

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----|-----------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,106,875.010 | Local | 1.000000 | 5,106,875.01 | 1.000000 | 5,106,875.01 | 0.09 |
| | | | Base | 1.000000 | 5,106,875.01 | 1.000000 | 5,106,875.01 | 0.09 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|---------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 5,106,875.010 | Local | 5,106,875.01 | | 5,106,875.01 | 0.00 | 0.09 |
| | | Base | 5,106,875.01 | | 5,106,875.01 | 0.00 | 0.09 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|---------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 5,106,875.010 | Base | 5,106,875.01 | | 5,106,875.01 | 0.00 | 0.09 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 0020A2WM0 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,200,000.000 | Local | 99.986111 | 5,199,277.78 | 99.986111 | 5,199,277.78 | 0.09 |
| | | | Base | 99.986111 | 5,199,277.78 | 99.986111 | 5,199,277.78 | 0.09 |

| 0020A2WM0 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 10,000,000.000 | Local | 99.985556 | 9,998,555.55 | 99.985556 | 9,998,555.55 | 0.18 |
| | | | Base | 99.985556 | 9,998,555.55 | 99.985556 | 9,998,555.55 | 0.18 |

| 0020A2XK3 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 20,000,000.000 | Local | 99.969333 | 19,993,866.67 | 99.969333 | 19,993,866.67 | 0.36 |
| | | | Base | 99.969333 | 19,993,866.67 | 99.969333 | 19,993,866.67 | 0.36 |

| 0020A2ZE5 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 10,000,000.000 | Local | 99.927778 | 9,992,777.78 | 99.946556 | 9,994,655.60 | 1,877.82 |
| | | | Base | 99.927778 | 9,992,777.78 | 99.946556 | 9,994,655.60 | 1,877.82 |

| 0020A2ZF2 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 10,000,000.000 | Local | 99.915417 | 9,991,541.66 | 99.946042 | 9,994,604.20 | 3,062.54 |
| | | | Base | 99.915417 | 9,991,541.66 | 99.946042 | 9,994,604.20 | 3,062.54 |

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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 | |
| 0020A2ZF2 | AT&T INC | 10,000,000.000 | Local | 99.877500 | 9,987,750.00 | 99.946042 | 9,994,604.20 | 6,854.20 | 0.18 |
| | | | Base | 99.877500 | 9,987,750.00 | 99.946042 | 9,994,604.20 | 6,854.20 | 0.18 |
| 0020A2ZH8 | AT&T INC | 20,000,000.000 | Local | 99.925694 | 19,985,138.89 | 99.945311 | 19,989,062.20 | 3,923.31 | 0.36 |
| | | | Base | 99.925694 | 19,985,138.89 | 99.945311 | 19,989,062.20 | 3,923.31 | 0.36 |
| 02314PZ12 | AMAZON COM INC DISC COML | 10,000,000.000 | Local | 99.984833 | 9,998,483.34 | 99.984833 | 9,998,483.34 | 0.00 | 0.18 |
| | | | Base | 99.984833 | 9,998,483.34 | 99.984833 | 9,998,483.34 | 0.00 | 0.18 |
| 02314QBP3 | AMAZON COM INC DISC COML | 25,000,000.000 | Local | 99.970833 | 24,992,708.33 | 99.970833 | 24,992,708.33 | 0.00 | 0.45 |
| | | | Base | 99.970833 | 24,992,708.33 | 99.970833 | 24,992,708.33 | 0.00 | 0.45 |
| 02665JW71 | AMERICAN HONDA FINAN | 40,000,000.000 | Local | 99.997167 | 39,998,866.67 | 99.997167 | 39,998,866.67 | 0.00 | 0.72 |
| | | | Base | 99.997167 | 39,998,866.67 | 99.997167 | 39,998,866.67 | 0.00 | 0.72 |
| 02665WDC2 | AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05 | 5,000,000.000 | Local | 99.984933 | 4,999,246.63 | 102.422479 | 5,121,123.95 | 121,877.32 | 0.09 |
| | | | Base | 99.984933 | 4,999,246.63 | 102.422479 | 5,121,123.95 | 121,877.32 | 0.09 |
| 03785DY18 | APPLE INC | 45,000,000.000 | Local | 99.989833 | 44,995,425.00 | 99.989833 | 44,995,425.00 | 0.00 | 0.81 |
| | | | Base | 99.989833 | 44,995,425.00 | 99.989833 | 44,995,425.00 | 0.00 | 0.81 |
| 05253AXS4 | AUST & NEW ZEA | 15,000,000.000 | Local | 99.989306 | 14,998,395.84 | 99.989306 | 14,998,395.84 | 0.00 | 0.27 |
| | | | Base | 99.989306 | 14,998,395.84 | 99.989306 | 14,998,395.84 | 0.00 | 0.27 |
| 05253AYN4 | AUST & NEW ZEA | 15,000,000.000 | Local | 99.977222 | 14,996,583.33 | 99.977222 | 14,996,583.33 | 0.00 | 0.27 |
| | | | Base | 99.977222 | 14,996,583.33 | 99.977222 | 14,996,583.33 | 0.00 | 0.27 |
| 06367CFG7 | BANK OF MONTREAL- | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.032972 | 10,003,297.20 | 3,297.20 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.032972 | 10,003,297.20 | 3,297.20 | 0.18 |

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| 06367CJQ1 | BANK OF MONTREAL- | | | | 0.200000 | 02 Sep 2022 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.18 |
| 06417KEA3 | BANK OF NOVA SCOTIA/THE | | | | 0.200000 | 10 May 2022 | | | |
| | | 14,000,000.000 | Local | 99.860556 | 13,980,477.78 | 99.894719 | 13,985,260.66 | 4,782.88 | 0.25 |
| | | | Base | 99.860556 | 13,980,477.78 | 99.894719 | 13,985,260.66 | 4,782.88 | 0.25 |
| 06417KF20 | BANK OF NOVA SCOTIA/THE | | | | 0.160000 | 02 Jun 2022 | | | |
| | | 25,000,000.000 | Local | 99.878222 | 24,969,555.55 | 99.878222 | 24,969,555.55 | 0.00 | 0.45 |
| | | | Base | 99.878222 | 24,969,555.55 | 99.878222 | 24,969,555.55 | 0.00 | 0.45 |
| 06742XDM6 | BARCLAYS BK PLC | | | | 0.010000 | 13 Sep 2021 | | | |
| | | 4,700,000.000 | Local | 99.994000 | 4,699,718.00 | 99.994000 | 4,699,718.00 | 0.00 | 0.08 |
| | | | Base | 99.994000 | 4,699,718.00 | 99.994000 | 4,699,718.00 | 0.00 | 0.08 |
| 07644AZ72 | BEDFORD ROW FDG CORP | | | | 0.140000 | 07 Dec 2021 | | | |
| | | 15,000,000.000 | Local | 99.962278 | 14,994,341.66 | 99.969822 | 14,995,473.30 | 1,131.64 | 0.27 |
| | | | Base | 99.962278 | 14,994,341.66 | 99.969822 | 14,995,473.30 | 1,131.64 | 0.27 |
| 13608AZ17 | CANADIAN IMPERIAL BK | | | | 0.140000 | 01 Dec 2021 | | | |
| | | 51,450,000.000 | Local | 99.964611 | 51,431,792.42 | 99.974722 | 51,436,994.47 | 5,202.05 | 0.92 |
| | | | Base | 99.964611 | 51,431,792.42 | 99.974722 | 51,436,994.47 | 5,202.05 | 0.92 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.220000 | 01 Sep 2021 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.200000 | 08 Sep 2021 | | | |
| | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.90 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.90 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.300000 | 01 Nov 2021 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.18 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.280000 | 08 Nov 2021 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |

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|-----------|---------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 15963TX53 | CHARIOT FNDG LLC | 25,000,000.000 | Local | 99.989611 | 24,997,402.78 | 99.989611 | 24,997,402.78 | 0.00 | 0.45 |
| | | | Base | 99.989611 | 24,997,402.78 | 99.989611 | 24,997,402.78 | 0.00 | 0.45 |
| 16677JWW2 | CHEVRON CORP | 25,000,000.000 | Local | 99.995972 | 24,998,993.05 | 99.995972 | 24,998,993.05 | 0.00 | 0.45 |
| | | | Base | 99.995972 | 24,998,993.05 | 99.995972 | 24,998,993.05 | 0.00 | 0.45 |
| 19121BH10 | COCA-COLA COMPANY | 10,000,000.000 | Local | 99.888667 | 9,988,866.67 | 99.888667 | 9,988,866.67 | 0.00 | 0.18 |
| | | | Base | 99.888667 | 9,988,866.67 | 99.888667 | 9,988,866.67 | 0.00 | 0.18 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | 51,806,834.980 | Local | 100.000000 | 51,806,834.98 | 100.000000 | 51,806,834.98 | 0.00 | 0.93 |
| | | | Base | 100.000000 | 51,806,834.98 | 100.000000 | 51,806,834.98 | 0.00 | 0.93 |
| 24023GWV5 | DCAT, LLC | 10,000,000.000 | Local | 99.994556 | 9,999,455.55 | 99.994556 | 9,999,455.55 | 0.00 | 0.18 |
| | | | Base | 99.994556 | 9,999,455.55 | 99.994556 | 9,999,455.55 | 0.00 | 0.18 |
| 2546R2XF8 | WALT DISNEY CO | 5,000,000.000 | Local | 99.969444 | 4,998,472.22 | 99.969444 | 4,998,472.22 | 0.00 | 0.09 |
| | | | Base | 99.969444 | 4,998,472.22 | 99.969444 | 4,998,472.22 | 0.00 | 0.09 |
| 2546R3AJ3 | DISNEY (WALT) CO THE | 25,000,000.000 | Local | 99.922778 | 24,980,694.45 | 99.937064 | 24,984,266.00 | 3,571.55 | 0.45 |
| | | | Base | 99.922778 | 24,980,694.45 | 99.937064 | 24,984,266.00 | 3,571.55 | 0.45 |
| 2546R3DV3 | DISNEY (WALT) CO THE | 10,000,000.000 | Local | 99.820000 | 9,982,000.00 | 99.860000 | 9,986,000.00 | 4,000.00 | 0.18 |
| | | | Base | 99.820000 | 9,982,000.00 | 99.860000 | 9,986,000.00 | 4,000.00 | 0.18 |
| 2546R3FW9 | DISNEY (WALT) CO THE | 20,000,000.000 | Local | 99.823833 | 19,964,766.67 | 99.823833 | 19,964,766.67 | 0.00 | 0.36 |
| | | | Base | 99.823833 | 19,964,766.67 | 99.823833 | 19,964,766.67 | 0.00 | 0.36 |
| 2546R3GF5 | DISNEY (WALT) CO THE | 20,000,000.000 | Local | 99.788667 | 19,957,733.34 | 99.788667 | 19,957,733.34 | 0.00 | 0.36 |
| | | | Base | 99.788667 | 19,957,733.34 | 99.788667 | 19,957,733.34 | 0.00 | 0.36 |

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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 | |
| 26244HW74 | DUKE ENERGY CORP | 25,000,000.000 | Local | 99.998000 | 24,999,500.00 | 99.998000 | 24,999,500.00 | 0.00 | 0.45 |
| | | | Base | 99.998000 | 24,999,500.00 | 99.998000 | 24,999,500.00 | 0.00 | 0.45 |
| 26244HX73 | DUKE ENERGY CORP | 20,000,000.000 | Local | 99.986000 | 19,997,200.00 | 99.986000 | 19,997,200.00 | 0.00 | 0.36 |
| | | | Base | 99.986000 | 19,997,200.00 | 99.986000 | 19,997,200.00 | 0.00 | 0.36 |
| 30229AWD7 | EXXON MOBIL CORP | 25,000,000.000 | Local | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 0.00 | 0.45 |
| | | | Base | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 0.00 | 0.45 |
| 30229AYG8 | EXXON MOBIL CORP | 25,000,000.000 | Local | 99.985222 | 24,996,305.55 | 99.985222 | 24,996,305.55 | 0.00 | 0.45 |
| | | | Base | 99.985222 | 24,996,305.55 | 99.985222 | 24,996,305.55 | 0.00 | 0.45 |
| 30229AYG8 | EXXON MOBIL CORP | 20,000,000.000 | Local | 99.978889 | 19,995,777.78 | 99.978889 | 19,995,777.78 | 0.00 | 0.36 |
| | | | Base | 99.978889 | 19,995,777.78 | 99.978889 | 19,995,777.78 | 0.00 | 0.36 |
| 30229BC13 | EXXON MOBIL CORP | 10,000,000.000 | Local | 99.949722 | 9,994,972.22 | 99.949722 | 9,994,972.22 | 0.00 | 0.18 |
| | | | Base | 99.949722 | 9,994,972.22 | 99.949722 | 9,994,972.22 | 0.00 | 0.18 |
| 30601WAU3 | FAIRWAY FINANCE CORP | 20,000,000.000 | Local | 99.946194 | 19,989,238.89 | 99.946194 | 19,989,238.89 | 0.00 | 0.36 |
| | | | Base | 99.946194 | 19,989,238.89 | 99.946194 | 19,989,238.89 | 0.00 | 0.36 |
| 31607A703 | FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST | 10,057,482.670 | Local | 100.000000 | 10,057,482.67 | 100.000000 | 10,057,482.67 | 0.00 | 0.18 |
| | | | Base | 100.000000 | 10,057,482.67 | 100.000000 | 10,057,482.67 | 0.00 | 0.18 |
| 36955DX70 | GEN DYNAMICS CORP | 25,000,000.000 | Local | 99.983000 | 24,995,750.00 | 99.983000 | 24,995,750.00 | 0.00 | 0.45 |
| | | | Base | 99.983000 | 24,995,750.00 | 99.983000 | 24,995,750.00 | 0.00 | 0.45 |
| 36955DYJ3 | GEN DYNAMICS CORP | 24,600,000.000 | Local | 99.963167 | 24,590,939.00 | 99.963167 | 24,590,939.00 | 0.00 | 0.44 |
| | | | Base | 99.963167 | 24,590,939.00 | 99.963167 | 24,590,939.00 | 0.00 | 0.44 |

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| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | 0.000000 | 01 Sep 2021 | | | |
| | | 50,009,985.450 | Local | 100.000000 | 50,009,985.45 | 100.000000 | 50,009,985.45 | 0.00 | 0.90 |
| | | | Base | 100.000000 | 50,009,985.45 | 100.000000 | 50,009,985.45 | 0.00 | 0.90 |
| 38346LYA8 | GOTHAM FDG CORP | | | | 0.110000 | 10 Nov 2021 | | | |
| | | 10,000,000.000 | Local | 99.978611 | 9,997,861.11 | 99.978611 | 9,997,861.11 | 0.00 | 0.18 |
| | | | Base | 99.978611 | 9,997,861.11 | 99.978611 | 9,997,861.11 | 0.00 | 0.18 |
| 40588LW13 | HALKIN FINANCE LLC USC | | | | 0.090000 | 01 Sep 2021 | | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.45 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.45 |
| 43851TW28 | HONEYWELL INTERNATN' | | | | 0.200000 | 02 Sep 2021 | | | |
| | | 10,000,000.000 | Local | 99.999444 | 9,999,944.44 | 99.999444 | 9,999,944.44 | 0.00 | 0.18 |
| | | | Base | 99.999444 | 9,999,944.44 | 99.999444 | 9,999,944.44 | 0.00 | 0.18 |
| 43851TWF9 | HONEYWELL INTERNATN' | | | | 0.190000 | 15 Sep 2021 | | | |
| | | 15,000,000.000 | Local | 99.992611 | 14,998,891.66 | 99.992611 | 14,998,891.66 | 0.00 | 0.27 |
| | | | Base | 99.992611 | 14,998,891.66 | 99.992611 | 14,998,891.66 | 0.00 | 0.27 |
| 43851TXE1 | HONEYWELL INTERNATN' | | | | 0.200000 | 14 Oct 2021 | | | |
| | | 30,000,000.000 | Local | 99.976111 | 29,992,833.33 | 99.976111 | 29,992,833.33 | 0.00 | 0.54 |
| | | | Base | 99.976111 | 29,992,833.33 | 99.976111 | 29,992,833.33 | 0.00 | 0.54 |
| 43851UEG4 | HONEYWELL INTERNATN' | | | | 0.160000 | 16 May 2022 | | | |
| | | 25,000,000.000 | Local | 99.885778 | 24,971,444.45 | 99.895772 | 24,973,943.00 | 2,498.55 | 0.45 |
| | | | Base | 99.885778 | 24,971,444.45 | 99.895772 | 24,973,943.00 | 2,498.55 | 0.45 |
| 43851UHK2 | HONEYWELL INTERNATN' | | | | 0.110000 | 19 Aug 2022 | | | |
| | | 20,000,000.000 | Local | 99.892444 | 19,978,488.89 | 99.892444 | 19,978,488.89 | 0.00 | 0.36 |
| | | | Base | 99.892444 | 19,978,488.89 | 99.892444 | 19,978,488.89 | 0.00 | 0.36 |
| 45685QW13 | ING US FUNDING LLC | | | | 0.170000 | 01 Sep 2021 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| 45779PX60 | INSTITUTIONAL SECURED | | | | 0.150000 | 06 Oct 2021 | | | |
| | | 10,000,000.000 | Local | 99.985417 | 9,998,541.67 | 99.985417 | 9,998,541.67 | 0.00 | 0.18 |
| | | | Base | 99.985417 | 9,998,541.67 | 99.985417 | 9,998,541.67 | 0.00 | 0.18 |

