/23 0.25  |       |       |           |              | 0.250000           | 30 Sep 2023                   |                  |                  |
|                                | 3,000,000.000               | Local |       | 99.928344 | 2,997,850.33 | 97.273438          | 2,918,203.14                  | -79,647.19       | 1.07             |
|                                |                             | Base  |       | 99.928344 | 2,997,850.33 | 97.273438          | 2,918,203.14                  | -79,647.19       | 1.07             |

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 # 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: March 31, 2022

View Date: April 5, 2022

Base Currency: USD - US DOLLAR

| Asset ID                  | Asset Description          | Units           | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|---------------------------|----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 91282CDE8                 | US TREASURY FRN 10/23 VAR  |                 |           |            | 0.640930           | 31 Oct 2023                   |                  |                  |      |
|                           |                            | 3,000,000.000   | Local     | 99.926409  | 2,997,792.26       | 100.180162                    | 3,005,404.86     | 7,612.60         | 1.10 |
|                           |                            |                 | Base      | 99.926409  | 2,997,792.26       | 100.180162                    | 3,005,404.86     | 7,612.60         | 1.10 |
| 91282CDM0                 | US TREASURY N/B 11/23 0.5  |                 |           |            | 0.500000           | 30 Nov 2023                   |                  |                  |      |
|                           |                            | 2,000,000.000   | Local     | 97.150634  | 1,943,012.67       | 97.253906                     | 1,945,078.12     | 2,065.45         | 0.71 |
|                           |                            |                 | Base      | 97.150634  | 1,943,012.67       | 97.253906                     | 1,945,078.12     | 2,065.45         | 0.71 |
| 91282CEG2                 | US TREASURY N/B 03/24 2.25 |                 |           |            | 2.250000           | 31 Mar 2024                   |                  |                  |      |
|                           |                            | 4,000,000.000   | Local     | 99.638297  | 3,985,531.87       | 99.933594                     | 3,997,343.76     | 11,811.89        | 1.47 |
|                           |                            |                 | Base      | 99.638297  | 3,985,531.87       | 99.933594                     | 3,997,343.76     | 11,811.89        | 1.47 |
| <b>US DOLLAR Total</b>    |                            |                 |           |            |                    |                               |                  |                  |      |
|                           |                            | 233,789,714.800 | Local     |            |                    | 228,873,501.33                | -5,688,894.59    | 84.09            |      |
| Original Face:            |                            | 101,814,553.000 | Base      |            | 234,562,395.92     | 228,873,501.33                | -5,688,894.59    | 84.09            |      |
| <b>FIXED INCOME Total</b> |                            |                 |           |            |                    |                               |                  |                  |      |
|                           |                            | 233,789,714.800 | Base      |            | 234,562,395.92     | 228,873,501.33                | -5,688,894.59    | 84.09            |      |
| Original Face:            |                            | 101,814,553.000 |           |            |                    |                               |                  |                  |      |

# Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 5, 2022

Base Currency: USD - US DOLLAR

| Asset ID          | Asset Description | Units           | Unit Cost | Total Cost     | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| <b>FUND Total</b> |                   |                 |           |                |                    |                               |                  |                  |
|                   |                   | 273,516,227.260 | Base      | 274,287,286.16 |                    | 268,579,293.79                | -5,707,992.37    | 100.00           |
| Original Face:    |                   | 101,814,553.000 |           |                |                    |                               |                  |                  |

# Holdings

Currency Summary

As of: March 31, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: April 5, 2022



STATE STREET

| Base Currency:USD - US DOLLAR |                 |       |                |                |                      |                  |                   |                    |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
|                               | Units           |       | Total Cost     | Market Value   | % Currency<br>% Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| <b>US DOLLAR</b>              |                 |       |                |                |                      | Exchange Rate:   | 1.000000          |                    |
| <b>CASH</b>                   |                 |       |                |                |                      |                  |                   |                    |
|                               | -1,791,880.210  | Local | -1,791,880.21  | -1,791,880.21  | 0.66                 | 0.00             |                   | 0.00               |
|                               |                 | Base  | -1,791,880.21  | -1,791,880.21  | 0.66                 | 0.00             | 0.00              | 0.00               |
| <b>CASH EQUIVALENT</b>        |                 |       |                |                |                      |                  |                   |                    |
|                               | 41,518,392.670  | Local | 41,516,770.45  | 41,497,672.67  | 15.25                | -19,097.78       |                   | -19,097.78         |
|                               |                 | Base  | 41,516,770.45  | 41,497,672.67  | 15.25                | -19,097.78       | 0.00              | -19,097.78         |
| <b>FIXED INCOME</b>           |                 |       |                |                |                      |                  |                   |                    |
|                               | 233,789,714.800 | Local | 234,562,395.92 | 228,873,501.33 | 84.09                | -5,688,894.59    |                   | -5,688,894.59      |
| Original Face:                | 101,814,553.000 | Base  | 234,562,395.92 | 228,873,501.33 | 84.09                | -5,688,894.59    | 0.00              | -5,688,894.59      |
| <b>US DOLLAR Total</b>        |                 |       |                |                |                      |                  |                   |                    |
|                               | 273,516,227.260 | Local | 274,287,286.16 | 268,579,293.79 | 100.00               | -5,707,992.37    |                   | -5,707,992.37      |
| Original Face:                | 101,814,553.000 | Base  | 274,287,286.16 | 268,579,293.79 | 100.00               | -5,707,992.37    | 0.00              | -5,707,992.37      |
| <b>FUND Total</b>             |                 |       |                |                |                      |                  |                   |                    |
|                               | 273,516,227.260 | Base  | 274,287,286.16 | 268,579,293.79 | 100.00               | -5,707,992.37    | 0.00              | -5,707,992.37      |
| Original Face:                | 101,814,553.000 |       |                |                |                      |                  |                   |                    |

