

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

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

## CASH

US DOLLAR Exchange Rate: 1.000000

| USD | US DOLLAR | Units        | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----|-----------|--------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|     |           | -371,256.360 | Local     | 1.000000   | -371,256.36        | 1.000000                      | -371,256.36      | 0.01             |
|     |           |              | Base      | 1.000000   | -371,256.36        | 1.000000                      | -371,256.36      | 0.01             |

| US DOLLAR Total | Units        | Unit Cost | Total Cost  | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------------|--------------|-----------|-------------|--------------------|-------------------------------|------------------|------------------|
|                 | -371,256.360 | Local     | -371,256.36 |                    | -371,256.36                   | 0.00             | 0.01             |
|                 |              | Base      | -371,256.36 |                    | -371,256.36                   | 0.00             | 0.01             |

| CASH Total | Units        | Unit Cost | Total Cost  | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|------------|--------------|-----------|-------------|--------------------|-------------------------------|------------------|------------------|
|            | -371,256.360 | Base      | -371,256.36 |                    | -371,256.36                   | 0.00             | 0.01             |

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 0020A3ZK9 | AT+T INC | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|           |          | 16,707,000.000 | Local     | 98.828167  | 16,511,221.81      | 98.828167                     | 16,511,221.81    | 0.27             |
|           |          |                | Base      | 98.828167  | 16,511,221.81      | 98.828167                     | 16,511,221.81    | 0.27             |

| 0020A3ZL7 | AT+T INC | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|           |          | 25,000,000.000 | Local     | 98.795556  | 24,698,888.89      | 98.795556                     | 24,698,888.89    | 0.40             |
|           |          |                | Base      | 98.795556  | 24,698,888.89      | 98.795556                     | 24,698,888.89    | 0.40             |

| 13443DXB0 | CAMPBELL SOUP CO. | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|-------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|           |                   | 22,500,000.000 | Local     | 99.846667  | 22,465,500.00      | 99.846667                     | 22,465,500.00    | 0.37             |
|           |                   |                | Base      | 99.846667  | 22,465,500.00      | 99.846667                     | 22,465,500.00    | 0.37             |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|           |                             | 32,000,000.000 | Local     | 100.000000 | 32,000,000.00      | 100.000000                    | 32,000,000.00    | 0.52             |
|           |                             |                | Base      | 100.000000 | 32,000,000.00      | 100.000000                    | 32,000,000.00    | 0.52             |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|           |                             | 30,000,000.000 | Local     | 100.000000 | 30,000,000.00      | 100.000000                    | 30,000,000.00    | 0.49             |
|           |                             |                | Base      | 100.000000 | 30,000,000.00      | 100.000000                    | 30,000,000.00    | 0.49             |

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|--------------------------------|--------------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description              | Units           | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 19121AGB1                      | COCA COLA COMPANY              | 10,000,000.000  | Local     | 95.858333  | 9,585,833.33       | 95.747300                     | 9,574,730.00     | -11,103.33       | 0.16 |
|                                |                                |                 | Base      | 95.858333  | 9,585,833.33       | 95.747300                     | 9,574,730.00     | -11,103.33       | 0.16 |
| 19121AGH8                      | COCA COLA COMPANY 07/24 ZCP    | 15,000,000.000  | Local     | 95.770833  | 14,365,625.00      | 95.660500                     | 14,349,075.00    | -16,550.00       | 0.23 |
|                                |                                |                 | Base      | 95.770833  | 14,365,625.00      | 95.660500                     | 14,349,075.00    | -16,550.00       | 0.23 |
| 22599G006                      | CREDIT AGRICOLE REPO REPO      | 250,000,000.000 | Local     | 100.000000 | 250,000,000.00     | 100.000000                    | 250,000,000.00   | 0.00             | 4.07 |
|                                |                                |                 | Base      | 100.000000 | 250,000,000.00     | 100.000000                    | 250,000,000.00   | 0.00             | 4.07 |
| 23102VXQ8                      | CUMMINS INC 10/23 ZCP          | 25,000,000.000  | Local     | 99.655000  | 24,913,750.00      | 99.655000                     | 24,913,750.00    | 0.00             | 0.41 |
|                                |                                |                 | Base      | 99.655000  | 24,913,750.00      | 99.655000                     | 24,913,750.00    | 0.00             | 0.41 |
| 26082NX67                      | DOWDUPONT INC                  | 20,000,000.000  | Local     | 99.925139  | 19,985,027.78      | 99.925139                     | 19,985,027.78    | 0.00             | 0.33 |
|                                |                                |                 | Base      | 99.925139  | 19,985,027.78      | 99.925139                     | 19,985,027.78    | 0.00             | 0.33 |
| 26244JY11                      | DUKE ENERGY CORP               | 25,000,000.000  | Local     | 99.523806  | 24,880,951.39      | 99.523806                     | 24,880,951.39    | 0.00             | 0.41 |
|                                |                                |                 | Base      | 99.523806  | 24,880,951.39      | 99.523806                     | 24,880,951.39    | 0.00             | 0.41 |
| 30601VD32                      | FAIRWAY FINANCE CORP           | 10,000,000.000  | Local     | 97.106806  | 9,710,680.56       | 97.064100                     | 9,706,410.00     | -4,270.56        | 0.16 |
|                                |                                |                 | Base      | 97.106806  | 9,710,680.56       | 97.064100                     | 9,706,410.00     | -4,270.56        | 0.16 |
| 41282KX37                      | HARLEY DAVIDSON FND CP         | 13,500,000.000  | Local     | 99.966389  | 13,495,462.50      | 99.966389                     | 13,495,462.50    | 0.00             | 0.22 |
|                                |                                |                 | Base      | 99.966389  | 13,495,462.50      | 99.966389                     | 13,495,462.50    | 0.00             | 0.22 |
| 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             | 0.02 |
|                                |                                |                 | Base      | 100.000000 | 1,500,000.00       | 100.000000                    | 1,500,000.00     | 0.00             | 0.02 |
| 46593LUH0                      | JPMORGAN CHASE BK N A INSTL CT | 15,000,000.000  | Local     | 100.000000 | 15,000,000.00      | 99.587394                     | 14,938,109.10    | -61,890.90       | 0.24 |
|                                |                                |                 | Base      | 100.000000 | 15,000,000.00      | 99.587394                     | 14,938,109.10    | -61,890.90       | 0.24 |