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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 | |
| 45920FWT1 | INTL BUS MACH CORP | 15,000,000.000 | Local | 99.993500 | 14,999,025.00 | 99.993500 | 14,999,025.00 | 0.00 | 0.27 |
| | | | Base | 99.993500 | 14,999,025.00 | 99.993500 | 14,999,025.00 | 0.00 | 0.27 |
| 45920FWW4 | INTL BUS MACH CORP | 25,000,000.000 | Local | 99.992750 | 24,998,187.50 | 99.992750 | 24,998,187.50 | 0.00 | 0.45 |
| | | | Base | 99.992750 | 24,998,187.50 | 99.992750 | 24,998,187.50 | 0.00 | 0.45 |
| 46514TZN1 | ISRAEL ST 05/26 0 | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.03 |
| | | | Base | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.03 |
| 46590EG85 | J.P. MORGAN SECURITIES | 40,000,000.000 | Local | 99.827778 | 39,931,111.11 | 99.827778 | 39,931,111.11 | 0.00 | 0.72 |
| | | | Base | 99.827778 | 39,931,111.11 | 99.827778 | 39,931,111.11 | 0.00 | 0.72 |
| 47816FZ87 | JOHNSON & JOHNSON | 10,000,000.000 | Local | 99.983667 | 9,998,366.67 | 99.983667 | 9,998,366.67 | 0.00 | 0.18 |
| | | | Base | 99.983667 | 9,998,366.67 | 99.983667 | 9,998,366.67 | 0.00 | 0.18 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | 200,060,013.050 | Local | 100.000000 | 200,060,013.05 | 100.000000 | 200,060,013.05 | 0.00 | 3.59 |
| | | | Base | 100.000000 | 200,060,013.05 | 100.000000 | 200,060,013.05 | 0.00 | 3.59 |
| 4820P2W27 | JUPITER SECT CO LLC | 25,000,000.000 | Local | 99.999750 | 24,999,937.50 | 99.999750 | 24,999,937.50 | 0.00 | 0.45 |
| | | | Base | 99.999750 | 24,999,937.50 | 99.999750 | 24,999,937.50 | 0.00 | 0.45 |
| 56274LW18 | MANHATTAN ASSET FDG. | 17,000,000.000 | Local | 100.000000 | 17,000,000.00 | 100.000000 | 17,000,000.00 | 0.00 | 0.30 |
| | | | Base | 100.000000 | 17,000,000.00 | 100.000000 | 17,000,000.00 | 0.00 | 0.30 |
| 57576JX56 | MASSACHUSETTS MUT LIFE INS CO | 25,000,000.000 | Local | 99.990556 | 24,997,638.89 | 99.990556 | 24,997,638.89 | 0.00 | 0.45 |
| | | | Base | 99.990556 | 24,997,638.89 | 99.990556 | 24,997,638.89 | 0.00 | 0.45 |
| 59157TW74 | METLIFE SHORT TERM FDG | 20,000,000.000 | Local | 99.999000 | 19,999,800.00 | 99.999000 | 19,999,800.00 | 0.00 | 0.36 |
| | | | Base | 99.999000 | 19,999,800.00 | 99.999000 | 19,999,800.00 | 0.00 | 0.36 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 59157TX40 | METLIFE SHORT TERM FDG | | | | 0.070000 | 04 Oct 2021 | | | |
| | | 20,000,000.000 | Local | 99.993583 | 19,998,716.67 | 99.993583 | 19,998,716.67 | 0.00 | 0.36 |
| | | | Base | 99.993583 | 19,998,716.67 | 99.993583 | 19,998,716.67 | 0.00 | 0.36 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | 0.000000 | 01 Sep 2021 | | | |
| | | 40,002,748.320 | Local | 100.000000 | 40,002,748.32 | 100.000000 | 40,002,748.32 | 0.00 | 0.72 |
| | | | Base | 100.000000 | 40,002,748.32 | 100.000000 | 40,002,748.32 | 0.00 | 0.72 |
| 63254EX13 | NATL AUSTRALIA BK LT | | | | 0.090000 | 01 Oct 2021 | | | |
| | | 10,000,000.000 | Local | 99.992500 | 9,999,250.00 | 99.992500 | 9,999,250.00 | 0.00 | 0.18 |
| | | | Base | 99.992500 | 9,999,250.00 | 99.992500 | 9,999,250.00 | 0.00 | 0.18 |
| 63307MG52 | NATIONAL BK OF CANAD | | | | 0.180000 | 05 Jul 2022 | | | |
| | | 25,000,000.000 | Local | 99.846500 | 24,961,625.00 | 99.846500 | 24,961,625.00 | 0.00 | 0.45 |
| | | | Base | 99.846500 | 24,961,625.00 | 99.846500 | 24,961,625.00 | 0.00 | 0.45 |
| 64105GXV1 | NESTLE CAP CORP | | | | 0.170000 | 29 Oct 2021 | | | |
| | | 10,000,000.000 | Local | 99.972611 | 9,997,261.11 | 99.972611 | 9,997,261.11 | 0.00 | 0.18 |
| | | | Base | 99.972611 | 9,997,261.11 | 99.972611 | 9,997,261.11 | 0.00 | 0.18 |
| 64106GX16 | NESTLE FIN FRANCE S. | | | | 0.070000 | 01 Oct 2021 | | | |
| | | 25,000,000.000 | Local | 99.994167 | 24,998,541.67 | 99.994167 | 24,998,541.67 | 0.00 | 0.45 |
| | | | Base | 99.994167 | 24,998,541.67 | 99.994167 | 24,998,541.67 | 0.00 | 0.45 |
| 65339MXT8 | NEXTERA ENERGY CAP HLDGS INC | | | | 0.160000 | 27 Oct 2021 | | | |
| | | 25,000,000.000 | Local | 99.975111 | 24,993,777.78 | 99.975111 | 24,993,777.78 | 0.00 | 0.45 |
| | | | Base | 99.975111 | 24,993,777.78 | 99.975111 | 24,993,777.78 | 0.00 | 0.45 |
| 66844CWP5 | NORTHWESTERN UNIVERS | | | | 0.060000 | 23 Sep 2021 | | | |
| | | 20,000,000.000 | Local | 99.996333 | 19,999,266.66 | 99.996333 | 19,999,266.66 | 0.00 | 0.36 |
| | | | Base | 99.996333 | 19,999,266.66 | 99.996333 | 19,999,266.66 | 0.00 | 0.36 |
| 67983UBN2 | OLD LINE FUNDING LLC | | | | 0.140000 | 22 Feb 2022 | | | |
| | | 8,000,000.000 | Local | 99.932333 | 7,994,586.67 | 99.932333 | 7,994,586.67 | 0.00 | 0.14 |
| | | | Base | 99.932333 | 7,994,586.67 | 99.932333 | 7,994,586.67 | 0.00 | 0.14 |
| 7426M2ZL8 | PRIVATE EXP. FUNDING | | | | 0.070000 | 20 Dec 2021 | | | |
| | | 10,000,000.000 | Local | 99.978611 | 9,997,861.11 | 99.978611 | 9,997,861.11 | 0.00 | 0.18 |
| | | | Base | 99.978611 | 9,997,861.11 | 99.978611 | 9,997,861.11 | 0.00 | 0.18 |

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STATE OF ARIZONA

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STATE STREET

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|-----------|-----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 74271TXT5 | PROCTOR GAMBLE AND CO | 22,500,000.000 | Local | 99.992222 | 22,498,250.00 | 99.992222 | 22,498,250.00 | 0.00 | 0.40 |
| | | | Base | 99.992222 | 22,498,250.00 | 99.992222 | 22,498,250.00 | 0.00 | 0.40 |
| 78009BC18 | ROYAL BK OF CANADA | 25,000,000.000 | Local | 99.939667 | 24,984,916.67 | 99.939667 | 24,984,916.67 | 0.00 | 0.45 |
| | | | Base | 99.939667 | 24,984,916.67 | 99.939667 | 24,984,916.67 | 0.00 | 0.45 |
| 8225X2X17 | SHELL INTNL FNC B.V | 25,000,000.000 | Local | 99.990000 | 24,997,500.00 | 99.990000 | 24,997,500.00 | 0.00 | 0.45 |
| | | | Base | 99.990000 | 24,997,500.00 | 99.990000 | 24,997,500.00 | 0.00 | 0.45 |
| 83369X4B1 | SOCIETE GENERALE NY | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.45 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.45 |
| 89114NZL2 | TORONTO-DOMINION | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.035153 | 25,008,788.25 | 8,788.25 | 0.45 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.035153 | 25,008,788.25 | 8,788.25 | 0.45 |
| 89119AWA2 | TORONTO DOMINION BANK | 40,000,000.000 | Local | 99.998000 | 39,999,200.00 | 99.998000 | 39,999,200.00 | 0.00 | 0.72 |
| | | | Base | 99.998000 | 39,999,200.00 | 99.998000 | 39,999,200.00 | 0.00 | 0.72 |
| 89119AWT1 | TORONTO DOMINION BANK | 20,000,000.000 | Local | 99.996389 | 19,999,277.78 | 99.996389 | 19,999,277.78 | 0.00 | 0.36 |
| | | | Base | 99.996389 | 19,999,277.78 | 99.996389 | 19,999,277.78 | 0.00 | 0.36 |
| 89119AYA0 | TORONTO DOMINION BANK | 20,000,000.000 | Local | 99.965000 | 19,993,000.00 | 99.965000 | 19,993,000.00 | 0.00 | 0.36 |
| | | | Base | 99.965000 | 19,993,000.00 | 99.965000 | 19,993,000.00 | 0.00 | 0.36 |
| 89119AZ68 | TORONTO DOMINION BANK | 25,000,000.000 | Local | 99.954667 | 24,988,666.67 | 99.973333 | 24,993,333.25 | 4,666.58 | 0.45 |
| | | | Base | 99.954667 | 24,988,666.67 | 99.973333 | 24,993,333.25 | 4,666.58 | 0.45 |
| 90477DWE2 | UNILEVER CAPITAL CRP | 25,000,000.000 | Local | 99.997833 | 24,999,458.33 | 99.997833 | 24,999,458.33 | 0.00 | 0.45 |
| | | | Base | 99.997833 | 24,999,458.33 | 99.997833 | 24,999,458.33 | 0.00 | 0.45 |

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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 | |
| 90477DWL6 | UNILEVER CAPITAL CRP | 25,000,000.000 | Local | 99.996306 | 24,999,076.39 | 99.996306 | 24,999,076.39 | 0.00 | 0.45 |
| | | | Base | 99.996306 | 24,999,076.39 | 99.996306 | 24,999,076.39 | 0.00 | 0.45 |
| 91842JWE5 | VW CR INC | 25,000,000.000 | Local | 99.993861 | 24,998,465.28 | 99.993861 | 24,998,465.28 | 0.00 | 0.45 |
| | | | Base | 99.993861 | 24,998,465.28 | 99.993861 | 24,998,465.28 | 0.00 | 0.45 |
| 91842JX87 | VW CR INC | 1,850,000.000 | Local | 99.984583 | 1,849,714.79 | 99.984583 | 1,849,714.79 | 0.00 | 0.03 |
| | | | Base | 99.984583 | 1,849,714.79 | 99.984583 | 1,849,714.79 | 0.00 | 0.03 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | 200,000,000.000 | Local | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 3.59 |
| | | | Base | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 3.59 |
| 92646KX80 | VICTORY RECEIVABLES | 19,533,000.000 | Local | 99.988694 | 19,530,791.69 | 99.988694 | 19,530,791.69 | 0.00 | 0.35 |
| | | | Base | 99.988694 | 19,530,791.69 | 99.988694 | 19,530,791.69 | 0.00 | 0.35 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 0.54 |
| | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 0.54 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.27 |
| 94107MXD3 | WASTE MANAGEMENT INC | 6,325,000.000 | Local | 99.980167 | 6,323,745.54 | 99.980167 | 6,323,745.54 | 0.00 | 0.11 |
| | | | Base | 99.980167 | 6,323,745.54 | 99.980167 | 6,323,745.54 | 0.00 | 0.11 |
| 94107NH23 | WASTE MANAGEMENT INC | 15,000,000.000 | Local | 99.711528 | 14,956,729.17 | 99.711528 | 14,956,729.17 | 0.00 | 0.27 |
| | | | Base | 99.711528 | 14,956,729.17 | 99.711528 | 14,956,729.17 | 0.00 | 0.27 |
| 94107PAA7 | WASTE MANAGEMENT INC | 25,000,000.000 | Local | 99.774278 | 24,943,569.44 | 99.650500 | 24,912,625.00 | -30,944.44 | 0.45 |
| | | | Base | 99.774278 | 24,943,569.44 | 99.650500 | 24,912,625.00 | -30,944.44 | 0.45 |

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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 |
| 9612C1ED5 | WESTPAC BANKING CORP. | | | | | 0.190000 | 13 May 2022 | | |
| | 15,000,000.000 | Local | 99.865944 | 14,979,891.67 | 99.896283 | 14,984,442.45 | 4,550.78 | 0.27 | |
| | | Base | 99.865944 | 14,979,891.67 | 99.896283 | 14,984,442.45 | 4,550.78 | 0.27 | |
| 9612C1GF8 | WESTPAC BANKING CORP. | | | | | 0.190000 | 15 Jul 2022 | | |
| | 20,000,000.000 | Local | 99.832694 | 19,966,538.89 | 99.832694 | 19,966,538.89 | 0.00 | 0.36 | |
| | | Base | 99.832694 | 19,966,538.89 | 99.832694 | 19,966,538.89 | 0.00 | 0.36 | |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.030000 | 01 Sep 2021 | | |
| | 70,000,000.000 | Local | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 1.26 | |
| | | Base | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 1.26 | |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.060000 | 01 Sep 2021 | | |
| | 526,418,870.150 | Local | 100.000000 | 526,418,870.15 | 100.000000 | 526,418,870.15 | 0.00 | 9.44 | |
| | | Base | 100.000000 | 526,418,870.15 | 100.000000 | 526,418,870.15 | 0.00 | 9.44 | |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 0.040000 | 01 Sep 2021 | | |
| | 576,375,463.020 | Local | 100.000000 | 576,375,463.02 | 100.000000 | 576,375,463.02 | 0.00 | 10.34 | |
| | | Base | 100.000000 | 576,375,463.02 | 100.000000 | 576,375,463.02 | 0.00 | 10.34 | |
| US DOLLAR Total | | | | | | | | | |
| | 3,471,389,397.640 | Local | | 3,470,675,303.22 | | 3,470,824,443.45 | 149,140.23 | 62.25 | |
| | | Base | | 3,470,675,303.22 | | 3,470,824,443.45 | 149,140.23 | 62.25 | |
| CASH EQUIVALENT Total | | | | | | | | | |
| | 3,471,389,397.640 | Base | | 3,470,675,303.22 | | 3,470,824,443.45 | 149,140.23 | 62.25 | |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | | | |
| | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RMJ8 | AT+T INC SR UNSECURED 03/24 0.9 | | | | | 0.900000 | 25 Mar 2024 | | |
| | 7,000,000.000 | Local | 99.946935 | 6,996,285.42 | 100.186924 | 7,013,084.68 | 16,799.26 | 0.13 | |
| | | Base | 99.946935 | 6,996,285.42 | 100.186924 | 7,013,084.68 | 16,799.26 | 0.13 | |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | | 1.700000 | 25 Mar 2026 | | |
| | 7,000,000.000 | Local | 99.869959 | 6,990,897.13 | 101.320163 | 7,092,411.41 | 101,514.28 | 0.13 | |
| | | Base | 99.869959 | 6,990,897.13 | 101.320163 | 7,092,411.41 | 101,514.28 | 0.13 | |