# Holdings

Asset Summary

As of: *March 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 5, 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 |
|-------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| <b>CASH</b>       |                |               |               |        |                  |                   |                    |
| US DOLLAR         | -1,791,880.210 | -1,791,880.21 | -1,791,880.21 | 0.66   | 0.00             | 0.00              | 0.00               |
| <b>CASH Total</b> | -1,791,880.210 | -1,791,880.21 | -1,791,880.21 | 0.66   | 0.00             | 0.00              | 0.00               |



# Holdings

Asset Summary

As of: *March 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 5, 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 |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| <b>CASH EQUIVALENT</b>       |                |               |               |        |                  |                   |                    |
| US DOLLAR                    |                |               |               |        |                  |                   |                    |
|                              | 41,518,392.670 | 41,516,770.45 | 41,497,672.67 | 15.25  | -19,097.78       | 0.00              | -19,097.78         |
| <b>CASH EQUIVALENT Total</b> |                |               |               |        |                  |                   |                    |
|                              | 41,518,392.670 | 41,516,770.45 | 41,497,672.67 | 15.25  | -19,097.78       | 0.00              | -19,097.78         |

# Holdings

Asset Summary

As of: *March 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 5, 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 |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| <b>FIXED INCOME</b>       |                 |                |                |        |                  |                   |                    |
| US DOLLAR                 |                 |                |                |        |                  |                   |                    |
|                           | 233,789,714.800 | 234,562,395.92 | 228,873,501.33 | 84.09  | -5,688,894.59    | 0.00              | -5,688,894.59      |
| <b>FIXED INCOME Total</b> |                 |                |                |        |                  |                   |                    |
|                           | 233,789,714.800 | 234,562,395.92 | 228,873,501.33 | 84.09  | -5,688,894.59    | 0.00              | -5,688,894.59      |

# Holdings

Asset Summary

As of: *March 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 5, 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 |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| <b>FUND Total</b> | 273,516,227.260 | 274,287,286.16 | 268,579,293.79 | 100.00 | -5,707,992.37    | 0.00              | -5,707,992.37      |

# Holdings

## Fund Summary

As of: *March 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 5, 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              |                 | -1,791,880.210  | -1,791,880.21  | -1,791,880.21  | 0.66   | 0.00<br>0.00 GN<br>0.00 LS                        | 0.00<br>0.00 GN<br>0.00 LS | 0.00<br>0.00 GN<br>0.00 LS                        |
| CASH EQUIVALENT   |                 | 41,518,392.670  | 41,516,770.45  | 41,497,672.67  | 15.25  | -19,097.78<br>0.00 GN<br>-19,097.78 LS            | 0.00<br>0.00 GN<br>0.00 LS | -19,097.78<br>0.00 GN<br>-19,097.78 LS            |
| FIXED INCOME      |                 | 233,789,714.800 | 234,562,395.92 | 228,873,501.33 | 84.09  | -5,688,894.59<br>36,557.92 GN<br>-5,725,452.51 LS | 0.00<br>0.00 GN<br>0.00 LS | -5,688,894.59<br>36,557.92 GN<br>-5,725,452.51 LS |
| Original Face:    | 101,814,553.000 |                 |                |                |        |   |                            |   |
| <hr/>             |                 |                 |                |                |        |   |                            |   |
| <b>FUND Total</b> | 0.000           | 273,516,227.260 | 274,287,286.16 | 268,579,293.79 | 100.00 | -5,707,992.37<br>36,557.92 GN<br>-5,744,550.29 LS | 0.00<br>0.00 GN<br>0.00 LS | -5,707,992.37<br>36,557.92 GN<br>-5,744,550.29 LS |
| Original Face:    | 101,814,553.000 |                 |                |                |        |   |                            |   |