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|-----------|--------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 46651VBL9 | J.P. MORGAN SECURITIES   |                |           |            | 5.290000           | 02 Feb 2024                   |                  |                  |      |
|           |                          | 45,000,000.000 | Local     | 100.000000 | 45,000,000.00      | 100.000000                    | 45,000,000.00    | 0.00             | 0.73 |
|           |                          |                | Base      | 100.000000 | 45,000,000.00      | 100.000000                    | 45,000,000.00    | 0.00             | 0.73 |
| 46651VDT0 | J.P. MORGAN SECURITIES   |                |           |            | 5.960000           | 07 Jun 2024                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 100.000000 | 25,000,000.00      | 100.000000                    | 25,000,000.00    | 0.00             | 0.41 |
|           |                          |                | Base      | 100.000000 | 25,000,000.00      | 100.000000                    | 25,000,000.00    | 0.00             | 0.41 |
| 60689GYM2 | MIZUHO BANK LTD          |                |           |            | 5.480000           | 21 Nov 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 99.223667  | 24,805,916.67      | 99.223667                     | 24,805,916.67    | 0.00             | 0.40 |
|           |                          |                | Base      | 99.223667  | 24,805,916.67      | 99.223667                     | 24,805,916.67    | 0.00             | 0.40 |
| 71344UZJ1 | PEPSICO INC              |                |           |            | 5.310000           | 18 Dec 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 98.849500  | 24,712,375.00      | 98.849500                     | 24,712,375.00    | 0.00             | 0.40 |
|           |                          |                | Base      | 98.849500  | 24,712,375.00      | 98.849500                     | 24,712,375.00    | 0.00             | 0.40 |
| 74271TAW3 | PROCTOR GAMBLE AND CO    |                |           |            | 5.360000           | 30 Jan 2024                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 98.198444  | 24,549,611.11      | 98.214100                     | 24,553,525.00    | 3,913.89         | 0.40 |
|           |                          |                | Base      | 98.198444  | 24,549,611.11      | 98.214100                     | 24,553,525.00    | 3,913.89         | 0.40 |
| 74271UXL9 | PROCTOR GAMBLE AND CO    |                |           |            | 4.940000           | 20 Oct 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 99.739278  | 24,934,819.44      | 99.739278                     | 24,934,819.44    | 0.00             | 0.41 |
|           |                          |                | Base      | 99.739278  | 24,934,819.44      | 99.739278                     | 24,934,819.44    | 0.00             | 0.41 |
| 78015DYF1 | ROYAL BK CDA             |                |           |            | 5.190000           | 15 Nov 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 99.351250  | 24,837,812.50      | 99.351250                     | 24,837,812.50    | 0.00             | 0.40 |
|           |                          |                | Base      | 99.351250  | 24,837,812.50      | 99.351250                     | 24,837,812.50    | 0.00             | 0.40 |
| 86563HXJ4 | SUMITOMO MITSUI TRUST NY |                |           |            | 5.350000           | 18 Oct 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 99.747361  | 24,936,840.28      | 99.747361                     | 24,936,840.28    | 0.00             | 0.41 |
|           |                          |                | Base      | 99.747361  | 24,936,840.28      | 99.747361                     | 24,936,840.28    | 0.00             | 0.41 |
| 88580DY73 | 3M CO                    |                |           |            | 5.640000           | 07 Nov 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 99.420333  | 24,855,083.33      | 99.420333                     | 24,855,083.33    | 0.00             | 0.40 |
|           |                          |                | Base      | 99.420333  | 24,855,083.33      | 99.420333                     | 24,855,083.33    | 0.00             | 0.40 |
| 90782BYT1 | UNION PACIFIC CORP       |                |           |            | 5.400000           | 27 Nov 2023                   |                  |                  |      |
|           |                          | 25,000,000.000 | Local     | 99.145000  | 24,786,250.00      | 99.145000                     | 24,786,250.00    | 0.00             | 0.40 |
|           |                          |                | Base      | 99.145000  | 24,786,250.00      | 99.145000                     | 24,786,250.00    | 0.00             | 0.40 |