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|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 00287YBH1 | ABBVIE INC SR UNSECURED 11/21 2.15 | | | | 2.150000 | 19 Nov 2021 | | |
| | | 7,000,000.000 | Local 99.998392 | 6,999,887.46 | 100.412220 | 7,028,855.40 | 28,967.94 | 0.13 |
| | | | Base 99.998392 | 6,999,887.46 | 100.412220 | 7,028,855.40 | 28,967.94 | 0.13 |
| 023135AW6 | AMAZON.COM INC SR UNSECURED 02/23 2.4 | | | | 2.400000 | 22 Feb 2023 | | |
| | | 5,000,000.000 | Local 99.513136 | 4,975,656.82 | 103.017554 | 5,150,877.70 | 175,220.88 | 0.09 |
| | | | Base 99.513136 | 4,975,656.82 | 103.017554 | 5,150,877.70 | 175,220.88 | 0.09 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | |
| | | 10,000,000.000 | Local 99.868920 | 9,986,891.97 | 100.036695 | 10,003,669.50 | 16,777.53 | 0.18 |
| | | | Base 99.868920 | 9,986,891.97 | 100.036695 | 10,003,669.50 | 16,777.53 | 0.18 |
| 025537AR2 | AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1 | | | | 1.000000 | 01 Nov 2025 | | |
| | | 3,000,000.000 | Local 99.806069 | 2,994,182.08 | 99.505238 | 2,985,157.14 | -9,024.94 | 0.05 |
| | | | Base 99.806069 | 2,994,182.08 | 99.505238 | 2,985,157.14 | -9,024.94 | 0.05 |
| 025537AS0 | AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR | | | | 0.605750 | 01 Nov 2023 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.051620 | 5,002,581.00 | 2,581.00 | 0.09 |
| | | | Base 100.000000 | 5,000,000.00 | 100.051620 | 5,002,581.00 | 2,581.00 | 0.09 |
| 025816BY4 | AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7 | | | | 3.700000 | 05 Nov 2021 | | |
| | | 5,000,000.000 | Local 99.998694 | 4,999,934.70 | 100.325193 | 5,016,259.65 | 16,324.95 | 0.09 |
| | | | Base 99.998694 | 4,999,934.70 | 100.325193 | 5,016,259.65 | 16,324.95 | 0.09 |
| 025816BZ1 | AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR | | | | 0.721380 | 05 Nov 2021 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 100.052967 | 2,001,059.34 | 1,059.34 | 0.04 |
| | | | Base 100.000000 | 2,000,000.00 | 100.052967 | 2,001,059.34 | 1,059.34 | 0.04 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | 2.750000 | 20 May 2022 | | |
| | | 8,000,000.000 | Local 99.971423 | 7,997,713.87 | 101.592871 | 8,127,429.68 | 129,715.81 | 0.15 |
| | | | Base 99.971423 | 7,997,713.87 | 101.592871 | 8,127,429.68 | 129,715.81 | 0.15 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | 2.500000 | 30 Jul 2024 | | |
| | | 10,000,000.000 | Local 99.812651 | 9,981,265.13 | 105.315853 | 10,531,585.30 | 550,320.17 | 0.19 |
| | | | Base 99.812651 | 9,981,265.13 | 105.315853 | 10,531,585.30 | 550,320.17 | 0.19 |
| 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A | | | | 2.670000 | 15 Nov 2024 | | |
| | | 4,500,000.000 | Local 99.996615 | 4,499,847.66 | 101.559520 | 4,570,178.40 | 70,330.74 | 0.08 |
| Original Face: | | 4,500,000.000 | Base 99.996615 | 4,499,847.66 | 101.559520 | 4,570,178.40 | 70,330.74 | 0.08 |

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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 |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 02588QAB4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A | | | | 2.870000 | 15 Oct 2024 | | |
| | | 3,000,000.000 | Local 99.990709 | 2,999,721.28 | 101.469700 | 3,044,091.00 | 44,369.72 | 0.05 |
| Original Face: | | 3,000,000.000 | Base 99.990709 | 2,999,721.28 | 101.469700 | 3,044,091.00 | 44,369.72 | 0.05 |
| 026609AC1 | WYETH LLC COMPANY GUAR 03/23 7.25 | | | | 7.250000 | 01 Mar 2023 | | |
| | | 1,410,000.000 | Local 110.194826 | 1,553,747.05 | 110.306440 | 1,555,320.80 | 1,573.75 | 0.03 |
| | | | Base 110.194826 | 1,553,747.05 | 110.306440 | 1,555,320.80 | 1,573.75 | 0.03 |
| 02665WDQ1 | AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR | | | | 0.254250 | 21 Jan 2022 | | |
| | | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 100.045470 | 15,006,820.50 | 6,820.50 | 0.27 |
| | | | Base 100.000000 | 15,000,000.00 | 100.045470 | 15,006,820.50 | 6,820.50 | 0.27 |
| 02665WDX6 | AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35 | | | | 0.350000 | 20 Apr 2023 | | |
| | | 30,000,000.000 | Local 99.998297 | 29,999,489.14 | 99.982437 | 29,994,731.10 | -4,758.04 | 0.54 |
| | | | Base 99.998297 | 29,999,489.14 | 99.982437 | 29,994,731.10 | -4,758.04 | 0.54 |
| 031162BN9 | AMGEN INC SR UNSECURED 05/22 3.625 | | | | 3.625000 | 15 May 2022 | | |
| | | 898,000.000 | Local 101.489179 | 911,372.83 | 101.632770 | 912,662.27 | 1,289.44 | 0.02 |
| | | | Base 101.489179 | 911,372.83 | 101.632770 | 912,662.27 | 1,289.44 | 0.02 |
| 036752AQ6 | ANTHEM INC SR UNSECURED 03/23 0.45 | | | | 0.450000 | 15 Mar 2023 | | |
| | | 5,000,000.000 | Local 99.980000 | 4,999,000.00 | 100.106906 | 5,005,345.30 | 6,345.30 | 0.09 |
| | | | Base 99.980000 | 4,999,000.00 | 100.106906 | 5,005,345.30 | 6,345.30 | 0.09 |
| 037833DC1 | APPLE INC SR UNSECURED 09/22 2.1 | | | | 2.100000 | 12 Sep 2022 | | |
| | | 10,000,000.000 | Local 100.313636 | 10,031,363.64 | 101.871677 | 10,187,167.70 | 155,804.06 | 0.18 |
| | | | Base 100.313636 | 10,031,363.64 | 101.871677 | 10,187,167.70 | 155,804.06 | 0.18 |
| 037833DV9 | APPLE INC SR UNSECURED 05/23 0.75 | | | | 0.750000 | 11 May 2023 | | |
| | | 15,500,000.000 | Local 99.846736 | 15,476,244.09 | 100.856669 | 15,632,783.70 | 156,539.61 | 0.28 |
| | | | Base 99.846736 | 15,476,244.09 | 100.856669 | 15,632,783.70 | 156,539.61 | 0.28 |
| 037833DX5 | APPLE INC SR UNSECURED 08/25 0.55 | | | | 0.550000 | 20 Aug 2025 | | |
| | | 10,000,000.000 | Local 99.813567 | 9,981,356.66 | 99.265805 | 9,926,580.50 | -54,776.16 | 0.18 |
| | | | Base 99.813567 | 9,981,356.66 | 99.265805 | 9,926,580.50 | -54,776.16 | 0.18 |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | 0.700000 | 08 Feb 2026 | | |
| | | 5,000,000.000 | Local 99.800696 | 4,990,034.82 | 99.513703 | 4,975,685.15 | -14,349.67 | 0.09 |
| | | | Base 99.800696 | 4,990,034.82 | 99.513703 | 4,975,685.15 | -14,349.67 | 0.09 |

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Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 |
| 040555CS1 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | | | | | 3.150000 | 15 May 2025 | | |
| | 5,000,000.000 | Local | | 108.075287 | 5,403,764.34 | 107.566974 | 5,378,348.70 | -25,415.64 | 0.10 |
| | | Base | | 108.075287 | 5,403,764.34 | 107.566974 | 5,378,348.70 | -25,415.64 | 0.10 |
| 05531FBJ1 | TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2 | | | | | 2.200000 | 16 Mar 2023 | | |
| | 10,000,000.000 | Local | | 99.968523 | 9,996,852.32 | 102.757715 | 10,275,771.50 | 278,919.18 | 0.18 |
| | | Base | | 99.968523 | 9,996,852.32 | 102.757715 | 10,275,771.50 | 278,919.18 | 0.18 |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 0.650000 | 23 Dec 2025 | | |
| | 5,000,000.000 | Local | | 99.738393 | 4,986,919.67 | 98.900127 | 4,945,006.35 | -41,913.32 | 0.09 |
| | | Base | | 99.738393 | 4,986,919.67 | 98.900127 | 4,945,006.35 | -41,913.32 | 0.09 |
| 06048WK74 | BANK OF AMERICA CORP SR SECURED 06/23 VAR | | | | | 0.400000 | 21 Jun 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.269206 | 4,963,460.30 | -36,539.70 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.269206 | 4,963,460.30 | -36,539.70 | 0.09 |
| 06048WL24 | BANK OF AMERICA CORP SR UNSECURED 02/24 VAR | | | | | 0.300000 | 16 Feb 2024 | | |
| | 25,000,000.000 | Local | | 99.876986 | 24,969,246.57 | 99.312940 | 24,828,235.00 | -141,011.57 | 0.45 |
| | | Base | | 99.876986 | 24,969,246.57 | 99.312940 | 24,828,235.00 | -141,011.57 | 0.45 |
| 06048WL32 | BANK OF AMERICA CORP SR UNSECURED 02/26 0.8 | | | | | 0.800000 | 24 Feb 2026 | | |
| | 5,371,000.000 | Local | | 98.208850 | 5,274,797.31 | 97.759168 | 5,250,644.91 | -24,152.40 | 0.09 |
| | | Base | | 98.208850 | 5,274,797.31 | 97.759168 | 5,250,644.91 | -24,152.40 | 0.09 |
| 06048WL81 | BANK OF AMERICA CORP SR UNSECURED 09/24 0.75 | | | | | 0.750000 | 26 Sep 2024 | | |
| | 15,000,000.000 | Local | | 99.858904 | 14,978,835.62 | 96.263885 | 14,439,582.75 | -539,252.87 | 0.26 |
| | | Base | | 99.858904 | 14,978,835.62 | 96.263885 | 14,439,582.75 | -539,252.87 | 0.26 |
| 06048WM23 | BANK OF AMERICA CORP SR UNSECURED 05/24 0.65 | | | | | 0.650000 | 14 May 2024 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 99.840030 | 9,984,003.00 | -15,997.00 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.840030 | 9,984,003.00 | -15,997.00 | 0.18 |
| 06048WXT2 | BANK OF AMERICA CORP SR UNSECURED 09/21 VAR | | | | | 2.000000 | 26 Sep 2021 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 100.074235 | 10,007,423.50 | 7,423.50 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.074235 | 10,007,423.50 | 7,423.50 | 0.18 |
| 06367WF99 | BANK OF MONTREAL SR UNSECURED 05/23 VAR | | | | | 1.100000 | 12 May 2023 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 101.142000 | 10,114,200.00 | 114,200.00 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 101.142000 | 10,114,200.00 | 114,200.00 | 0.18 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

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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 | |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | 1.000000 | 30 Jul 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.253363 | 9,925,336.30 | -74,663.70 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.253363 | 9,925,336.30 | -74,663.70 | 0.18 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | 0.400000 | 08 Dec 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.321209 | 10,032,120.90 | 32,120.90 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.321209 | 10,032,120.90 | 32,120.90 | 0.18 |
| 06406RAA5 | BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6 | | | | 2.600000 | 07 Feb 2022 | | | |
| | | 20,000,000.000 | Local | 100.855072 | 20,171,014.42 | 100.849407 | 20,169,881.40 | -1,133.02 | 0.36 |
| | | | Base | 100.855072 | 20,171,014.42 | 100.849407 | 20,169,881.40 | -1,133.02 | 0.36 |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | 3.500000 | 28 Apr 2023 | | | |
| | | 7,000,000.000 | Local | 99.963906 | 6,997,473.39 | 105.243460 | 7,367,042.20 | 369,568.81 | 0.13 |
| | | | Base | 99.963906 | 6,997,473.39 | 105.243460 | 7,367,042.20 | 369,568.81 | 0.13 |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | 2.100000 | 24 Oct 2024 | | | |
| | | 7,000,000.000 | Local | 99.889943 | 6,992,295.98 | 104.687451 | 7,328,121.57 | 335,825.59 | 0.13 |
| | | | Base | 99.889943 | 6,992,295.98 | 104.687451 | 7,328,121.57 | 335,825.59 | 0.13 |
| 06406RAM9 | BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85 | | | | 1.850000 | 27 Jan 2023 | | | |
| | | 5,000,000.000 | Local | 99.968075 | 4,998,403.73 | 102.162142 | 5,108,107.10 | 109,703.37 | 0.09 |
| | | | Base | 99.968075 | 4,998,403.73 | 102.162142 | 5,108,107.10 | 109,703.37 | 0.09 |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | 0.350000 | 07 Dec 2023 | | | |
| | | 10,000,000.000 | Local | 99.919926 | 9,991,992.58 | 99.916077 | 9,991,607.70 | -384.88 | 0.18 |
| | | | Base | 99.919926 | 9,991,992.58 | 99.916077 | 9,991,607.70 | -384.88 | 0.18 |
| 06406RAQ0 | BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75 | | | | 0.750000 | 28 Jan 2026 | | | |
| | | 7,000,000.000 | Local | 99.810872 | 6,986,761.03 | 99.337801 | 6,953,646.07 | -33,114.96 | 0.12 |
| | | | Base | 99.810872 | 6,986,761.03 | 99.337801 | 6,953,646.07 | -33,114.96 | 0.12 |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | 0.500000 | 26 Apr 2024 | | | |
| | | 10,000,000.000 | Local | 99.905860 | 9,990,586.01 | 100.038689 | 10,003,868.90 | 13,282.89 | 0.18 |
| | | | Base | 99.905860 | 9,990,586.01 | 100.038689 | 10,003,868.90 | 13,282.89 | 0.18 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | 0.310000 | 26 Apr 2024 | | | |
| | | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.459092 | 8,036,727.36 | 36,727.36 | 0.14 |
| | | | Base | 100.000000 | 8,000,000.00 | 100.459092 | 8,036,727.36 | 36,727.36 | 0.14 |

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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 |
| 064159KD7 | BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45 | | | | | 2.450000 | 19 Sep 2022 | | |
| | 17,000,000.000 | Local | | 100.670606 | 17,114,003.01 | 102.427101 | 17,412,607.17 | 298,604.16 | 0.31 |
| | | Base | | 100.670606 | 17,114,003.01 | 102.427101 | 17,412,607.17 | 298,604.16 | 0.31 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | 15,000,000.000 | Local | | 99.987897 | 14,998,184.56 | 102.094205 | 15,314,130.75 | 315,946.19 | 0.27 |
| | | Base | | 99.987897 | 14,998,184.56 | 102.094205 | 15,314,130.75 | 315,946.19 | 0.27 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | 2,000,000.000 | Local | | 99.890106 | 1,997,802.11 | 104.585673 | 2,091,713.46 | 93,911.35 | 0.04 |
| | | Base | | 99.890106 | 1,997,802.11 | 104.585673 | 2,091,713.46 | 93,911.35 | 0.04 |
| 084664BT7 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3 | | | | | 3.000000 | 15 May 2022 | | |
| | 3,667,000.000 | Local | | 102.021517 | 3,741,129.04 | 101.992213 | 3,740,054.45 | -1,074.59 | 0.07 |
| | | Base | | 102.021517 | 3,741,129.04 | 101.992213 | 3,740,054.45 | -1,074.59 | 0.07 |
| 097023CG8 | BOEING CO SR UNSECURED 05/22 2.7 | | | | | 2.700000 | 01 May 2022 | | |
| | 5,000,000.000 | Local | | 99.960882 | 4,998,044.11 | 101.506209 | 5,075,310.45 | 77,266.34 | 0.09 |
| | | Base | | 99.960882 | 4,998,044.11 | 101.506209 | 5,075,310.45 | 77,266.34 | 0.09 |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | | 1.950000 | 01 Feb 2024 | | |
| | 17,000,000.000 | Local | | 99.898745 | 16,982,786.71 | 102.477904 | 17,421,243.68 | 438,456.97 | 0.31 |
| | | Base | | 99.898745 | 16,982,786.71 | 102.477904 | 17,421,243.68 | 438,456.97 | 0.31 |
| 097023DD4 | BOEING CO SR UNSECURED 02/23 1.167 | | | | | 1.167000 | 04 Feb 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.080135 | 5,004,006.75 | 4,006.75 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.080135 | 5,004,006.75 | 4,006.75 | 0.09 |
| 110122CLO | BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6 | | | | | 2.600000 | 16 May 2022 | | |
| | 5,000,000.000 | Local | | 99.936922 | 4,996,846.12 | 101.710760 | 5,085,538.00 | 88,691.88 | 0.09 |
| | | Base | | 99.936922 | 4,996,846.12 | 101.710760 | 5,085,538.00 | 88,691.88 | 0.09 |
| 110122CY2 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75 | | | | | 2.750000 | 15 Feb 2023 | | |
| | 4,750,000.000 | Local | | 103.371484 | 4,910,145.47 | 103.441297 | 4,913,461.61 | 3,316.14 | 0.09 |
| | | Base | | 103.371484 | 4,910,145.47 | 103.441297 | 4,913,461.61 | 3,316.14 | 0.09 |
| 12598AAB6 | CNH EQUIPMENT TRUST CNH 2021 A A2 | | | | | 0.230000 | 15 Mar 2024 | | |
| | 3,986,769.930 | Local | | 99.996756 | 3,986,640.59 | 100.032390 | 3,988,061.24 | 1,420.65 | 0.07 |
| | Original Face: 4,000,000.000 | Base | | 99.996756 | 3,986,640.59 | 100.032390 | 3,988,061.24 | 1,420.65 | 0.07 |