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|-----------|---------------------------------------|-----------------|---------------|--------------------------|----------------------------------|-------------------------------|----------------------------------|--------------------------|
| 912796Z28 | TREASURY BILL 02/24 0.00000           |                 |               |                          | 4.810000                         | 22 Feb 2024                   |                                  |                          |
|           |                                       | 40,000,000.000  | Local<br>Base | 98.076000<br>98.076000   | 39,230,400.00<br>39,230,400.00   | 97.892339<br>97.892339        | 39,156,935.60<br>39,156,935.60   | -73,464.40<br>-73,464.40 |
| 912797FC6 | TREASURY BILL 10/23 0.00000           |                 |               |                          | 4.832000                         | 26 Oct 2023                   |                                  |                          |
|           |                                       | 80,000,000.000  | Local<br>Base | 99.664444<br>99.664444   | 79,731,555.56<br>79,731,555.56   | 99.664444<br>99.664444        | 79,731,555.56<br>79,731,555.56   | 0.00<br>0.00             |
| 912797GB7 | TREASURY BILL 07/24 0.00000           |                 |               |                          | 5.050000                         | 11 Jul 2024                   |                                  |                          |
|           |                                       | 40,000,000.000  | Local<br>Base | 96.016111<br>96.016111   | 38,406,444.45<br>38,406,444.45   | 95.906588<br>95.906588        | 38,362,635.20<br>38,362,635.20   | -43,809.25<br>-43,809.25 |
| 912797GK7 | TREASURY BILL 08/24 0.00000           |                 |               |                          | 5.051000                         | 08 Aug 2024                   |                                  |                          |
|           |                                       | 40,000,000.000  | Local<br>Base | 95.622467<br>95.622467   | 38,248,986.67<br>38,248,986.67   | 95.511665<br>95.511665        | 38,204,666.00<br>38,204,666.00   | -44,320.67<br>-44,320.67 |
| 912797HU4 | TREASURY BILL 12/23 0.00000           |                 |               |                          | 5.285500                         | 12 Dec 2023                   |                                  |                          |
|           |                                       | 40,000,000.000  | Local<br>Base | 98.942900<br>98.942900   | 39,577,160.00<br>39,577,160.00   | 98.942900<br>98.942900        | 39,577,160.00<br>39,577,160.00   | 0.00<br>0.00             |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR            |                 |               |                          | 5.310000                         | 13 Oct 2023                   |                                  |                          |
|           |                                       | 20,000,000.000  | Local<br>Base | 100.000000<br>100.000000 | 20,000,000.00<br>20,000,000.00   | 100.000000<br>100.000000      | 20,000,000.00<br>20,000,000.00   | 0.00<br>0.00             |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR            |                 |               |                          | 5.390000                         | 18 Oct 2023                   |                                  |                          |
|           |                                       | 35,000,000.000  | Local<br>Base | 100.000000<br>100.000000 | 35,000,000.00<br>35,000,000.00   | 100.000000<br>100.000000      | 35,000,000.00<br>35,000,000.00   | 0.00<br>0.00             |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR            |                 |               |                          | 5.310000                         | 20 Oct 2023                   |                                  |                          |
|           |                                       | 20,000,000.000  | Local<br>Base | 100.000000<br>100.000000 | 20,000,000.00<br>20,000,000.00   | 100.000000<br>100.000000      | 20,000,000.00<br>20,000,000.00   | 0.00<br>0.00             |
| 92780KXW3 | VIRGINIA ELECT.+ PWR                  |                 |               |                          | 5.450000                         | 30 Oct 2023                   |                                  |                          |
|           |                                       | 10,545,000.000  | Local<br>Base | 99.560972<br>99.560972   | 10,498,704.52<br>10,498,704.52   | 99.560972<br>99.560972        | 10,498,704.52<br>10,498,704.52   | 0.00<br>0.00             |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO |                 |               |                          | 5.260000                         | 02 Oct 2023                   |                                  |                          |
|           |                                       | 500,000,000.000 | Local<br>Base | 100.000000<br>100.000000 | 500,000,000.00<br>500,000,000.00 | 100.000000<br>100.000000      | 500,000,000.00<br>500,000,000.00 | 0.00<br>0.00             |

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|--------------------------------|---|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|-------|
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| 93114FYL2                      | WAL MART STORES INC                                       |                   |           |                  | 5.330000           | 20 Nov 2023                   |                  |                  |       |
|                                |   | 24,690,000.000    | Local     | 99.259722        | 24,507,225.41      | 99.259722                     | 24,507,225.41    | 0.00             | 0.40  |
|                                |   |                   | Base      | 99.259722        | 24,507,225.41      | 99.259722                     | 24,507,225.41    | 0.00             | 0.40  |
| 979QHR003                      | SOUTH STREET REPO   |                   |           |                  | 5.350000           | 02 Oct 2023                   |                  |                  |       |
|                                |   | 20,960,346.430    | Local     | 100.000000       | 20,960,346.43      | 100.000000                    | 20,960,346.43    | 0.00             | 0.34  |
|                                |   |                   | Base      | 100.000000       | 20,960,346.43      | 100.000000                    | 20,960,346.43    | 0.00             | 0.34  |
| 979RFJ001                      | ALLIANCE BANK OF ARIZONA MONEY                            |                   |           |                  | 0.550000           | 01 Oct 2023                   |                  |                  |       |
|                                |   | 90,519.350        | Local     | 100.000000       | 90,519.35          | 100.000000                    | 90,519.35        | 0.00             | 0.00  |
|                                |   |                   | Base      | 100.000000       | 90,519.35          | 100.000000                    | 90,519.35        | 0.00             | 0.00  |
| 985FHY004                      | MITSUBISHI UFJ REPO                                       |                   |           |                  | 5.280000           | 02 Oct 2023                   |                  |                  |       |
|                                |   | 249,371,900.930   | Local     | 100.000000       | 249,371,900.93     | 100.000000                    | 249,371,900.93   | 0.00             | 4.06  |
|                                |   |                   | Base      | 100.000000       | 249,371,900.93     | 100.000000                    | 249,371,900.93   | 0.00             | 4.06  |
| 985FHY004                      | MITSUBISHI UFJ REPO                                       |                   |           |                  | 5.300000           | 02 Nov 2023                   |                  |                  |       |
|                                |   | 100,000,000.000   | Local     | 100.000000       | 100,000,000.00     | 100.000000                    | 100,000,000.00   | 0.00             | 1.63  |
|                                |   |                   | Base      | 100.000000       | 100,000,000.00     | 100.000000                    | 100,000,000.00   | 0.00             | 1.63  |
| <b>US DOLLAR Total</b>         |   | 2,001,864,766.710 | Local     |                  | 1,993,154,892.91   |                               | 1,992,903,397.69 | -251,495.22      | 32.46 |
|                                | Base  |                   |           | 1,993,154,892.91 |                    | 1,992,903,397.69              | -251,495.22      | 32.46            |       |
| <b>CASH EQUIVALENT Total</b>   |   | 2,001,864,766.710 | Base      |                  | 1,993,154,892.91   |                               | 1,992,903,397.69 | -251,495.22      | 32.46 |
| <b>EQUITY</b>                  |   |                   |           |                  |                    |                               |                  |                  |       |
| <b>US DOLLAR</b>               |   |                   |           |                  |                    |                               | Exchange Rate:   | 1.000000         |       |
| 31607A703                      | FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST |                   |           |                  | 1.000000           |                               |                  |                  |       |
|                                |   | 73,674,806.030    | Local     | 1.000000         | 73,674,806.03      | 1.000000                      | 73,674,806.03    | 0.00             | 1.20  |
|                                |   |                   | Base      | 1.000000         | 73,674,806.03      | 1.000000                      | 73,674,806.03    | 0.00             | 1.20  |
| 38141W273                      | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST   |                   |           |                  | 1.000000           |                               |                  |                  |       |
|                                |   | 108,847,936.110   | Local     | 1.000000         | 108,847,936.11     | 1.000000                      | 108,847,936.11   | 0.00             | 1.77  |
|                                |   |                   | Base      | 1.000000         | 108,847,936.11     | 1.000000                      | 108,847,936.11   | 0.00             | 1.77  |

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| Asset ID               | Asset Description                                    | Units           | Unit Cost        | Total Cost     | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|------------------------|--|-----------------|------------------|----------------|--------------------|-------------------------------|------------------|------------------|
| 4812CA561              | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT |                 |                  |                |                    |                               |                  |                  |
|                        |  | 110,590,547.590 | Local 1.000000   | 110,590,547.59 | 1.000000           | 110,590,547.59                | 0.00             | 1.80             |
|                        |  |                 | Base 1.000000    | 110,590,547.59 | 1.000000           | 110,590,547.59                | 0.00             | 1.80             |
| 61747C707              | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST     |                 |                  |                |                    |                               |                  |                  |
|                        |  | 103,831,868.720 | Local 1.000000   | 103,831,868.72 | 1.000000           | 103,831,868.72                | 0.00             | 1.69             |
|                        |  |                 | Base 1.000000    | 103,831,868.72 | 1.000000           | 103,831,868.72                | 0.00             | 1.69             |
| <b>US DOLLAR Total</b> |  | 396,945,158.450 | Local            | 396,945,158.45 |                    | 396,945,158.45                | 0.00             | 6.47             |
|                        |  |                 | Base             | 396,945,158.45 |                    | 396,945,158.45                | 0.00             | 6.47             |
| <b>EQUITY Total</b>    |  | 396,945,158.450 | Base             | 396,945,158.45 |                    | 396,945,158.45                | 0.00             | 6.47             |
| <b>FIXED INCOME</b>    |  |                 |                  |                |                    |                               |                  |                  |
| <b>US DOLLAR</b>       |  |                 |                  |                |                    |                               | Exchange Rate:   | 1.000000         |
| 00206RMJ8              | AT+T INC SR UNSECURED 03/24 0.9                      |                 |                  |                | 0.900000           | 25 Mar 2024                   |                  |                  |
|                        |  | 7,000,000.000   | Local 99.984772  | 6,998,934.06   | 97.660161          | 6,836,211.27                  | -162,722.79      | 0.11             |
|                        |  |                 | Base 99.984772   | 6,998,934.06   | 97.660161          | 6,836,211.27                  | -162,722.79      | 0.11             |
| 00206RML3              | AT+T INC SR UNSECURED 03/26 1.7                      |                 |                  |                | 1.700000           | 25 Mar 2026                   |                  |                  |
|                        |  | 7,000,000.000   | Local 99.917231  | 6,994,206.15   | 90.737038          | 6,351,592.66                  | -642,613.49      | 0.10             |
|                        |  |                 | Base 99.917231   | 6,994,206.15   | 90.737038          | 6,351,592.66                  | -642,613.49      | 0.10             |
| 00287YBC2              | ABBVIE INC SR UNSECURED 11/23 3.75                   |                 |                  |                | 3.750000           | 14 Nov 2023                   |                  |                  |
|                        |  | 5,500,000.000   | Local 100.110847 | 5,506,096.60   | 99.744062          | 5,485,923.41                  | -20,173.19       | 0.09             |
|                        |  |                 | Base 100.110847  | 5,506,096.60   | 99.744062          | 5,485,923.41                  | -20,173.19       | 0.09             |
| 023135BW5              | AMAZON.COM INC SR UNSECURED 05/24 0.45               |                 |                  |                | 0.450000           | 12 May 2024                   |                  |                  |
|                        |  | 10,000,000.000  | Local 99.970161  | 9,997,016.05   | 96.900468          | 9,690,046.80                  | -306,969.25      | 0.16             |
|                        |  |                 | Base 99.970161   | 9,997,016.05   | 96.900468          | 9,690,046.80                  | -306,969.25      | 0.16             |
| 023135CF1              | AMAZON.COM INC SR UNSECURED 04/27 3.3                |                 |                  |                | 3.300000           | 13 Apr 2027                   |                  |                  |
|                        |  | 7,000,000.000   | Local 99.850959  | 6,989,567.13   | 94.100425          | 6,587,029.75                  | -402,537.38      | 0.11             |
|                        |  |                 | Base 99.850959   | 6,989,567.13   | 94.100425          | 6,587,029.75                  | -402,537.38      | 0.11             |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