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| 126650CV0 | CVS HEALTH CORP SR UNSECURED 03/23 3.7 | | | | | 3.700000 | 09 Mar 2023 | | |
| | 10,964,000.000 | Local | 104.830046 | 11,493,566.24 | 104.661229 | 11,475,057.15 | -18,509.09 | 0.21 | |
| | | Base | 104.830046 | 11,493,566.24 | 104.661229 | 11,475,057.15 | -18,509.09 | 0.21 | |
| 126650DE7 | CVS HEALTH CORP SR UNSECURED 08/24 2.625 | | | | | 2.625000 | 15 Aug 2024 | | |
| | 2,000,000.000 | Local | 99.699488 | 1,993,989.75 | 105.337468 | 2,106,749.36 | 112,759.61 | 0.04 | |
| | | Base | 99.699488 | 1,993,989.75 | 105.337468 | 2,106,749.36 | 112,759.61 | 0.04 | |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.18 | |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | | 1.400000 | 14 Apr 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.282000 | 5,014,100.00 | 14,100.00 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.282000 | 5,014,100.00 | 14,100.00 | 0.09 | |
| 13605WD32 | CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9 | | | | | 0.900000 | 08 Sep 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 97.824093 | 14,673,613.95 | -326,386.05 | 0.26 | |
| | | Base | 100.000000 | 15,000,000.00 | 97.824093 | 14,673,613.95 | -326,386.05 | 0.26 | |
| 13605WF71 | CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55 | | | | | 0.550000 | 06 Apr 2024 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 95.616272 | 14,342,440.80 | -657,559.20 | 0.26 | |
| | | Base | 100.000000 | 15,000,000.00 | 95.616272 | 14,342,440.80 | -657,559.20 | 0.26 | |
| 13605WN23 | CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9 | | | | | 0.900000 | 25 Nov 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.162739 | 9,816,273.90 | -183,726.10 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.162739 | 9,816,273.90 | -183,726.10 | 0.18 | |
| 13605WWG2 | CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR | | | | | 1.750000 | 06 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.940010 | 9,894,001.00 | -105,999.00 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.940010 | 9,894,001.00 | -105,999.00 | 0.18 | |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 0.945380 | 08 Aug 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.614002 | 10,061,400.20 | 61,400.20 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.614002 | 10,061,400.20 | 61,400.20 | 0.18 | |
| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4 | | | | | 0.400000 | 02 Feb 2024 | | |
| | 8,000,000.000 | Local | 99.914219 | 7,993,137.52 | 99.770162 | 7,981,612.96 | -11,524.56 | 0.14 | |
| | | Base | 99.914219 | 7,993,137.52 | 99.770162 | 7,981,612.96 | -11,524.56 | 0.14 | |

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| 14314QAA2 | CARMAX AUTO OWNER TRUST CARMX 2021 2 A1 | | | | 0.140900 | 15 Apr 2022 | | | |
| | | 2,968,574.490 | Local | 100.000000 | 2,968,574.49 | 100.000640 | 2,968,593.49 | 19.00 | 0.05 |
| Original Face: | | 9,000,000.000 | Base | 100.000000 | 2,968,574.49 | 100.000640 | 2,968,593.49 | 19.00 | 0.05 |
| 14316HAA0 | CARMAX AUTO OWNER TRUST CARMX 2020 4 A1 | | | | 0.241980 | 15 Oct 2021 | | | |
| | | 0.210 | Local | 100.000000 | 0.21 | 100.000000 | 0.21 | 0.00 | 0.00 |
| Original Face: | | 15,000,000.000 | Base | 100.000000 | 0.21 | 100.000000 | 0.21 | 0.00 | 0.00 |
| 14316NAA7 | CARMAX AUTO OWNER TRUST CARMX 2021 1 A1 | | | | 0.172380 | 15 Feb 2022 | | | |
| | | 0.070 | Local | 100.000000 | 0.07 | 100.000000 | 0.07 | 0.00 | 0.00 |
| Original Face: | | 10,500,000.000 | Base | 100.000000 | 0.07 | 100.000000 | 0.07 | 0.00 | 0.00 |
| 14913Q3C1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95 | | | | 1.950000 | 18 Nov 2022 | | | |
| | | 5,000,000.000 | Local | 101.974081 | 5,098,704.04 | 102.105771 | 5,105,288.55 | 6,584.51 | 0.09 |
| | | | Base | 101.974081 | 5,098,704.04 | 102.105771 | 5,105,288.55 | 6,584.51 | 0.09 |
| 14913R2B2 | CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95 | | | | 0.950000 | 13 May 2022 | | | |
| | | 5,000,000.000 | Local | 100.466695 | 5,023,334.77 | 100.537432 | 5,026,871.60 | 3,536.83 | 0.09 |
| | | | Base | 100.466695 | 5,023,334.77 | 100.537432 | 5,026,871.60 | 3,536.83 | 0.09 |
| 14913R2E6 | CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR | | | | 0.357880 | 06 Jan 2022 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.088909 | 10,008,890.90 | 8,890.90 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.088909 | 10,008,890.90 | 8,890.90 | 0.18 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | 0.426000 | 11 Aug 2023 | | | |
| | | 5,000,000.000 | Local | 100.104023 | 5,005,201.16 | 100.310705 | 5,015,535.25 | 10,334.09 | 0.09 |
| | | | Base | 100.104023 | 5,005,201.16 | 100.310705 | 5,015,535.25 | 10,334.09 | 0.09 |
| 172967FT3 | CITIGROUP INC SR UNSECURED 01/22 4.5 | | | | 4.500000 | 14 Jan 2022 | | | |
| | | 4,585,000.000 | Local | 101.581548 | 4,657,513.98 | 101.576782 | 4,657,295.45 | -218.53 | 0.08 |
| | | | Base | 101.581548 | 4,657,513.98 | 101.576782 | 4,657,295.45 | -218.53 | 0.08 |
| 17298CGH5 | CITIGROUP INC SR UNSECURED 11/21 VAR | | | | 3.200000 | 15 Nov 2021 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.510030 | 10,051,003.00 | 51,003.00 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.510030 | 10,051,003.00 | 51,003.00 | 0.18 |
| 17298CHQ4 | CITIGROUP INC SR UNSECURED 12/24 VAR | | | | 2.350000 | 30 Dec 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.496577 | 10,149,657.70 | 149,657.70 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 101.496577 | 10,149,657.70 | 149,657.70 | 0.18 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 2021

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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 |
| 17298CJN9 | CITIGROUP INC SR UNSECURED 06/25 1.4 | | | | | 1.400000 | 19 Jun 2025 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 98.184971 | 4,909,248.55 | -90,751.45 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.184971 | 4,909,248.55 | -90,751.45 | 0.09 |
| 17298CJP4 | CITIGROUP INC SR UNSECURED 06/25 VAR | | | | | 1.250000 | 30 Jun 2025 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 99.690043 | 9,969,004.30 | -30,995.70 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.690043 | 9,969,004.30 | -30,995.70 | 0.18 |
| 17298CKU1 | CITIGROUP INC SR UNSECURED 11/25 VAR | | | | | 1.000000 | 25 Nov 2025 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 98.358587 | 14,753,788.05 | -246,211.95 | 0.26 |
| | | Base | | 100.000000 | 15,000,000.00 | 98.358587 | 14,753,788.05 | -246,211.95 | 0.26 |
| 17298CM39 | CITIGROUP INC SR UNSECURED 05/26 1.375 | | | | | 1.375000 | 20 May 2026 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.030196 | 5,001,509.80 | 1,509.80 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.030196 | 5,001,509.80 | 1,509.80 | 0.09 |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | | 1.100000 | 31 Jul 2025 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 99.158756 | 14,873,813.40 | -126,186.60 | 0.27 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.158756 | 14,873,813.40 | -126,186.60 | 0.27 |
| 17329FWZ3 | CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5 | | | | | 0.500000 | 25 Sep 2023 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 100.029013 | 10,002,901.30 | 2,901.30 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.029013 | 10,002,901.30 | 2,901.30 | 0.18 |
| 191216CL2 | COCA COLA CO/THE SR UNSECURED 09/24 1.75 | | | | | 1.750000 | 06 Sep 2024 | | |
| | 10,000,000.000 | Local | | 101.844400 | 10,184,439.95 | 103.963852 | 10,396,385.20 | 211,945.25 | 0.19 |
| | | Base | | 101.844400 | 10,184,439.95 | 103.963852 | 10,396,385.20 | 211,945.25 | 0.19 |
| 205887CA8 | CONAGRA BRANDS INC SR UNSECURED 05/24 4.3 | | | | | 4.300000 | 01 May 2024 | | |
| | 7,000,000.000 | Local | | 108.605183 | 7,602,362.82 | 108.949177 | 7,626,442.39 | 24,079.57 | 0.14 |
| | | Base | | 108.605183 | 7,602,362.82 | 108.949177 | 7,626,442.39 | 24,079.57 | 0.14 |
| 22550L2A8 | CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1 | | | | | 2.100000 | 12 Nov 2021 | | |
| | 9,415,000.000 | Local | | 100.378687 | 9,450,653.38 | 100.371000 | 9,449,929.65 | -723.73 | 0.17 |
| | | Base | | 100.378687 | 9,450,653.38 | 100.371000 | 9,449,929.65 | -723.73 | 0.17 |
| 24422ETV1 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15 | | | | | 2.150000 | 08 Sep 2022 | | |
| | 2,000,000.000 | Local | | 101.893392 | 2,037,867.83 | 102.037530 | 2,040,750.60 | 2,882.77 | 0.04 |
| | | Base | | 101.893392 | 2,037,867.83 | 102.037530 | 2,040,750.60 | 2,882.77 | 0.04 |

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STATE STREET

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|----------------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 24422EVA4 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95 | | | | 1.950000 | 13 Jun 2022 | | |
| | 3,000,000.000 | Local | 101.297069 | 3,038,912.06 | 101.408013 | 3,042,240.39 | 3,328.33 | 0.05 |
| | | Base | 101.297069 | 3,038,912.06 | 101.408013 | 3,042,240.39 | 3,328.33 | 0.05 |
| 24422EVH9 | JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7 | | | | 0.700000 | 05 Jul 2023 | | |
| | 5,000,000.000 | Local | 100.809160 | 5,040,458.02 | 100.802807 | 5,040,140.35 | -317.67 | 0.09 |
| | | Base | 100.809160 | 5,040,458.02 | 100.802807 | 5,040,140.35 | -317.67 | 0.09 |
| 24422EVN6 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45 | | | | 0.450000 | 17 Jan 2024 | | |
| | 9,000,000.000 | Local | 99.941251 | 8,994,712.56 | 100.053417 | 9,004,807.53 | 10,094.97 | 0.16 |
| | | Base | 99.941251 | 8,994,712.56 | 100.053417 | 9,004,807.53 | 10,094.97 | 0.16 |
| 254683CK9 | DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1 | | | | 3.040000 | 15 Jul 2024 | | |
| | 4,000,000.000 | Local | 99.998884 | 3,999,955.36 | 101.074870 | 4,042,994.80 | 43,039.44 | 0.07 |
| Original Face: | 4,000,000.000 | Base | 99.998884 | 3,999,955.36 | 101.074870 | 4,042,994.80 | 43,039.44 | 0.07 |
| 254687FJ0 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65 | | | | 1.650000 | 01 Sep 2022 | | |
| | 1,675,000.000 | Local | 101.282876 | 1,696,488.17 | 101.418543 | 1,698,760.60 | 2,272.43 | 0.03 |
| | | Base | 101.282876 | 1,696,488.17 | 101.418543 | 1,698,760.60 | 2,272.43 | 0.03 |
| 254687FN1 | WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35 | | | | 3.350000 | 24 Mar 2025 | | |
| | 7,000,000.000 | Local | 108.386132 | 7,587,029.27 | 108.500000 | 7,595,000.00 | 7,970.73 | 0.14 |
| | | Base | 108.386132 | 7,587,029.27 | 108.500000 | 7,595,000.00 | 7,970.73 | 0.14 |
| 25468PCT1 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55 | | | | 2.550000 | 15 Feb 2022 | | |
| | 2,200,000.000 | Local | 101.050669 | 2,223,114.71 | 101.085018 | 2,223,870.40 | 755.69 | 0.04 |
| | | Base | 101.050669 | 2,223,114.71 | 101.085018 | 2,223,870.40 | 755.69 | 0.04 |
| 278642AV5 | EBAY INC SR UNSECURED 03/25 1.9 | | | | 1.900000 | 11 Mar 2025 | | |
| | 2,000,000.000 | Local | 102.538712 | 2,050,774.24 | 103.572171 | 2,071,443.42 | 20,669.18 | 0.04 |
| | | Base | 102.538712 | 2,050,774.24 | 103.572171 | 2,071,443.42 | 20,669.18 | 0.04 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | 1.400000 | 10 May 2026 | | |
| | 5,000,000.000 | Local | 99.878252 | 4,993,912.58 | 100.900035 | 5,045,001.75 | 51,089.17 | 0.09 |
| | | Base | 99.878252 | 4,993,912.58 | 100.900035 | 5,045,001.75 | 51,089.17 | 0.09 |
| 29736RAE0 | ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35 | | | | 2.350000 | 15 Aug 2022 | | |
| | 17,838,000.000 | Local | 101.790816 | 18,157,445.79 | 101.948984 | 18,185,659.77 | 28,213.98 | 0.33 |
| | | Base | 101.790816 | 18,157,445.79 | 101.948984 | 18,185,659.77 | 28,213.98 | 0.33 |

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| 3130ALK29 | FEDERAL HOME LOAN BANK BONDS 03/26 1 | | | | 1.000000 | 17 Mar 2026 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000189 | 5,000,009.45 | 9.45 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000189 | 5,000,009.45 | 9.45 | 0.09 |
| 3130AMU75 | FEDERAL HOME LOAN BANK BONDS 06/26 1 | | | | 1.000000 | 26 Jun 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.997894 | 9,999,789.40 | -210.60 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.997894 | 9,999,789.40 | -210.60 | 0.18 |
| 3133ELAE4 | FEDERAL FARM CREDIT BANK BONDS 08/22 1.625 | | | | 1.625000 | 22 Aug 2022 | | | |
| | | 15,000,000.000 | Local | 101.459864 | 15,218,979.61 | 101.519073 | 15,227,860.95 | 8,881.34 | 0.27 |
| | | | Base | 101.459864 | 15,218,979.61 | 101.519073 | 15,227,860.95 | 8,881.34 | 0.27 |
| 3133EM7M8 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | 0.157880 | 21 Feb 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.119762 | 10,011,976.20 | 11,976.20 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.119762 | 10,011,976.20 | 11,976.20 | 0.18 |
| 3133EMBJ0 | FEDERAL FARM CREDIT BANK BONDS 09/25 0.53 | | | | 0.530000 | 29 Sep 2025 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.521313 | 14,928,196.95 | -71,803.05 | 0.27 |
| | | | Base | 100.000000 | 15,000,000.00 | 99.521313 | 14,928,196.95 | -71,803.05 | 0.27 |
| 3133EMHF2 | FEDERAL FARM CREDIT BANK BONDS 11/25 0.6 | | | | 0.600000 | 24 Nov 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.461908 | 4,973,095.40 | -26,904.60 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.461908 | 4,973,095.40 | -26,904.60 | 0.09 |
| 3133EMPH9 | FEDERAL FARM CREDIT BANK BONDS 02/23 0.125 | | | | 0.125000 | 03 Feb 2023 | | | |
| | | 20,000,000.000 | Local | 99.960110 | 19,992,021.92 | 99.985449 | 19,997,089.80 | 5,067.88 | 0.36 |
| | | | Base | 99.960110 | 19,992,021.92 | 99.985449 | 19,997,089.80 | 5,067.88 | 0.36 |
| 3133EMWH1 | FEDERAL FARM CREDIT BANK BONDS 04/25 0.71 | | | | 0.710000 | 21 Apr 2025 | | | |
| | | 5,000,000.000 | Local | 99.968044 | 4,998,402.20 | 100.153222 | 5,007,661.10 | 9,258.90 | 0.09 |
| | | | Base | 99.968044 | 4,998,402.20 | 100.153222 | 5,007,661.10 | 9,258.90 | 0.09 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | 1.500000 | 01 Mar 2036 | | | |
| | | 9,505,207.600 | Local | 102.286400 | 9,722,534.68 | 101.850614 | 9,681,112.30 | -41,422.38 | 0.17 |
| | | Original Face: 10,000,000.000 | Base | 102.286400 | 9,722,534.68 | 101.850614 | 9,681,112.30 | -41,422.38 | 0.17 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.094099 | 10,009,409.90 | 9,409.90 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.094099 | 10,009,409.90 | 9,409.90 | 0.18 |

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| 3134GWH82 | FREDDIE MAC NOTES 09/25 0.625 | | | | 0.625000 | 08 Sep 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.762267 | 4,988,113.35 | -11,886.65 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.762267 | 4,988,113.35 | -11,886.65 | 0.09 |
| 3134GWU79 | FREDDIE MAC NOTES 03/24 0.375 | | | | 0.375000 | 25 Mar 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.952987 | 4,997,649.35 | -2,350.65 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.952987 | 4,997,649.35 | -2,350.65 | 0.09 |
| 3134GWYX8 | FREDDIE MAC NOTES 10/25 0.5 | | | | 0.500000 | 15 Oct 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.865209 | 4,993,260.45 | -6,739.55 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.865209 | 4,993,260.45 | -6,739.55 | 0.09 |
| 3135G0T45 | FANNIE MAE NOTES 04/22 1.875 | | | | 1.875000 | 05 Apr 2022 | | | |
| | | 15,243,000.000 | Local | 100.158010 | 15,267,085.44 | 101.071926 | 15,406,393.68 | 139,308.24 | 0.28 |
| | | | Base | 100.158010 | 15,267,085.44 | 101.071926 | 15,406,393.68 | 139,308.24 | 0.28 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | 2.500000 | 25 Jul 2040 | | | |
| | | 65,839.560 | Local | 102.610391 | 67,558.23 | 101.419630 | 66,774.24 | -783.99 | 0.00 |
| | | Original Face: 2,838,688.000 | Base | 102.610391 | 67,558.23 | 101.419630 | 66,774.24 | -783.99 | 0.00 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | | |
| | | 622,952.840 | Local | 101.399045 | 631,668.23 | 103.536670 | 644,984.63 | 13,316.40 | 0.01 |
| | | Original Face: 5,677,376.000 | Base | 101.399045 | 631,668.23 | 103.536670 | 644,984.63 | 13,316.40 | 0.01 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | | |
| | | 668,026.350 | Local | 101.315285 | 676,812.80 | 103.610290 | 692,144.04 | 15,331.24 | 0.01 |
| | | Original Face: 5,677,376.000 | Base | 101.315285 | 676,812.80 | 103.610290 | 692,144.04 | 15,331.24 | 0.01 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | 1.750000 | 25 Jul 2041 | | | |
| | | 1,084,038.280 | Local | 100.748758 | 1,092,155.10 | 101.863130 | 1,104,235.32 | 12,080.22 | 0.02 |
| | | Original Face: 6,713,909.000 | Base | 100.748758 | 1,092,155.10 | 101.863130 | 1,104,235.32 | 12,080.22 | 0.02 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | 1.250000 | 25 Feb 2028 | | | |
| | | 1,008,913.550 | Local | 99.792058 | 1,006,815.60 | 101.459450 | 1,023,638.14 | 16,822.54 | 0.02 |
| | | Original Face: 5,677,376.000 | Base | 99.792058 | 1,006,815.60 | 101.459450 | 1,023,638.14 | 16,822.54 | 0.02 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | 2.000000 | 25 Mar 2042 | | | |
| | | 1,393,257.300 | Local | 101.423023 | 1,413,083.67 | 102.503400 | 1,428,136.10 | 15,052.43 | 0.03 |
| | | Original Face: 6,995,663.000 | Base | 101.423023 | 1,413,083.67 | 102.503400 | 1,428,136.10 | 15,052.43 | 0.03 |

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| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | 1,008,913.550 | Local | 100.201233 | 1,010,943.82 | 102.133930 | 1,030,443.06 | 19,499.24 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 100.201233 | 1,010,943.82 | 102.133930 | 1,030,443.06 | 19,499.24 | 0.02 | |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | 1,250,322.170 | Local | 100.646374 | 1,258,403.93 | 102.637650 | 1,283,301.29 | 24,897.36 | 0.02 | |
| Original Face: | 11,354,753.000 | Base | 100.646374 | 1,258,403.93 | 102.637650 | 1,283,301.29 | 24,897.36 | 0.02 | |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.500000 | 25 Aug 2041 | | |
| | 511,996.360 | Local | 98.688260 | 505,280.30 | 102.092970 | 522,712.29 | 17,431.99 | 0.01 | |
| Original Face: | 2,000,000.000 | Base | 98.688260 | 505,280.30 | 102.092970 | 522,712.29 | 17,431.99 | 0.01 | |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | 1,223,292.870 | Local | 101.492102 | 1,241,545.65 | 103.610290 | 1,267,457.29 | 25,911.64 | 0.02 | |
| Original Face: | 8,516,065.000 | Base | 101.492102 | 1,241,545.65 | 103.610290 | 1,267,457.29 | 25,911.64 | 0.02 | |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | 846,827.990 | Local | 99.901129 | 845,990.72 | 101.298680 | 857,825.58 | 11,834.86 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 99.901129 | 845,990.72 | 101.298680 | 857,825.58 | 11,834.86 | 0.02 | |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | | 1.500000 | 25 May 2029 | | |
| | 1,450,265.420 | Local | 98.683847 | 1,431,177.71 | 102.211220 | 1,482,333.98 | 51,156.27 | 0.03 | |
| Original Face: | 6,060,416.000 | Base | 98.683847 | 1,431,177.71 | 102.211220 | 1,482,333.98 | 51,156.27 | 0.03 | |
| 3136BD2B3 | FANNIE MAE FNR 2021 1 PC | | | | | 1.000000 | 25 Nov 2050 | | |
| | 6,287,806.490 | Local | 99.746672 | 6,271,877.70 | 100.552600 | 6,322,552.91 | 50,675.21 | 0.11 | |
| Original Face: | 7,000,000.000 | Base | 99.746672 | 6,271,877.70 | 100.552600 | 6,322,552.91 | 50,675.21 | 0.11 | |
| 3136G4A37 | FANNIE MAE NOTES 07/25 0.67 | | | | | 0.670000 | 28 Jul 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.922749 | 9,992,274.90 | -7,725.10 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.922749 | 9,992,274.90 | -7,725.10 | 0.18 | |
| 3136G4X40 | FANNIE MAE NOTES 08/25 0.6 | | | | | 0.600000 | 26 Aug 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.742947 | 9,974,294.70 | -25,705.30 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.742947 | 9,974,294.70 | -25,705.30 | 0.18 | |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | 194,099.040 | Local | 98.375716 | 190,946.32 | 102.534750 | 199,018.97 | 8,072.65 | 0.00 | |
| Original Face: | 2,838,688.000 | Base | 98.375716 | 190,946.32 | 102.534750 | 199,018.97 | 8,072.65 | 0.00 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | 330,110.770 | Local | | 100.122562 | 330,515.36 | 101.108450 | 333,769.88 | 3,254.52 | 0.01 |
| Original Face: | 5,946,910.000 | Base | | 100.122562 | 330,515.36 | 101.108450 | 333,769.88 | 3,254.52 | 0.01 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | 62,188.160 | Local | | 102.544086 | 63,770.28 | 104.985970 | 65,288.84 | 1,518.56 | 0.00 |
| Original Face: | 500,000.000 | Base | | 102.544086 | 63,770.28 | 104.985970 | 65,288.84 | 1,518.56 | 0.00 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.500000 | 15 Nov 2040 | | |
| | 221,297.210 | Local | | 101.282181 | 224,134.64 | 100.964220 | 223,431.00 | -703.64 | 0.00 |
| Original Face: | 11,354,753.000 | Base | | 101.282181 | 224,134.64 | 100.964220 | 223,431.00 | -703.64 | 0.00 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | 149,894.170 | Local | | 99.443994 | 149,060.75 | 101.559310 | 152,231.48 | 3,170.73 | 0.00 |
| Original Face: | 2,838,688.000 | Base | | 99.443994 | 149,060.75 | 101.559310 | 152,231.48 | 3,170.73 | 0.00 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | 313,056.710 | Local | | 99.979045 | 312,991.11 | 102.482800 | 320,829.28 | 7,838.17 | 0.01 |
| Original Face: | 2,838,688.000 | Base | | 99.979045 | 312,991.11 | 102.482800 | 320,829.28 | 7,838.17 | 0.01 |
| 3137AGR00 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | 231,656.910 | Local | | 99.958214 | 231,560.11 | 103.010490 | 238,630.92 | 7,070.81 | 0.00 |
| Original Face: | 3,247,459.000 | Base | | 99.958214 | 231,560.11 | 103.010490 | 238,630.92 | 7,070.81 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | 623,151.350 | Local | | 100.162031 | 624,161.05 | 104.875930 | 653,535.77 | 29,374.72 | 0.01 |
| Original Face: | 5,677,376.000 | Base | | 100.162031 | 624,161.05 | 104.875930 | 653,535.77 | 29,374.72 | 0.01 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | 685,443.260 | Local | | 100.340117 | 687,774.57 | 101.437770 | 695,298.36 | 7,523.79 | 0.01 |
| Original Face: | 8,516,065.000 | Base | | 100.340117 | 687,774.57 | 101.437770 | 695,298.36 | 7,523.79 | 0.01 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | 1,295,257.950 | Local | | 100.054158 | 1,295,959.43 | 101.818790 | 1,318,815.97 | 22,856.54 | 0.02 |
| Original Face: | 7,380,589.000 | Base | | 100.054158 | 1,295,959.43 | 101.818790 | 1,318,815.97 | 22,856.54 | 0.02 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | 1,819,355.850 | Local | | 101.192799 | 1,841,057.11 | 101.892650 | 1,853,789.89 | 12,732.78 | 0.03 |
| Original Face: | 5,677,376.000 | Base | | 101.192799 | 1,841,057.11 | 101.892650 | 1,853,789.89 | 12,732.78 | 0.03 |

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STATE STREET

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|----------------|--------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | 1.500000 | 15 Dec 2042 | | |
| | 1,054,100.980 | Local | 100.022454 | 1,054,337.67 | 101.012590 | 1,064,774.70 | 10,437.03 | 0.02 |
| Original Face: | 5,677,376.000 | Base | 100.022454 | 1,054,337.67 | 101.012590 | 1,064,774.70 | 10,437.03 | 0.02 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | 1.750000 | 15 Dec 2042 | | |
| | 2,635,252.740 | Local | 100.696186 | 2,653,599.00 | 102.106420 | 2,690,762.23 | 37,163.23 | 0.05 |
| Original Face: | 14,193,441.000 | Base | 100.696186 | 2,653,599.00 | 102.106420 | 2,690,762.23 | 37,163.23 | 0.05 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | 2.000000 | 15 Mar 2043 | | |
| | 1,508,209.950 | Local | 100.443790 | 1,514,903.23 | 101.780690 | 1,535,066.49 | 20,163.26 | 0.03 |
| Original Face: | 14,193,441.000 | Base | 100.443790 | 1,514,903.23 | 101.780690 | 1,535,066.49 | 20,163.26 | 0.03 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | 2.000000 | 15 Mar 2043 | | |
| | 627,236.520 | Local | 99.900369 | 626,611.60 | 103.042720 | 646,321.57 | 19,709.97 | 0.01 |
| Original Face: | 3,250,000.000 | Base | 99.900369 | 626,611.60 | 103.042720 | 646,321.57 | 19,709.97 | 0.01 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | 2.000000 | 15 Mar 2040 | | |
| | 689,912.860 | Local | 100.486327 | 693,268.09 | 100.709700 | 694,809.17 | 1,541.08 | 0.01 |
| Original Face: | 5,677,376.000 | Base | 100.486327 | 693,268.09 | 100.709700 | 694,809.17 | 1,541.08 | 0.01 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | 1.500000 | 15 Jul 2042 | | |
| | 1,777,767.310 | Local | 99.910455 | 1,776,175.41 | 102.508930 | 1,822,370.25 | 46,194.84 | 0.03 |
| Original Face: | 8,516,065.000 | Base | 99.910455 | 1,776,175.41 | 102.508930 | 1,822,370.25 | 46,194.84 | 0.03 |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | 1.750000 | 15 Apr 2033 | | |
| | 435,435.580 | Local | 98.104335 | 427,181.18 | 102.294720 | 445,427.61 | 18,246.43 | 0.01 |
| Original Face: | 2,500,000.000 | Base | 98.104335 | 427,181.18 | 102.294720 | 445,427.61 | 18,246.43 | 0.01 |
| 3137BUFZ6 | FREDDIE MAC FHR 4646 TB | | | | 3.500000 | 15 Apr 2028 | | |
| | 2,376,969.100 | Local | 102.271308 | 2,430,957.38 | 100.493910 | 2,388,709.19 | -42,248.19 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 102.271308 | 2,430,957.38 | 100.493910 | 2,388,709.19 | -42,248.19 | 0.04 |
| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | 3.000000 | 25 Dec 2035 | | |
| | 3,470,509.000 | Local | 102.522417 | 3,558,049.71 | 101.641350 | 3,527,472.20 | -30,577.51 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 102.522417 | 3,558,049.71 | 101.641350 | 3,527,472.20 | -30,577.51 | 0.06 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | 3.500000 | 25 Jul 2033 | | |
| | 443,311.970 | Local | 101.054312 | 447,985.86 | 106.849860 | 473,678.22 | 25,692.36 | 0.01 |
| Original Face: | 44,567,405.000 | Base | 101.054312 | 447,985.86 | 106.849860 | 473,678.22 | 25,692.36 | 0.01 |

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|----------------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | 5.500000 | 25 Jun 2027 | | | |
| | | 15,964.680 | Local | 105.970618 | 16,917.87 | 109.717240 | 17,516.01 | 598.14 | 0.00 |
| Original Face: | | 1,000,000.000 | Base | 105.970618 | 16,917.87 | 109.717240 | 17,516.01 | 598.14 | 0.00 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | 5.000000 | 25 May 2049 | | | |
| | | 635,575.170 | Local | 105.552487 | 670,865.40 | 116.263600 | 738,942.57 | 68,077.17 | 0.01 |
| Original Face: | | 24,898,134.000 | Base | 105.552487 | 670,865.40 | 116.263600 | 738,942.57 | 68,077.17 | 0.01 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | 3.000000 | 25 Jan 2040 | | | |
| | | 66,672.770 | Local | 99.279031 | 66,192.08 | 100.703870 | 67,142.06 | 949.98 | 0.00 |
| Original Face: | | 5,677,376.000 | Base | 99.279031 | 66,192.08 | 100.703870 | 67,142.06 | 949.98 | 0.00 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | 4.500000 | 15 Dec 2039 | | | |
| | | 232,100.670 | Local | 104.680646 | 242,964.48 | 107.770750 | 250,136.63 | 7,172.15 | 0.00 |
| Original Face: | | 8,516,065.000 | Base | 104.680646 | 242,964.48 | 107.770750 | 250,136.63 | 7,172.15 | 0.00 |
| 31422B3T5 | FARMER MAC NOTES 09/21 VAR | | | | 0.080000 | 01 Sep 2021 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.36 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.36 |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | 0.300000 | 10 May 2023 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.022999 | 15,003,449.85 | 3,449.85 | 0.27 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.022999 | 15,003,449.85 | 3,449.85 | 0.27 |
| 34528QHA5 | FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1 | | | | 2.230000 | 15 Sep 2024 | | | |
| | | 20,000,000.000 | Local | 102.391379 | 20,478,275.71 | 102.067890 | 20,413,578.00 | -64,697.71 | 0.37 |
| Original Face: | | 20,000,000.000 | Base | 102.391379 | 20,478,275.71 | 102.067890 | 20,413,578.00 | -64,697.71 | 0.37 |
| 34532NAB1 | FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2 | | | | 0.170000 | 15 Oct 2023 | | | |
| | | 10,904,767.850 | Local | 99.999268 | 10,904,688.04 | 99.997360 | 10,904,479.96 | -208.08 | 0.20 |
| Original Face: | | 12,500,000.000 | Base | 99.999268 | 10,904,688.04 | 99.997360 | 10,904,479.96 | -208.08 | 0.20 |
| 345397YP2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR | | | | 1.197750 | 03 Aug 2022 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.716864 | 19,943,372.80 | -56,627.20 | 0.36 |
| | | | Base | 100.000000 | 20,000,000.00 | 99.716864 | 19,943,372.80 | -56,627.20 | 0.36 |
| 369550AW8 | GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875 | | | | 1.875000 | 15 Aug 2023 | | | |
| | | 1,250,000.000 | Local | 102.621443 | 1,282,768.04 | 102.652603 | 1,283,157.54 | 389.50 | 0.02 |
| | | | Base | 102.621443 | 1,282,768.04 | 102.652603 | 1,283,157.54 | 389.50 | 0.02 |