| Asset ID  | Asset Description                              | Units                        | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 023135CN4 | AMAZON.COM INC SR UNSECURED 12/25 4.6          |                              |           |            | 4.600000           | 01 Dec 2025                   |                  |                  |      |
|           |  | 20,000,000.000               | Local     | 99.995589  | 19,999,117.71      | 98.733049                     | 19,746,609.80    | -252,507.91      | 0.32 |
|           |  |                              | Base      | 99.995589  | 19,999,117.71      | 98.733049                     | 19,746,609.80    | -252,507.91      | 0.32 |
| 025537AR2 | AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1   |                              |           |            | 1.000000           | 01 Nov 2025                   |                  |                  |      |
|           |  | 3,000,000.000                | Local     | 99.902589  | 2,997,077.66       | 90.621853                     | 2,718,655.59     | -278,422.07      | 0.04 |
|           |  |                              | Base      | 99.902589  | 2,997,077.66       | 90.621853                     | 2,718,655.59     | -278,422.07      | 0.04 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5     |                              |           |            | 2.500000           | 30 Jul 2024                   |                  |                  |      |
|           |  | 10,000,000.000               | Local     | 99.946598  | 9,994,659.77       | 97.254793                     | 9,725,479.30     | -269,180.47      | 0.16 |
|           |  |                              | Base      | 99.946598  | 9,994,659.77       | 97.254793                     | 9,725,479.30     | -269,180.47      | 0.16 |
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR     |                              |           |            | 6.240000           | 04 Mar 2025                   |                  |                  |      |
|           |  | 2,000,000.000                | Local     | 100.000000 | 2,000,000.00       | 100.407803                    | 2,008,156.06     | 8,156.06         | 0.03 |
|           |  |                              | Base      | 100.000000 | 2,000,000.00       | 100.407803                    | 2,008,156.06     | 8,156.06         | 0.03 |
| 025816CU1 | AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR     |                              |           |            | 6.030000           | 03 May 2024                   |                  |                  |      |
|           |  | 10,000,000.000               | Local     | 100.000000 | 10,000,000.00      | 100.087519                    | 10,008,751.90    | 8,751.90         | 0.16 |
|           |  |                              | Base      | 100.000000 | 10,000,000.00      | 100.087519                    | 10,008,751.90    | 8,751.90         | 0.16 |
| 025816CY3 | AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95    |                              |           |            | 3.950000           | 01 Aug 2025                   |                  |                  |      |
|           |  | 10,000,000.000               | Local     | 99.937389  | 9,993,738.93       | 96.746135                     | 9,674,613.50     | -319,125.43      | 0.16 |
|           |  |                              | Base      | 99.937389  | 9,993,738.93       | 96.746135                     | 9,674,613.50     | -319,125.43      | 0.16 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR     |                              |           |            | 5.389000           | 28 Jul 2027                   |                  |                  |      |
|           |  | 20,000,000.000               | Local     | 100.000000 | 20,000,000.00      | 98.613291                     | 19,722,658.20    | -277,341.80      | 0.32 |
|           |  |                              | Base      | 100.000000 | 20,000,000.00      | 98.613291                     | 19,722,658.20    | -277,341.80      | 0.32 |
| 02582JJX9 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A  |                              |           |            | 4.950000           | 15 Oct 2027                   |                  |                  |      |
|           |  | 6,000,000.000                | Local     | 99.996522  | 5,999,791.32       | 98.941780                     | 5,936,506.80     | -63,284.52       | 0.10 |
|           |  | Original Face: 6,000,000.000 | Base      | 99.996522  | 5,999,791.32       | 98.941780                     | 5,936,506.80     | -63,284.52       | 0.10 |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 |                              |           |            | 0.750000           | 09 Aug 2024                   |                  |                  |      |
|           |  | 8,000,000.000                | Local     | 99.980473  | 7,998,437.87       | 95.762165                     | 7,660,973.20     | -337,464.67      | 0.12 |
|           |  |                              | Base      | 99.980473  | 7,998,437.87       | 95.762165                     | 7,660,973.20     | -337,464.67      | 0.12 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5  |                              |           |            | 1.500000           | 13 Jan 2025                   |                  |                  |      |
|           |  | 15,000,000.000               | Local     | 99.965794  | 14,994,869.17      | 94.855788                     | 14,228,368.20    | -766,500.97      | 0.23 |
|           |  |                              | Base      | 99.965794  | 14,994,869.17      | 94.855788                     | 14,228,368.20    | -766,500.97      | 0.23 |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

| Base Currency: USD - US DOLLAR |   |       |       |            |               |                    |                               |                  |                  |
|--------------------------------|---|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                               |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 02665WEE7                      | AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR   |       |       |            |               | 6.240000           | 12 Jan 2026                   |                  |                  |
|                                | 15,000,000.000                                  | Local |       | 100.000000 | 15,000,000.00 | 100.631482         | 15,094,722.30                 | 94,722.30        | 0.25             |
|                                |   | Base  |       | 100.000000 | 15,000,000.00 | 100.631482         | 15,094,722.30                 | 94,722.30        | 0.25             |
| 03027XBR0                      | AMERICAN TOWER CORP SR UNSECURED 09/26 1.45     |       |       |            |               | 1.450000           | 15 Sep 2026                   |                  |                  |
|                                | 3,000,000.000                                   | Local |       | 99.686327  | 2,990,589.81  | 88.142774          | 2,644,283.22                  | -346,306.59      | 0.04             |
|                                |   | Base  |       | 99.686327  | 2,990,589.81  | 88.142774          | 2,644,283.22                  | -346,306.59      | 0.04             |
| 03027XCC2                      | AMERICAN TOWER CORP SR UNSECURED 07/28 5.25     |       |       |            |               | 5.250000           | 15 Jul 2028                   |                  |                  |
|                                | 10,000,000.000                                  | Local |       | 99.729522  | 9,972,952.22  | 96.679750          | 9,667,975.00                  | -304,977.22      | 0.16             |
|                                |   | Base  |       | 99.729522  | 9,972,952.22  | 96.679750          | 9,667,975.00                  | -304,977.22      | 0.16             |
| 03040WAL9                      | AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4 |       |       |            |               | 3.400000           | 01 Mar 2025                   |                  |                  |
|                                | 9,046,000.000                                   | Local |       | 97.748544  | 8,842,333.28  | 96.701204          | 8,747,590.91                  | -94,742.37       | 0.14             |
|                                |   | Base  |       | 97.748544  | 8,842,333.28  | 96.701204          | 8,747,590.91                  | -94,742.37       | 0.14             |
| 031162DN7                      | AMGEN INC SR UNSECURED 03/26 5.507              |       |       |            |               | 5.507000           | 02 Mar 2026                   |                  |                  |
|                                | 13,000,000.000                                  | Local |       | 100.000000 | 13,000,000.00 | 99.417718          | 12,924,303.34                 | -75,696.66       | 0.21             |
|                                |   | Base  |       | 100.000000 | 13,000,000.00 | 99.417718          | 12,924,303.34                 | -75,696.66       | 0.21             |
| 031162DP2                      | AMGEN INC SR UNSECURED 03/28 5.15               |       |       |            |               | 5.150000           | 02 Mar 2028                   |                  |                  |
|                                | 3,000,000.000                                   | Local |       | 99.843991  | 2,995,319.74  | 98.362125          | 2,950,863.75                  | -44,455.99       | 0.05             |
|                                |   | Base  |       | 99.843991  | 2,995,319.74  | 98.362125          | 2,950,863.75                  | -44,455.99       | 0.05             |
| 037833DX5                      | APPLE INC SR UNSECURED 08/25 0.55               |       |       |            |               | 0.550000           | 20 Aug 2025                   |                  |                  |
|                                | 10,000,000.000                                  | Local |       | 99.910951  | 9,991,095.07  | 91.726417          | 9,172,641.70                  | -818,453.37      | 0.15             |
|                                |   | Base  |       | 99.910951  | 9,991,095.07  | 91.726417          | 9,172,641.70                  | -818,453.37      | 0.15             |
| 037833EB2                      | APPLE INC SR UNSECURED 02/26 0.7                |       |       |            |               | 0.700000           | 08 Feb 2026                   |                  |                  |
|                                | 5,000,000.000                                   | Local |       | 99.893907  | 4,994,695.37  | 90.176499          | 4,508,824.95                  | -485,870.42      | 0.07             |
|                                |   | Base  |       | 99.893907  | 4,994,695.37  | 90.176499          | 4,508,824.95                  | -485,870.42      | 0.07             |
| 037833ES5                      | APPLE INC SR UNSECURED 05/26 4.421              |       |       |            |               | 4.421000           | 08 May 2026                   |                  |                  |
|                                | 12,000,000.000                                  | Local |       | 100.000000 | 12,000,000.00 | 98.410950          | 11,809,314.00                 | -190,686.00      | 0.19             |
|                                |   | Base  |       | 100.000000 | 12,000,000.00 | 98.410950          | 11,809,314.00                 | -190,686.00      | 0.19             |
| 040555CS1                      | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15  |       |       |            |               | 3.150000           | 15 May 2025                   |                  |                  |
|                                | 5,000,000.000                                   | Local |       | 103.216049 | 5,160,802.43  | 95.825697          | 4,791,284.85                  | -369,517.58      | 0.08             |
|                                |   | Base  |       | 103.216049 | 5,160,802.43  | 95.825697          | 4,791,284.85                  | -369,517.58      | 0.08             |