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| 370334CE2 | GENERAL MILLS INC SR UNSECURED 10/23 3.7 | | | | 3.700000 | 17 Oct 2023 | | | |
| | | 2,610,000.000 | Local | 106.474509 | 2,778,984.69 | 106.442444 | 2,778,147.79 | -836.90 | 0.05 |
| | | | Base | 106.474509 | 2,778,984.69 | 106.442444 | 2,778,147.79 | -836.90 | 0.05 |
| 375558AU7 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | | | | 4.400000 | 01 Dec 2021 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.09 |
| 375558BW2 | GILEAD SCIENCES INC SR UNSECURED 09/23 0.75 | | | | 0.750000 | 29 Sep 2023 | | | |
| | | 10,000,000.000 | Local | 99.997219 | 9,999,721.92 | 100.020873 | 10,002,087.30 | 2,365.38 | 0.18 |
| | | | Base | 99.997219 | 9,999,721.92 | 100.020873 | 10,002,087.30 | 2,365.38 | 0.18 |
| 377373AL9 | GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534 | | | | 0.534000 | 01 Oct 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.148398 | 5,007,419.90 | 7,419.90 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.148398 | 5,007,419.90 | 7,419.90 | 0.09 |
| 380144AA3 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1 | | | | 0.109810 | 20 May 2022 | | | |
| | | 6,621,493.030 | Local | 100.000000 | 6,621,493.03 | 100.005430 | 6,621,852.58 | 359.55 | 0.12 |
| | | Original Face: 18,000,000.000 | Base | 100.000000 | 6,621,493.03 | 100.005430 | 6,621,852.58 | 359.55 | 0.12 |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | 0.673000 | 08 Mar 2024 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.160037 | 7,011,202.59 | 11,202.59 | 0.13 |
| | | | Base | 100.000000 | 7,000,000.00 | 100.160037 | 7,011,202.59 | 11,202.59 | 0.13 |
| 38150AEL5 | GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1 | | | | 1.000000 | 21 Dec 2025 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 97.675005 | 19,535,001.00 | -464,999.00 | 0.35 |
| | | | Base | 100.000000 | 20,000,000.00 | 97.675005 | 19,535,001.00 | -464,999.00 | 0.35 |
| 38150AF75 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR | | | | 1.000000 | 18 Mar 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.598701 | 9,759,870.10 | -240,129.90 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 97.598701 | 9,759,870.10 | -240,129.90 | 0.18 |
| 38150AF91 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8 | | | | 0.800000 | 25 Mar 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.619972 | 4,980,998.60 | -19,001.40 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.619972 | 4,980,998.60 | -19,001.40 | 0.09 |
| 38150AFG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR | | | | 1.350000 | 30 Apr 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.056581 | 9,905,658.10 | -94,341.90 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.056581 | 9,905,658.10 | -94,341.90 | 0.18 |

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| 38150AFJ9 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45 | | | | 1.450000 | 30 Apr 2026 | | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 100.025896 | 10,002,589.60 | 2,589.60 | | 0.18 |
| | | | Base 100.000000 | 10,000,000.00 | 100.025896 | 10,002,589.60 | 2,589.60 | | 0.18 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | 4.000000 | 16 Nov 2039 | | | |
| | | 45,339.860 | Local 104.995538 | 47,604.83 | 110.580150 | 50,136.89 | 2,532.06 | | 0.00 |
| Original Face: | | 877,500.000 | Base 104.995538 | 47,604.83 | 110.580150 | 50,136.89 | 2,532.06 | | 0.00 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | 1.718500 | 16 May 2045 | | | |
| | | 1,381,393.760 | Local 98.930482 | 1,366,619.51 | 101.051100 | 1,395,913.59 | 29,294.08 | | 0.03 |
| Original Face: | | 3,000,000.000 | Base 98.930482 | 1,366,619.51 | 101.051100 | 1,395,913.59 | 29,294.08 | | 0.03 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | 1.619870 | 16 Jun 2053 | | | |
| | | 2,479,757.500 | Local 95.646998 | 2,371,813.61 | 101.069900 | 2,506,288.43 | 134,474.82 | | 0.04 |
| Original Face: | | 10,000,000.000 | Base 95.646998 | 2,371,813.61 | 101.069900 | 2,506,288.43 | 134,474.82 | | 0.04 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | 2.000000 | 16 Mar 2041 | | | |
| | | 2,072,905.040 | Local 101.952752 | 2,113,383.74 | 103.061460 | 2,136,366.20 | 22,982.46 | | 0.04 |
| Original Face: | | 10,493,495.000 | Base 101.952752 | 2,113,383.74 | 103.061460 | 2,136,366.20 | 22,982.46 | | 0.04 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | | |
| | | 2,952,350.850 | Local 96.534498 | 2,850,037.08 | 101.783410 | 3,005,003.37 | 154,966.29 | | 0.05 |
| Original Face: | | 5,000,000.000 | Base 96.534498 | 2,850,037.08 | 101.783410 | 3,005,003.37 | 154,966.29 | | 0.05 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | | |
| | | 506,496.400 | Local 99.905533 | 506,017.93 | 101.616320 | 514,683.00 | 8,665.07 | | 0.01 |
| Original Face: | | 5,000,000.000 | Base 99.905533 | 506,017.93 | 101.616320 | 514,683.00 | 8,665.07 | | 0.01 |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | 2.500000 | 20 Apr 2049 | | | |
| | | 776,577.200 | Local 100.659601 | 781,699.51 | 101.153640 | 785,536.11 | 3,836.60 | | 0.01 |
| Original Face: | | 5,000,000.000 | Base 100.659601 | 781,699.51 | 101.153640 | 785,536.11 | 3,836.60 | | 0.01 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | | |
| | | 4,775,838.220 | Local 102.283250 | 4,884,882.55 | 101.943650 | 4,868,663.80 | -16,218.75 | | 0.09 |
| Original Face: | | 5,000,000.000 | Base 102.283250 | 4,884,882.55 | 101.943650 | 4,868,663.80 | -16,218.75 | | 0.09 |
| 41284NAB6 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2 | | | | 0.220000 | 15 Apr 2024 | | | |
| | | 5,888,151.630 | Local 99.991640 | 5,887,659.40 | 100.027630 | 5,889,778.53 | 2,119.13 | | 0.11 |
| Original Face: | | 8,000,000.000 | Base 99.991640 | 5,887,659.40 | 100.027630 | 5,889,778.53 | 2,119.13 | | 0.11 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 |
|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | 2.050000 | 15 Nov 2024 | | |
| | | 1,000,000.000 | Local 99.945864 | 999,458.64 | 104.515625 | 1,045,156.25 | 45,697.61 | 0.02 |
| | | | Base 99.945864 | 999,458.64 | 104.515625 | 1,045,156.25 | 45,697.61 | 0.02 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | | 2,000,000.000 | Local 99.862100 | 1,997,242.00 | 100.352150 | 2,007,043.00 | 9,801.00 | 0.04 |
| | | | Base 99.862100 | 1,997,242.00 | 100.352150 | 2,007,043.00 | 9,801.00 | 0.04 |
| 438516BT2 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15 | | | | 2.150000 | 08 Aug 2022 | | |
| | | 15,680,000.000 | Local 100.490010 | 15,756,833.57 | 101.679634 | 15,943,366.61 | 186,533.04 | 0.29 |
| | | | Base 100.490010 | 15,756,833.57 | 101.679634 | 15,943,366.61 | 186,533.04 | 0.29 |
| 438516CB0 | HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35 | | | | 1.350000 | 01 Jun 2025 | | |
| | | 3,000,000.000 | Local 99.992604 | 2,999,778.11 | 102.043125 | 3,061,293.75 | 61,515.64 | 0.05 |
| | | | Base 99.992604 | 2,999,778.11 | 102.043125 | 3,061,293.75 | 61,515.64 | 0.05 |
| 44933LAA1 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1 | | | | 0.126220 | 16 May 2022 | | |
| | | 2,532,881.810 | Local 100.000000 | 2,532,881.81 | 100.000000 | 2,532,881.81 | 0.00 | 0.05 |
| Original Face: | | 9,000,000.000 | Base 100.000000 | 2,532,881.81 | 100.000000 | 2,532,881.81 | 0.00 | 0.05 |
| 459200JQ5 | IBM CORP SR UNSECURED 01/22 2.5 | | | | 2.500000 | 27 Jan 2022 | | |
| | | 4,000,000.000 | Local 100.890681 | 4,035,627.25 | 100.925969 | 4,037,038.76 | 1,411.51 | 0.07 |
| | | | Base 100.890681 | 4,035,627.25 | 100.925969 | 4,037,038.76 | 1,411.51 | 0.07 |
| 46513JCE9 | ISRAEL ST 03/23 1.75 | | | | 1.750000 | 01 Mar 2023 | | |
| | | 3,800,000.000 | Local 100.000000 | 3,800,000.00 | 99.998488 | 3,799,942.54 | -57.46 | 0.07 |
| | | | Base 100.000000 | 3,800,000.00 | 99.998488 | 3,799,942.54 | -57.46 | 0.07 |
| 46513JQC8 | ISRAEL ST 03/23 2.02 | | | | 2.020000 | 01 Mar 2023 | | |
| | | 1,200,000.000 | Local 100.000000 | 1,200,000.00 | 100.000000 | 1,200,000.00 | 0.00 | 0.02 |
| | | | Base 100.000000 | 1,200,000.00 | 100.000000 | 1,200,000.00 | 0.00 | 0.02 |
| 46513JQG9 | ISRAEL ST 05/23 1.79 | | | | 1.790000 | 01 May 2023 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.09 |
| | | | Base 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.09 |
| 46625HJE1 | JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25 | | | | 3.250000 | 23 Sep 2022 | | |
| | | 10,000,000.000 | Local 103.222545 | 10,322,254.50 | 103.205640 | 10,320,564.00 | -1,690.50 | 0.19 |
| | | | Base 103.222545 | 10,322,254.50 | 103.205640 | 10,320,564.00 | -1,690.50 | 0.19 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | | 0.550000 | 01 Sep 2025 | | |
| | 5,000,000.000 | Local | 99.913502 | 4,995,675.08 | 99.135020 | 4,956,751.00 | -38,924.08 | 0.09 | |
| | | Base | 99.913502 | 4,995,675.08 | 99.135020 | 4,956,751.00 | -38,924.08 | 0.09 | |
| 48128GL73 | JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR | | | | | 2.250000 | 31 Oct 2024 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.667531 | 14,800,129.65 | -199,870.35 | 0.27 | |
| | | Base | 100.000000 | 15,000,000.00 | 98.667531 | 14,800,129.65 | -199,870.35 | 0.27 | |
| 48128GM49 | JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR | | | | | 2.300000 | 27 Nov 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.097490 | 5,004,874.50 | 4,874.50 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.097490 | 5,004,874.50 | 4,874.50 | 0.09 | |
| 48128GN97 | JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR | | | | | 2.300000 | 23 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.601198 | 9,860,119.80 | -139,880.20 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.601198 | 9,860,119.80 | -139,880.20 | 0.18 | |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | | 0.800000 | 18 Aug 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.698516 | 4,884,925.80 | -115,074.20 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 97.698516 | 4,884,925.80 | -115,074.20 | 0.09 | |
| 48130UVH5 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5 | | | | | 0.500000 | 18 Mar 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.072163 | 4,953,608.15 | -46,391.85 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.072163 | 4,953,608.15 | -46,391.85 | 0.09 | |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | 3,000,000.000 | Local | 99.976178 | 2,999,285.34 | 101.432094 | 3,042,962.82 | 43,677.48 | 0.05 | |
| | | Base | 99.976178 | 2,999,285.34 | 101.432094 | 3,042,962.82 | 43,677.48 | 0.05 | |
| 49327M3A0 | KEY BANK NA SR UNSECURED 01/24 VAR | | | | | 0.423000 | 03 Jan 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.019481 | 5,000,974.05 | 974.05 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.019481 | 5,000,974.05 | 974.05 | 0.09 | |
| 50117PAC3 | KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A | | | | | 3.100000 | 15 Aug 2022 | | |
| | 891,597.010 | Local | 99.932031 | 890,991.00 | 100.193170 | 893,319.31 | 2,328.31 | 0.02 | |
| Original Face: | 12,640,000.000 | Base | 99.932031 | 890,991.00 | 100.193170 | 893,319.31 | 2,328.31 | 0.02 | |
| 539830AY5 | LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35 | | | | | 3.350000 | 15 Sep 2021 | | |
| | 3,556,000.000 | Local | 100.119418 | 3,560,246.50 | 100.115960 | 3,560,123.54 | -122.96 | 0.06 | |
| | | Base | 100.119418 | 3,560,246.50 | 100.115960 | 3,560,123.54 | -122.96 | 0.06 | |

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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 |
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6 | | | | | 3.600000 | 15 Apr 2024 | | |
| | 3,000,000.000 | Local | 99.755625 | 2,992,668.74 | 106.687168 | 3,200,615.04 | 207,946.30 | 0.06 | |
| | | Base | 99.755625 | 2,992,668.74 | 106.687168 | 3,200,615.04 | 207,946.30 | 0.06 | |
| 573284AY2 | MARTIN MARIETTA SR UNSECURED 07/23 0.65 | | | | | 0.650000 | 15 Jul 2023 | | |
| | 5,000,000.000 | Local | 99.989937 | 4,999,496.83 | 100.231011 | 5,011,550.55 | 12,053.72 | 0.09 | |
| | | Base | 99.989937 | 4,999,496.83 | 100.231011 | 5,011,550.55 | 12,053.72 | 0.09 | |
| 579780AR8 | MCCORMICK + CO SR UNSECURED 02/26 0.9 | | | | | 0.900000 | 15 Feb 2026 | | |
| | 5,000,000.000 | Local | 99.765643 | 4,988,282.15 | 98.822860 | 4,941,143.00 | -47,139.15 | 0.09 | |
| | | Base | 99.765643 | 4,988,282.15 | 98.822860 | 4,941,143.00 | -47,139.15 | 0.09 | |
| 58013MFE9 | MCDONALD S CORP SR UNSECURED 04/23 3.35 | | | | | 3.350000 | 01 Apr 2023 | | |
| | 3,250,000.000 | Local | 104.168730 | 3,385,483.73 | 104.397935 | 3,392,932.89 | 7,449.16 | 0.06 | |
| | | Base | 104.168730 | 3,385,483.73 | 104.397935 | 3,392,932.89 | 7,449.16 | 0.06 | |
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | | 2.800000 | 18 May 2023 | | |
| | 10,000,000.000 | Local | 104.281729 | 10,428,172.89 | 104.152740 | 10,415,274.00 | -12,898.89 | 0.19 | |
| | | Base | 104.281729 | 10,428,172.89 | 104.152740 | 10,415,274.00 | -12,898.89 | 0.19 | |
| 59217GEK1 | MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45 | | | | | 0.450000 | 01 Sep 2023 | | |
| | 4,000,000.000 | Local | 99.990267 | 3,999,610.67 | 100.200542 | 4,008,021.68 | 8,411.01 | 0.07 | |
| | | Base | 99.990267 | 3,999,610.67 | 100.200542 | 4,008,021.68 | 8,411.01 | 0.07 | |
| 594918BW3 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | | | | | 2.400000 | 06 Feb 2022 | | |
| | 10,354,000.000 | Local | 100.210312 | 10,375,775.70 | 100.773318 | 10,434,069.35 | 58,293.65 | 0.19 | |
| | | Base | 100.210312 | 10,375,775.70 | 100.773318 | 10,434,069.35 | 58,293.65 | 0.19 | |
| 60920LAE4 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125 | | | | | 2.125000 | 19 Sep 2022 | | |
| | 1,341,000.000 | Local | 101.793900 | 1,365,056.20 | 101.955345 | 1,367,221.18 | 2,164.98 | 0.02 | |
| | | Base | 101.793900 | 1,365,056.20 | 101.955345 | 1,367,221.18 | 2,164.98 | 0.02 | |
| 637432NM3 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4 | | | | | 2.400000 | 25 Apr 2022 | | |
| | 8,867,000.000 | Local | 101.012053 | 8,956,738.71 | 101.209412 | 8,974,238.56 | 17,499.85 | 0.16 | |
| | | Base | 101.012053 | 8,956,738.71 | 101.209412 | 8,974,238.56 | 17,499.85 | 0.16 | |
| 63743HEQ1 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3 | | | | | 2.300000 | 15 Sep 2022 | | |
| | 1,000,000.000 | Local | 101.813167 | 1,018,131.67 | 101.964032 | 1,019,640.32 | 1,508.65 | 0.02 | |
| | | Base | 101.813167 | 1,018,131.67 | 101.964032 | 1,019,640.32 | 1,508.65 | 0.02 | |

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|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
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| 63743HET5 | NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75 | | | | | 1.750000 | 21 Jan 2022 | | |
| | 4,533,000.000 | Local | | 100.594354 | 4,559,942.05 | 100.600546 | 4,560,222.75 | 280.70 | 0.08 |
| | | Base | | 100.594354 | 4,559,942.05 | 100.600546 | 4,560,222.75 | 280.70 | 0.08 |
| 63743HEU2 | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35 | | | | | 0.350000 | 08 Feb 2024 | | |
| | 10,000,000.000 | Local | | 99.943918 | 9,994,391.78 | 99.436417 | 9,943,641.70 | -50,750.08 | 0.18 |
| | | Base | | 99.943918 | 9,994,391.78 | 99.436417 | 9,943,641.70 | -50,750.08 | 0.18 |
| 63743HEW8 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1 | | | | | 1.000000 | 15 Jun 2026 | | |
| | 15,000,000.000 | Local | | 99.768484 | 14,965,272.64 | 99.552467 | 14,932,870.05 | -32,402.59 | 0.27 |
| | | Base | | 99.768484 | 14,965,272.64 | 99.552467 | 14,932,870.05 | -32,402.59 | 0.27 |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | | 0.400000 | 07 Dec 2023 | | |
| | 5,000,000.000 | Local | | 99.906455 | 4,995,322.77 | 100.236030 | 5,011,801.50 | 16,478.73 | 0.09 |
| | | Base | | 99.906455 | 4,995,322.77 | 100.236030 | 5,011,801.50 | 16,478.73 | 0.09 |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | | 0.375000 | 15 Jan 2024 | | |
| | 15,000,000.000 | Local | | 99.828508 | 14,974,276.17 | 99.716123 | 14,957,418.45 | -16,857.72 | 0.27 |
| | | Base | | 99.828508 | 14,974,276.17 | 99.716123 | 14,957,418.45 | -16,857.72 | 0.27 |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | 10,000,000.000 | Local | | 99.992353 | 9,999,235.29 | 100.383247 | 10,038,324.70 | 39,089.41 | 0.18 |
| | | Base | | 99.992353 | 9,999,235.29 | 100.383247 | 10,038,324.70 | 39,089.41 | 0.18 |
| 654740BQ1 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05 | | | | | 1.050000 | 08 Mar 2024 | | |
| | 7,000,000.000 | Local | | 99.992447 | 6,999,471.26 | 100.171872 | 7,012,031.04 | 12,559.78 | 0.13 |
| | | Base | | 99.992447 | 6,999,471.26 | 100.171872 | 7,012,031.04 | 12,559.78 | 0.13 |
| 655844BG2 | NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25 | | | | | 3.250000 | 01 Dec 2021 | | |
| | 4,000,000.000 | Local | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 0.07 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 0.07 |
| 655844BJ6 | NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3 | | | | | 3.000000 | 01 Apr 2022 | | |
| | 3,140,000.000 | Local | | 100.385743 | 3,152,112.33 | 100.901889 | 3,168,319.31 | 16,206.98 | 0.06 |
| | | Base | | 100.385743 | 3,152,112.33 | 100.901889 | 3,168,319.31 | 16,206.98 | 0.06 |
| 665859AP9 | NORTHERN TRUST CORP SUBORDINATED 10/25 3.95 | | | | | 3.950000 | 30 Oct 2025 | | |
| | 4,455,000.000 | Local | | 113.286116 | 5,046,896.46 | 112.687450 | 5,020,225.90 | -26,670.56 | 0.09 |
| | | Base | | 113.286116 | 5,046,896.46 | 112.687450 | 5,020,225.90 | -26,670.56 | 0.09 |

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| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 100.187889 | 20,037,577.80 | 37,577.80 | 0.36 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.187889 | 20,037,577.80 | 37,577.80 | 0.36 |
| 68389XBB0 | ORACLE CORP SR UNSECURED 05/22 2.5 | | | | | 2.500000 | 15 May 2022 | | |
| | 34,033,000.000 | Local | | 101.214566 | 34,446,353.10 | 101.196334 | 34,440,148.35 | -6,204.75 | 0.62 |
| | | Base | | 101.214566 | 34,446,353.10 | 101.196334 | 34,440,148.35 | -6,204.75 | 0.62 |
| 68389XBK0 | ORACLE CORP SR UNSECURED 09/21 1.9 | | | | | 1.900000 | 15 Sep 2021 | | |
| | 1,164,000.000 | Local | | 100.000000 | 1,164,000.00 | 100.060377 | 1,164,702.79 | 702.79 | 0.02 |
| | | Base | | 100.000000 | 1,164,000.00 | 100.060377 | 1,164,702.79 | 702.79 | 0.02 |
| 68389XBL8 | ORACLE CORP SR UNSECURED 09/23 2.4 | | | | | 2.400000 | 15 Sep 2023 | | |
| | 6,700,000.000 | Local | | 103.707446 | 6,948,398.85 | 103.643000 | 6,944,081.00 | -4,317.85 | 0.12 |
| | | Base | | 103.707446 | 6,948,398.85 | 103.643000 | 6,944,081.00 | -4,317.85 | 0.12 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | 8,000,000.000 | Local | | 99.956296 | 7,996,503.66 | 101.758142 | 8,140,651.36 | 144,147.70 | 0.15 |
| | | Base | | 99.956296 | 7,996,503.66 | 101.758142 | 8,140,651.36 | 144,147.70 | 0.15 |
| 713448EY0 | PEPSICO INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 01 May 2023 | | |
| | 4,888,000.000 | Local | | 100.708707 | 4,922,641.58 | 100.871566 | 4,930,602.15 | 7,960.57 | 0.09 |
| | | Base | | 100.708707 | 4,922,641.58 | 100.871566 | 4,930,602.15 | 7,960.57 | 0.09 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | 9,909,000.000 | Local | | 100.146408 | 9,923,507.61 | 100.334000 | 9,942,096.06 | 18,588.45 | 0.18 |
| | | Base | | 100.146408 | 9,923,507.61 | 100.334000 | 9,942,096.06 | 18,588.45 | 0.18 |
| 717081DM2 | PFIZER INC SR UNSECURED 05/24 3.4 | | | | | 3.400000 | 15 May 2024 | | |
| | 4,753,000.000 | Local | | 107.721692 | 5,120,012.03 | 107.798000 | 5,123,638.94 | 3,626.91 | 0.09 |
| | | Base | | 107.721692 | 5,120,012.03 | 107.798000 | 5,123,638.94 | 3,626.91 | 0.09 |
| 717081ER0 | PFIZER INC SR UNSECURED 03/22 2.8 | | | | | 2.800000 | 11 Mar 2022 | | |
| | 3,000,000.000 | Local | | 99.998954 | 2,999,968.63 | 101.383334 | 3,041,500.02 | 41,531.39 | 0.05 |
| | | Base | | 99.998954 | 2,999,968.63 | 101.383334 | 3,041,500.02 | 41,531.39 | 0.05 |
| 718546AX2 | PHILLIPS 66 COMPANY GUAR 02/24 VAR | | | | | 0.744750 | 15 Feb 2024 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 100.087203 | 15,013,080.45 | 13,080.45 | 0.27 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.087203 | 15,013,080.45 | 13,080.45 | 0.27 |

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Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 |
|-----------|---|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | 1.300000 | 15 Jun 2025 | | |
| | 12,000,000.000 | Local | 99.992460 | 11,999,095.14 | 100.937840 | 12,112,540.80 | 113,445.66 | 0.22 |
| | | Base | 99.992460 | 11,999,095.14 | 100.937840 | 12,112,540.80 | 113,445.66 | 0.22 |
| 74005PBA1 | LINDE INC/CT COMPANY GUAR 02/22 2.45 | | | | 2.450000 | 15 Feb 2022 | | |
| | 3,000,000.000 | Local | 100.179259 | 3,005,377.76 | 100.464262 | 3,013,927.86 | 8,550.10 | 0.05 |
| | | Base | 100.179259 | 3,005,377.76 | 100.464262 | 3,013,927.86 | 8,550.10 | 0.05 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | 0.500000 | 12 Apr 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.210498 | 5,010,524.90 | 10,524.90 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 100.210498 | 5,010,524.90 | 10,524.90 | 0.09 |
| 742718FL8 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55 | | | | 0.550000 | 29 Oct 2025 | | |
| | 15,000,000.000 | Local | 99.865237 | 14,979,785.49 | 99.302266 | 14,895,339.90 | -84,445.59 | 0.27 |
| | | Base | 99.865237 | 14,979,785.49 | 99.302266 | 14,895,339.90 | -84,445.59 | 0.27 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | 1.000000 | 23 Apr 2026 | | |
| | 5,500,000.000 | Local | 99.963798 | 5,498,008.88 | 100.587965 | 5,532,338.08 | 34,329.20 | 0.10 |
| | | Base | 99.963798 | 5,498,008.88 | 100.587965 | 5,532,338.08 | 34,329.20 | 0.10 |
| 771196BR2 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR | | | | 0.290000 | 05 Mar 2024 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.311015 | 7,021,771.05 | 21,771.05 | 0.13 |
| | | Base | 100.000000 | 7,000,000.00 | 100.311015 | 7,021,771.05 | 21,771.05 | 0.13 |
| 78014RAP5 | ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR | | | | 0.484500 | 21 Sep 2021 | | |
| | 10,000,000.000 | Local | 99.996458 | 9,999,645.81 | 100.020437 | 10,002,043.70 | 2,397.89 | 0.18 |
| | | Base | 99.996458 | 9,999,645.81 | 100.020437 | 10,002,043.70 | 2,397.89 | 0.18 |
| 78014RAQ3 | ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR | | | | 3.000000 | 22 Oct 2021 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.371007 | 10,037,100.70 | 37,100.70 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 100.371007 | 10,037,100.70 | 37,100.70 | 0.18 |
| 78014RBX7 | ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR | | | | 2.300000 | 30 Jan 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.359923 | 10,035,992.30 | 35,992.30 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 100.359923 | 10,035,992.30 | 35,992.30 | 0.18 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | 1.500000 | 27 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.736000 | 10,173,600.00 | 173,600.00 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 101.736000 | 10,173,600.00 | 173,600.00 | 0.18 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

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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 |
| 78014RDC1 | ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR | | | | | 0.625000 | 09 Oct 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.050000 | 4,752,500.00 | -247,500.00 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 95.050000 | 4,752,500.00 | -247,500.00 | 0.09 | |
| 78015K7L2 | ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425 | | | | | 0.425000 | 19 Jan 2024 | | |
| | 15,000,000.000 | Local | 99.997616 | 14,999,642.46 | 99.814362 | 14,972,154.30 | -27,488.16 | 0.27 | |
| | | Base | 99.997616 | 14,999,642.46 | 99.814362 | 14,972,154.30 | -27,488.16 | 0.27 | |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 0.784380 | 25 Jan 2029 | | |
| | 816,128.530 | Local | 100.000000 | 816,128.53 | 98.258870 | 801,918.67 | -14,209.86 | 0.01 | |
| | Original Face: 2,838,688.000 | Base | 100.000000 | 816,128.53 | 98.258870 | 801,918.67 | -14,209.86 | 0.01 | |
| 79466LAG9 | SALESFORCE.COM INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.956068 | 4,997,803.40 | 100.218199 | 5,010,909.95 | 13,106.55 | 0.09 | |
| | | Base | 99.956068 | 4,997,803.40 | 100.218199 | 5,010,909.95 | 13,106.55 | 0.09 | |
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | | 2.950000 | 01 Jul 2023 | | |
| | 10,000,000.000 | Local | 103.935383 | 10,393,538.33 | 104.153662 | 10,415,366.20 | 21,827.87 | 0.19 | |
| | | Base | 103.935383 | 10,393,538.33 | 104.153662 | 10,415,366.20 | 21,827.87 | 0.19 | |
| 8426EPAA6 | SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45 | | | | | 2.450000 | 01 Oct 2023 | | |
| | 15,000,000.000 | Local | 103.681719 | 15,552,257.88 | 103.744332 | 15,561,649.80 | 9,391.92 | 0.28 | |
| | | Base | 103.681719 | 15,552,257.88 | 103.744332 | 15,561,649.80 | 9,391.92 | 0.28 | |
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | | 2.700000 | 15 Jun 2022 | | |
| | 9,055,000.000 | Local | 101.549381 | 9,195,296.49 | 101.524642 | 9,193,056.33 | -2,240.16 | 0.16 | |
| | | Base | 101.549381 | 9,195,296.49 | 101.524642 | 9,193,056.33 | -2,240.16 | 0.16 | |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 15 Jun 2025 | | |
| | 5,000,000.000 | Local | 99.824824 | 4,991,241.19 | 100.532201 | 5,026,610.05 | 35,368.86 | 0.09 | |
| | | Base | 99.824824 | 4,991,241.19 | 100.532201 | 5,026,610.05 | 35,368.86 | 0.09 | |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | 10,000,000.000 | Local | 99.987995 | 9,998,799.45 | 101.664372 | 10,166,437.20 | 167,637.75 | 0.18 | |
| | | Base | 99.987995 | 9,998,799.45 | 101.664372 | 10,166,437.20 | 167,637.75 | 0.18 | |
| 87612EBD7 | TARGET CORP SR UNSECURED 07/24 3.5 | | | | | 3.500000 | 01 Jul 2024 | | |
| | 3,678,000.000 | Local | 108.611935 | 3,994,746.97 | 108.404859 | 3,987,130.71 | -7,616.26 | 0.07 | |
| | | Base | 108.611935 | 3,994,746.97 | 108.404859 | 3,987,130.71 | -7,616.26 | 0.07 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
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| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | 2.875000 | 15 Sep 2024 | | |
| | 21,515,000.000 | Local | 107.373010 | 23,101,303.13 | 107.019898 | 23,025,331.05 | -75,972.08 | 0.41 |
| | | Base | 107.373010 | 23,101,303.13 | 107.019898 | 23,025,331.05 | -75,972.08 | 0.41 |
| 88579YAX9 | 3M COMPANY SR UNSECURED 03/23 2.25 | | | | 2.250000 | 15 Mar 2023 | | |
| | 1,500,000.000 | Local | 102.651556 | 1,539,773.34 | 102.772533 | 1,541,588.00 | 1,814.66 | 0.03 |
| | | Base | 102.651556 | 1,539,773.34 | 102.772533 | 1,541,588.00 | 1,814.66 | 0.03 |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | 0.488250 | 22 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000339 | 5,000,016.95 | 16.95 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000339 | 5,000,016.95 | 16.95 | 0.09 |
| 89114Q5A2 | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR | | | | 2.450000 | 14 Aug 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.921055 | 10,192,105.50 | 192,105.50 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 101.921055 | 10,192,105.50 | 192,105.50 | 0.18 |
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | 0.405000 | 04 Mar 2024 | | |
| | 11,000,000.000 | Local | 100.000000 | 11,000,000.00 | 100.373714 | 11,041,108.54 | 41,108.54 | 0.20 |
| | | Base | 100.000000 | 11,000,000.00 | 100.373714 | 11,041,108.54 | 41,108.54 | 0.20 |
| 89114TZA3 | TORONTO DOMINION BANK SR UNSECURED 06/23 0.3 | | | | 0.300000 | 02 Jun 2023 | | |
| | 22,000,000.000 | Local | 99.952667 | 21,989,586.67 | 99.886401 | 21,975,008.22 | -14,578.45 | 0.39 |
| | | Base | 99.952667 | 21,989,586.67 | 99.886401 | 21,975,008.22 | -14,578.45 | 0.39 |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | 2.650000 | 12 Apr 2022 | | |
| | 13,000,000.000 | Local | 99.987182 | 12,998,333.60 | 101.501795 | 13,195,233.35 | 196,899.75 | 0.24 |
| | | Base | 99.987182 | 12,998,333.60 | 101.501795 | 13,195,233.35 | 196,899.75 | 0.24 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | 1.800000 | 13 Feb 2025 | | |
| | 10,000,000.000 | Local | 99.953756 | 9,995,375.64 | 103.120131 | 10,312,013.10 | 316,637.46 | 0.18 |
| | | Base | 99.953756 | 9,995,375.64 | 103.120131 | 10,312,013.10 | 316,637.46 | 0.18 |
| 89236THH1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62 | | | | 0.620000 | 16 Sep 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.151748 | 4,907,587.40 | -92,412.60 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 98.151748 | 4,907,587.40 | -92,412.60 | 0.09 |
| 89236THM0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35 | | | | 0.350000 | 14 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.950121 | 9,995,012.09 | 100.137821 | 10,013,782.10 | 18,770.01 | 0.18 |
| | | Base | 99.950121 | 9,995,012.09 | 100.137821 | 10,013,782.10 | 18,770.01 | 0.18 |