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                            |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 053332BC5                      | AUTOZONE INC SR UNSECURED 02/28 4.5          |       |       |            |               | 4.500000           | 01 Feb 2028                   |                  |                  |
|                                | 12,000,000.000                               | Local |       | 99.914053  | 11,989,686.30 | 95.922126          | 11,510,655.12                 | -479,031.18      | 0.19             |
|                                |  | Base  |       | 99.914053  | 11,989,686.30 | 95.922126          | 11,510,655.12                 | -479,031.18      | 0.19             |
| 053332BE1                      | AUTOZONE INC SR UNSECURED 07/26 5.05         |       |       |            |               | 5.050000           | 15 Jul 2026                   |                  |                  |
|                                | 7,000,000.000                                | Local |       | 99.885508  | 6,991,985.57  | 98.555693          | 6,898,898.51                  | -93,087.06       | 0.11             |
|                                |  | Base  |       | 99.885508  | 6,991,985.57  | 98.555693          | 6,898,898.51                  | -93,087.06       | 0.11             |
| 06048WK66                      | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR  |       |       |            |               | 0.850000           | 23 Dec 2025                   |                  |                  |
|                                | 5,000,000.000                                | Local |       | 99.864709  | 4,993,235.45  | 89.576276          | 4,478,813.80                  | -514,421.65      | 0.07             |
|                                |  | Base  |       | 99.864709  | 4,993,235.45  | 89.576276          | 4,478,813.80                  | -514,421.65      | 0.07             |
| 06048WL24                      | BANK OF AMERICA CORP SR UNSECURED 02/24 VAR  |       |       |            |               | 0.500000           | 16 Feb 2024                   |                  |                  |
|                                | 25,000,000.000                               | Local |       | 99.981096  | 24,995,273.97 | 97.756150          | 24,439,037.50                 | -556,236.47      | 0.40             |
|                                |  | Base  |       | 99.981096  | 24,995,273.97 | 97.756150          | 24,439,037.50                 | -556,236.47      | 0.40             |
| 06048WL32                      | BANK OF AMERICA CORP SR UNSECURED 02/26 0.8  |       |       |            |               | 0.800000           | 24 Feb 2026                   |                  |                  |
|                                | 5,371,000.000                                | Local |       | 98.319083  | 5,280,717.96  | 87.833438          | 4,717,533.95                  | -563,184.01      | 0.08             |
|                                |  | Base  |       | 98.319083  | 5,280,717.96  | 87.833438          | 4,717,533.95                  | -563,184.01      | 0.08             |
| 06048WL81                      | BANK OF AMERICA CORP SR UNSECURED 09/24 0.75 |       |       |            |               | 0.750000           | 26 Sep 2024                   |                  |                  |
|                                | 15,000,000.000                               | Local |       | 99.929492  | 14,989,423.82 | 94.215937          | 14,132,390.55                 | -857,033.27      | 0.23             |
|                                |  | Base  |       | 99.929492  | 14,989,423.82 | 94.215937          | 14,132,390.55                 | -857,033.27      | 0.23             |
| 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 | 96.678019          | 9,667,801.90                  | -332,198.10      | 0.16             |
|                                |  | Base  |       | 100.000000 | 10,000,000.00 | 96.678019          | 9,667,801.90                  | -332,198.10      | 0.16             |
| 06048WU99                      | BANK OF AMERICA CORP SR UNSECURED 09/24 3    |       |       |            |               | 3.000000           | 27 Sep 2024                   |                  |                  |
|                                | 16,000,000.000                               | Local |       | 100.000000 | 16,000,000.00 | 96.336234          | 15,413,797.44                 | -586,202.56      | 0.25             |
|                                |  | Base  |       | 100.000000 | 16,000,000.00 | 96.336234          | 15,413,797.44                 | -586,202.56      | 0.25             |
| 06048WV64                      | BANK OF AMERICA CORP SR UNSECURED 11/25 4    |       |       |            |               | 4.000000           | 17 Nov 2025                   |                  |                  |
|                                | 25,000,000.000                               | Local |       | 99.906360  | 24,976,590.02 | 95.707160          | 23,926,790.00                 | -1,049,800.02    | 0.39             |
|                                |  | Base  |       | 99.906360  | 24,976,590.02 | 95.707160          | 23,926,790.00                 | -1,049,800.02    | 0.39             |
| 06048WW63                      | BANK OF AMERICA CORP SR UNSECURED 06/27 5    |       |       |            |               | 5.000000           | 22 Jun 2027                   |                  |                  |
|                                | 20,000,000.000                               | Local |       | 99.884853  | 19,976,970.55 | 95.368106          | 19,073,621.20                 | -903,349.35      | 0.31             |
|                                |  | Base  |       | 99.884853  | 19,976,970.55 | 95.368106          | 19,073,621.20                 | -903,349.35      | 0.31             |