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| 89236THQ1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65 | | | | | 0.650000 | 09 Oct 2025 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 98.016113 | 4,900,805.65 | -99,194.35 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.016113 | 4,900,805.65 | -99,194.35 | 0.09 |
| 89236THS7 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR | | | | | 0.350000 | 13 Jun 2022 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 100.128647 | 10,012,864.70 | 12,864.70 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.128647 | 10,012,864.70 | 12,864.70 | 0.18 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | | 0.400000 | 06 Apr 2023 | | |
| | 12,000,000.000 | Local | | 99.935155 | 11,992,218.65 | 100.191792 | 12,023,015.04 | 30,796.39 | 0.22 |
| | | Base | | 99.935155 | 11,992,218.65 | 100.191792 | 12,023,015.04 | 30,796.39 | 0.22 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 2,000,000.000 | Local | | 99.855949 | 1,997,118.98 | 102.429288 | 2,048,585.76 | 51,466.78 | 0.04 |
| | | Base | | 99.855949 | 1,997,118.98 | 102.429288 | 2,048,585.76 | 51,466.78 | 0.04 |
| 89788MAF9 | TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR | | | | | 0.450000 | 09 Jun 2025 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 100.193056 | 15,028,958.40 | 28,958.40 | 0.27 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.193056 | 15,028,958.40 | 28,958.40 | 0.27 |
| 90327QD48 | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5 | | | | | 1.500000 | 01 May 2023 | | |
| | 2,000,000.000 | Local | | 101.978425 | 2,039,568.49 | 101.991701 | 2,039,834.02 | 265.53 | 0.04 |
| | | Base | | 101.978425 | 2,039,568.49 | 101.991701 | 2,039,834.02 | 265.53 | 0.04 |
| 90331HNV1 | US BANK NA CINCINNATI SR UNSECURED 07/23 3.4 | | | | | 3.400000 | 24 Jul 2023 | | |
| | 2,775,000.000 | Local | | 105.280615 | 2,921,537.06 | 105.651000 | 2,931,815.25 | 10,278.19 | 0.05 |
| | | Base | | 105.280615 | 2,921,537.06 | 105.651000 | 2,931,815.25 | 10,278.19 | 0.05 |
| 904764BF3 | UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3 | | | | | 3.000000 | 07 Mar 2022 | | |
| | 10,000,000.000 | Local | | 100.684454 | 10,068,445.43 | 101.442561 | 10,144,256.10 | 75,810.67 | 0.18 |
| | | Base | | 100.684454 | 10,068,445.43 | 101.442561 | 10,144,256.10 | 75,810.67 | 0.18 |
| 904764BJ5 | UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375 | | | | | 0.375000 | 14 Sep 2023 | | |
| | 3,000,000.000 | Local | | 99.913147 | 2,997,394.41 | 100.130505 | 3,003,915.15 | 6,520.74 | 0.05 |
| | | Base | | 99.913147 | 2,997,394.41 | 100.130505 | 3,003,915.15 | 6,520.74 | 0.05 |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | | 2.400000 | 30 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.943012 | 1,998,860.24 | 105.289976 | 2,105,799.52 | 106,939.28 | 0.04 |
| | | Base | | 99.943012 | 1,998,860.24 | 105.289976 | 2,105,799.52 | 106,939.28 | 0.04 |

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| 9127965G0 | TREASURY BILL 12/21 0.00000 | | | | 0.010000 | 02 Dec 2021 | | | |
| | 40,000,000.000 | Local | 99.972400 | 39,988,960.00 | 99.988457 | 39,995,382.80 | 6,422.80 | | 0.72 |
| | | Base | 99.972400 | 39,988,960.00 | 99.988457 | 39,995,382.80 | 6,422.80 | | 0.72 |
| 912828F96 | US TREASURY N/B 10/21 2 | | | | 2.000000 | 31 Oct 2021 | | | |
| | 40,000,000.000 | Local | 100.310892 | 40,124,356.62 | 100.318348 | 40,127,339.20 | 2,982.58 | | 0.72 |
| | | Base | 100.310892 | 40,124,356.62 | 100.318348 | 40,127,339.20 | 2,982.58 | | 0.72 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | | |
| | 20,000,000.000 | Local | 98.679473 | 19,735,894.66 | 99.101562 | 19,820,312.40 | 84,417.74 | | 0.36 |
| | | Base | 98.679473 | 19,735,894.66 | 99.101562 | 19,820,312.40 | 84,417.74 | | 0.36 |
| 91324PDM1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5 | | | | 3.500000 | 15 Feb 2024 | | | |
| | 10,000,000.000 | Local | 107.031521 | 10,703,152.14 | 107.265596 | 10,726,559.60 | 23,407.46 | | 0.19 |
| | | Base | 107.031521 | 10,703,152.14 | 107.265596 | 10,726,559.60 | 23,407.46 | | 0.19 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | 0.840000 | 20 Mar 2026 | | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 101.701000 | 12,204,120.00 | 204,120.00 | | 0.22 |
| | | Base | 100.000000 | 12,000,000.00 | 101.701000 | 12,204,120.00 | 204,120.00 | | 0.22 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | 0.750000 | 22 Mar 2024 | | | |
| | 3,000,000.000 | Local | 99.994892 | 2,999,846.77 | 100.379719 | 3,011,391.57 | 11,544.80 | | 0.05 |
| | | Base | 99.994892 | 2,999,846.77 | 100.379719 | 3,011,391.57 | 11,544.80 | | 0.05 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | 1.450000 | 20 Mar 2026 | | | |
| | 8,000,000.000 | Local | 100.485958 | 8,038,876.60 | 101.338970 | 8,107,117.60 | 68,241.00 | | 0.15 |
| | | Base | 100.485958 | 8,038,876.60 | 101.338970 | 8,107,117.60 | 68,241.00 | | 0.15 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | 2.930000 | 20 Sep 2023 | | | |
| | 4,148,773.760 | Local | 99.990932 | 4,148,397.55 | 101.012250 | 4,190,769.72 | 42,372.17 | | 0.08 |
| | Original Face: 8,000,000.000 | Base | 99.990932 | 4,148,397.55 | 101.012250 | 4,190,769.72 | 42,372.17 | | 0.08 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | 0.410000 | 21 Apr 2025 | | | |
| | 20,000,000.000 | Local | 99.986785 | 19,997,357.03 | 100.248500 | 20,049,700.00 | 52,342.97 | | 0.36 |
| | Original Face: 20,000,000.000 | Base | 99.986785 | 19,997,357.03 | 100.248500 | 20,049,700.00 | 52,342.97 | | 0.36 |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | 1.850000 | 22 Jul 2024 | | | |
| | 5,500,000.000 | Local | 99.992449 | 5,499,584.67 | 101.498160 | 5,582,398.80 | 82,814.13 | | 0.10 |
| | Original Face: 5,500,000.000 | Base | 99.992449 | 5,499,584.67 | 101.498160 | 5,582,398.80 | 82,814.13 | | 0.10 |

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | 905,199.690 | Local | | 99.999438 | 905,194.60 | 100.560010 | 910,268.90 | 5,074.30 | 0.02 |
| Original Face: | 5,000,000.000 | Base | | 99.999438 | 905,194.60 | 100.560010 | 910,268.90 | 5,074.30 | 0.02 |
| 928668BG6 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75 | | | | | 0.750000 | 23 Nov 2022 | | |
| | 5,000,000.000 | Local | | 99.969887 | 4,998,494.37 | 100.312508 | 5,015,625.40 | 17,131.03 | 0.09 |
| | | Base | | 99.969887 | 4,998,494.37 | 100.312508 | 5,015,625.40 | 17,131.03 | 0.09 |
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | | 0.875000 | 22 Nov 2023 | | |
| | 5,000,000.000 | Local | | 99.888564 | 4,994,428.18 | 100.557319 | 5,027,865.95 | 33,437.77 | 0.09 |
| | | Base | | 99.888564 | 4,994,428.18 | 100.557319 | 5,027,865.95 | 33,437.77 | 0.09 |
| 931142DP5 | WALMART INC SR UNSECURED 04/24 3.3 | | | | | 3.300000 | 22 Apr 2024 | | |
| | 1,000,000.000 | Local | | 106.775662 | 1,067,756.62 | 106.857483 | 1,068,574.83 | 818.21 | 0.02 |
| | | Base | | 106.775662 | 1,067,756.62 | 106.857483 | 1,068,574.83 | 818.21 | 0.02 |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | | 3.400000 | 26 Jun 2023 | | |
| | 20,000,000.000 | Local | | 105.360334 | 21,072,066.75 | 105.506145 | 21,101,229.00 | 29,162.25 | 0.38 |
| | | Base | | 105.360334 | 21,072,066.75 | 105.506145 | 21,101,229.00 | 29,162.25 | 0.38 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | 4,886,000.000 | Local | | 102.572329 | 5,011,683.99 | 106.475280 | 5,202,382.18 | 190,698.19 | 0.09 |
| | | Base | | 102.572329 | 5,011,683.99 | 106.475280 | 5,202,382.18 | 190,698.19 | 0.09 |
| 931422AH2 | WALGREEN CO COMPANY GUAR 09/22 3.1 | | | | | 3.100000 | 15 Sep 2022 | | |
| | 6,682,000.000 | Local | | 102.566758 | 6,853,510.80 | 102.770405 | 6,867,118.46 | 13,607.66 | 0.12 |
| | | Base | | 102.566758 | 6,853,510.80 | 102.770405 | 6,867,118.46 | 13,607.66 | 0.12 |
| 94106LAY5 | WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9 | | | | | 2.900000 | 15 Sep 2022 | | |
| | 1,625,000.000 | Local | | 101.743458 | 1,653,331.19 | 101.970455 | 1,657,019.89 | 3,688.70 | 0.03 |
| | | Base | | 101.743458 | 1,653,331.19 | 101.970455 | 1,657,019.89 | 3,688.70 | 0.03 |
| 94106LBL2 | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75 | | | | | 0.750000 | 15 Nov 2025 | | |
| | 5,000,000.000 | Local | | 99.856467 | 4,992,823.34 | 99.207858 | 4,960,392.90 | -32,430.44 | 0.09 |
| | | Base | | 99.856467 | 4,992,823.34 | 99.207858 | 4,960,392.90 | -32,430.44 | 0.09 |
| 94988J5T0 | WELLS FARGO BANK NA SR UNSECURED 10/21 3.625 | | | | | 3.625000 | 22 Oct 2021 | | |
| | 18,291,000.000 | Local | | 100.133052 | 18,315,336.46 | 100.482770 | 18,379,303.46 | 63,967.00 | 0.33 |
| | | Base | | 100.133052 | 18,315,336.46 | 100.482770 | 18,379,303.46 | 63,967.00 | 0.33 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 |
|---------------------------|--|-------|------------|------------------|--------------------|-------------------------------|------------------|------------------|
| 94988J6A0 | WELLS FARGO BANK NA SR UNSECURED 09/22 VAR | | | | 2.082000 | 09 Sep 2022 | | |
| | 20,000,000.000 | Local | 100.037358 | 20,007,471.50 | 100.036896 | 20,007,379.20 | -92.30 | 0.36 |
| | | Base | 100.037358 | 20,007,471.50 | 100.036896 | 20,007,379.20 | -92.30 | 0.36 |
| 95000U2C6 | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75 | | | | 3.750000 | 24 Jan 2024 | | |
| | 5,000,000.000 | Local | 99.913267 | 4,995,663.33 | 107.195744 | 5,359,787.20 | 364,123.87 | 0.10 |
| | | Base | 99.913267 | 4,995,663.33 | 107.195744 | 5,359,787.20 | 364,123.87 | 0.10 |
| 95000U2T9 | WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR | | | | 0.805000 | 19 May 2025 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.426911 | 7,029,883.77 | 29,883.77 | 0.13 |
| | | Base | 100.000000 | 7,000,000.00 | 100.426911 | 7,029,883.77 | 29,883.77 | 0.13 |
| 98163LAA8 | WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1 | | | | 0.110250 | 16 May 2022 | | |
| | 3,371,897.160 | Local | 100.000000 | 3,371,897.16 | 100.002090 | 3,371,967.63 | 70.47 | 0.06 |
| Original Face: | 8,750,000.000 | Base | 100.000000 | 3,371,897.16 | 100.002090 | 3,371,967.63 | 70.47 | 0.06 |
| 98163LAB6 | WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2 | | | | 0.200000 | 15 Jul 2024 | | |
| | 5,250,000.000 | Local | 99.997017 | 5,249,843.39 | 100.019990 | 5,251,049.48 | 1,206.09 | 0.09 |
| Original Face: | 5,250,000.000 | Base | 99.997017 | 5,249,843.39 | 100.019990 | 5,251,049.48 | 1,206.09 | 0.09 |
| US DOLLAR Total | 2,082,605,085.010 | Local | | 2,095,371,312.53 | | 2,100,003,302.19 | 4,631,989.66 | 37.66 |
| Original Face: | 530,199,328.000 | Base | | 2,095,371,312.53 | | 2,100,003,302.19 | 4,631,989.66 | 37.66 |
| FIXED INCOME Total | 2,082,605,085.010 | Base | | 2,095,371,312.53 | | 2,100,003,302.19 | 4,631,989.66 | 37.66 |
| Original Face: | 530,199,328.000 | | | | | | | |

& 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 3 ST AGCY INT.
 STATE OF ARIZONA
 FUND: ATZB



STATE STREET

As of: August 31, 2021

View Date: September 9, 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 | | | | | | | | |
| | | 5,559,101,357.660 | Base | 5,571,153,490.76 | | 5,575,934,620.65 | 4,781,129.89 | 100.00 |
| Original Face: | | 530,199,328.000 | | | | | | |

Holdings

Currency Summary

As of: August 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 9, 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 | | | | | | | | |
| | 5,106,875.010 | Local | 5,106,875.01 | 5,106,875.01 | 0.09 | 0.00 | | 0.00 |
| | | Base | 5,106,875.01 | 5,106,875.01 | 0.09 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 3,471,389,397.640 | Local | 3,470,675,303.22 | 3,470,824,443.45 | 62.25 | 149,140.23 | | 149,140.23 |
| | | Base | 3,470,675,303.22 | 3,470,824,443.45 | 62.25 | 149,140.23 | 0.00 | 149,140.23 |
| FIXED INCOME | | | | | | | | |
| | 2,082,605,085.010 | Local | 2,095,371,312.53 | 2,100,003,302.19 | 37.66 | 4,631,989.66 | | 4,631,989.66 |
| Original Face: | 530,199,328.000 | Base | 2,095,371,312.53 | 2,100,003,302.19 | 37.66 | 4,631,989.66 | 0.00 | 4,631,989.66 |
| US DOLLAR Total | | | | | | | | |
| | 5,559,101,357.660 | Local | 5,571,153,490.76 | 5,575,934,620.65 | 100.00 | 4,781,129.89 | | 4,781,129.89 |
| Original Face: | 530,199,328.000 | Base | 5,571,153,490.76 | 5,575,934,620.65 | 100.00 | 4,781,129.89 | 0.00 | 4,781,129.89 |
| FUND Total | | | | | | | | |
| | 5,559,101,357.660 | Base | 5,571,153,490.76 | 5,575,934,620.65 | 100.00 | 4,781,129.89 | 0.00 | 4,781,129.89 |
| Original Face: | 530,199,328.000 | | | | | | | |

Holdings

Asset Summary

As of: August 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 9, 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 | 5,106,875.010 | 5,106,875.01 | 5,106,875.01 | 0.09 | 0.00 | 0.00 | 0.00 |
| CASH Total | 5,106,875.010 | 5,106,875.01 | 5,106,875.01 | 0.09 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: August 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 9, 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 | | | | | | | |
| | 3,471,389,397.640 | 3,470,675,303.22 | 3,470,824,443.45 | 62.25 | 149,140.23 | 0.00 | 149,140.23 |
| CASH EQUIVALENT Total | | | | | | | |
| | 3,471,389,397.640 | 3,470,675,303.22 | 3,470,824,443.45 | 62.25 | 149,140.23 | 0.00 | 149,140.23 |

Holdings

Asset Summary

As of: August 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 9, 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 | | | | | | | |
| | 2,082,605,085.010 | 2,095,371,312.53 | 2,100,003,302.19 | 37.66 | 4,631,989.66 | 0.00 | 4,631,989.66 |
| FIXED INCOME Total | 2,082,605,085.010 | 2,095,371,312.53 | 2,100,003,302.19 | 37.66 | 4,631,989.66 | 0.00 | 4,631,989.66 |

Holdings

Asset Summary

As of: August 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 9, 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 | 5,559,101,357.660 | 5,571,153,490.76 | 5,575,934,620.65 | 100.00 | 4,781,129.89 | 0.00 | 4,781,129.89 |

Holdings

Fund Summary

As of: August 31, 2021

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: September 9, 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 | | 5,106,875.010 | 5,106,875.01 | 5,106,875.01 | 0.09 | 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 | | 3,471,389,397.640 | 3,470,675,303.22 | 3,470,824,443.45 | 62.25 | 149,140.23 180,084.67 GN -30,944.44 LS | 0.00 0.00 GN 0.00 LS | 149,140.23 180,084.67 GN -30,944.44 LS |
| FIXED INCOME | | 2,082,605,085.010 | 2,095,371,312.53 | 2,100,003,302.19 | 37.66 | 4,631,989.66 10,266,517.24 GN -5,634,527.58 LS | 0.00 0.00 GN 0.00 LS | 4,631,989.66 10,266,517.24 GN -5,634,527.58 LS |
| Original Face: | 530,199,328.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 5,559,101,357.660 | 5,571,153,490.76 | 5,575,934,620.65 | 100.00 | 4,781,129.89 10,446,601.91 GN -5,665,472.02 LS | 0.00 0.00 GN 0.00 LS | 4,781,129.89 10,446,601.91 GN -5,665,472.02 LS |
| Original Face: | 530,199,328.000 | | | | | | | |