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|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description                            | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 06048WX70                      | BANK OF AMERICA CORP SR UNSECURED 09/26 VAR  |                |           |            | 4.150000           | 01 Sep 2026                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 96.312652                     | 19,262,530.40    | -737,469.60      | 0.31 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 96.312652                     | 19,262,530.40    | -737,469.60      | 0.31 |
| 06048WZ29                      | BANK OF AMERICA CORP SR UNSECURED 10/27 6    |                |           |            | 6.000000           | 20 Oct 2027                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.169263                     | 9,916,926.30     | -83,073.70       | 0.16 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 99.169263                     | 9,916,926.30     | -83,073.70       | 0.16 |
| 06048WZ86                      | BANK OF AMERICA CORP SR UNSECURED 10/27 6.35 |                |           |            | 6.350000           | 28 Oct 2027                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 100.232372                    | 20,046,474.40    | 46,474.40        | 0.33 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 100.232372                    | 20,046,474.40    | 46,474.40        | 0.33 |
| 06055JAA7                      | BANK OF AMERICA CORP SR UNSECURED 01/28 5.4  |                |           |            | 5.400000           | 25 Jan 2028                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 97.584071                     | 19,516,814.20    | -483,185.80      | 0.32 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 97.584071                     | 19,516,814.20    | -483,185.80      | 0.32 |
| 06055JAX7                      | BANK OF AMERICA CORP SR UNSECURED 05/28 5.4  |                |           |            | 5.400000           | 04 May 2028                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 96.643026                     | 9,664,302.60     | -335,697.40      | 0.16 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 96.643026                     | 9,664,302.60     | -335,697.40      | 0.16 |
| 06055JBR9                      | BANK OF AMERICA CORP SR UNSECURED 07/28 6    |                |           |            | 6.000000           | 21 Jul 2028                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 98.939850                     | 9,893,985.00     | -106,015.00      | 0.16 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 98.939850                     | 9,893,985.00     | -106,015.00      | 0.16 |
| 06367UBV8                      | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR |                |           |            | 2.650000           | 18 Nov 2026                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 90.733000                     | 9,073,300.00     | -926,700.00      | 0.15 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 90.733000                     | 9,073,300.00     | -926,700.00      | 0.15 |
| 06367WX81                      | BANK OF MONTREAL SR UNSECURED 07/25 VAR      |                |           |            | 1.250000           | 30 Jul 2025                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 91.575334                     | 9,157,533.40     | -842,466.60      | 0.15 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 91.575334                     | 9,157,533.40     | -842,466.60      | 0.15 |
| 06368EA44                      | BANK OF MONTREAL SR UNSECURED 12/23 VAR      |                |           |            | 5.660000           | 08 Dec 2023                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.996882                     | 9,999,688.20     | -311.80          | 0.16 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 99.996882                     | 9,999,688.20     | -311.80          | 0.16 |
| 06368GC54                      | BANK OF MONTREAL SR UNSECURED 12/26 2        |                |           |            | 2.000000           | 22 Dec 2026                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 87.119770                     | 17,423,954.00    | -2,576,046.00    | 0.28 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 87.119770                     | 17,423,954.00    | -2,576,046.00    | 0.28 |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

| Asset ID  | Asset Description                              | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 06368GR74 | BANK OF MONTREAL SR UNSECURED 05/24 VAR        |                |           |            | 4.000000           | 10 May 2024                   |                  |                  |      |
|           |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 98.535686                     | 9,853,568.60     | -146,431.40      | 0.16 |
|           |  |                | Base      | 100.000000 | 10,000,000.00      | 98.535686                     | 9,853,568.60     | -146,431.40      | 0.16 |
| 06368GRY5 | BANK OF MONTREAL SR UNSECURED 05/27 4.15       |                |           |            | 4.150000           | 13 May 2027                   |                  |                  |      |
|           |  | 16,000,000.000 | Local     | 100.000000 | 16,000,000.00      | 94.450910                     | 15,112,145.60    | -887,854.40      | 0.25 |
|           |  |                | Base      | 100.000000 | 16,000,000.00      | 94.450910                     | 15,112,145.60    | -887,854.40      | 0.25 |
| 06368LAP1 | BANK OF MONTREAL SR UNSECURED 09/24 4.25       |                |           |            | 4.250000           | 14 Sep 2024                   |                  |                  |      |
|           |  | 9,000,000.000  | Local     | 99.969321  | 8,997,238.88       | 98.299420                     | 8,846,947.80     | -150,291.08      | 0.14 |
|           |  |                | Base      | 99.969321  | 8,997,238.88       | 98.299420                     | 8,846,947.80     | -150,291.08      | 0.14 |
| 06368LAQ9 | BANK OF MONTREAL SR UNSECURED 09/27 4.7        |                |           |            | 4.700000           | 14 Sep 2027                   |                  |                  |      |
|           |  | 14,000,000.000 | Local     | 99.964388  | 13,995,014.29      | 95.849039                     | 13,418,865.46    | -576,148.83      | 0.22 |
|           |  |                | Base      | 99.964388  | 13,995,014.29      | 95.849039                     | 13,418,865.46    | -576,148.83      | 0.22 |
| 06368LGV2 | BANK OF MONTREAL SR UNSECURED 02/28 5.203      |                |           |            | 5.203000           | 01 Feb 2028                   |                  |                  |      |
|           |  | 10,000,000.000 | Local     | 99.996510  | 9,999,650.99       | 97.578732                     | 9,757,873.20     | -241,777.79      | 0.16 |
|           |  |                | Base      | 99.996510  | 9,999,650.99       | 97.578732                     | 9,757,873.20     | -241,777.79      | 0.16 |
| 06374V5V4 | BANK OF MONTREAL SR UNSECURED 09/25 5          |                |           |            | 5.000000           | 30 Sep 2025                   |                  |                  |      |
|           |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 96.797722                     | 19,359,544.40    | -640,455.60      | 0.32 |
|           |  |                | Base      | 100.000000 | 20,000,000.00      | 96.797722                     | 19,359,544.40    | -640,455.60      | 0.32 |
| 06374VC38 | BANK OF MONTREAL SR UNSECURED 11/27 6          |                |           |            | 6.000000           | 30 Nov 2027                   |                  |                  |      |
|           |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 98.538910                     | 19,707,782.00    | -292,218.00      | 0.32 |
|           |  |                | Base      | 100.000000 | 20,000,000.00      | 98.538910                     | 19,707,782.00    | -292,218.00      | 0.32 |
| 06405LAD3 | BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR |                |           |            | 5.148000           | 22 May 2026                   |                  |                  |      |
|           |  | 12,000,000.000 | Local     | 100.000000 | 12,000,000.00      | 99.065071                     | 11,887,808.52    | -112,191.48      | 0.19 |
|           |  |                | Base      | 100.000000 | 12,000,000.00      | 99.065071                     | 11,887,808.52    | -112,191.48      | 0.19 |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1  |                |           |            | 2.100000           | 24 Oct 2024                   |                  |                  |      |
|           |  | 7,000,000.000  | Local     | 99.962739  | 6,997,391.76       | 96.083655                     | 6,725,855.85     | -271,535.91      | 0.11 |
|           |  |                | Base      | 99.962739  | 6,997,391.76       | 96.083655                     | 6,725,855.85     | -271,535.91      | 0.11 |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 |                |           |            | 0.350000           | 07 Dec 2023                   |                  |                  |      |
|           |  | 10,000,000.000 | Local     | 99.993453  | 9,999,345.29       | 99.056147                     | 9,905,614.70     | -93,730.59       | 0.16 |
|           |  |                | Base      | 99.993453  | 9,999,345.29       | 99.056147                     | 9,905,614.70     | -93,730.59       | 0.16 |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

| Base Currency: USD - US DOLLAR |  |       |            |               |            |                    |                               |                  |                  |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                              |       | Units      | Unit Cost     | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 06406RAQ0                      | BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75 |       |            |               |            | 0.750000           | 28 Jan 2026                   |                  |                  |
|                                | 7,000,000.000                                  | Local | 99.899918  | 6,992,994.24  | 89.802990  | 6,286,209.30       | -706,784.94                   | 0.10             |                  |
|                                |  | Base  | 99.899918  | 6,992,994.24  | 89.802990  | 6,286,209.30       | -706,784.94                   | 0.10             |                  |
| 06406RAS6                      | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5  |       |            |               |            | 0.500000           | 26 Apr 2024                   |                  |                  |
|                                | 10,000,000.000                                 | Local | 99.979693  | 9,997,969.34  | 97.044635  | 9,704,463.50       | -293,505.84                   | 0.16             |                  |
|                                |  | Base  | 99.979693  | 9,997,969.34  | 97.044635  | 9,704,463.50       | -293,505.84                   | 0.16             |                  |
| 06406RAT4                      | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR  |       |            |               |            | 5.570000           | 26 Apr 2024                   |                  |                  |
|                                | 8,000,000.000                                  | Local | 100.000000 | 8,000,000.00  | 99.869115  | 7,989,529.20       | -10,470.80                    | 0.13             |                  |
|                                |  | Base  | 100.000000 | 8,000,000.00  | 99.869115  | 7,989,529.20       | -10,470.80                    | 0.13             |                  |
| 06406RBE6                      | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR  |       |            |               |            | 5.930000           | 25 Apr 2025                   |                  |                  |
|                                | 10,000,000.000                                 | Local | 100.000000 | 10,000,000.00 | 99.948560  | 9,994,856.00       | -5,144.00                     | 0.16             |                  |
|                                |  | Base  | 100.000000 | 10,000,000.00 | 99.948560  | 9,994,856.00       | -5,144.00                     | 0.16             |                  |
| 06406RBF3                      | BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR  |       |            |               |            | 3.430000           | 13 Jun 2025                   |                  |                  |
|                                | 15,000,000.000                                 | Local | 100.000000 | 15,000,000.00 | 98.117000  | 14,717,550.00      | -282,450.00                   | 0.24             |                  |
|                                |  | Base  | 100.000000 | 15,000,000.00 | 98.117000  | 14,717,550.00      | -282,450.00                   | 0.24             |                  |
| 06417XAA9                      | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR     |       |            |               |            | 5.770000           | 10 Jan 2025                   |                  |                  |
|                                | 15,000,000.000                                 | Local | 100.000000 | 15,000,000.00 | 99.426775  | 14,914,016.25      | -85,983.75                    | 0.24             |                  |
|                                |  | Base  | 100.000000 | 15,000,000.00 | 99.426775  | 14,914,016.25      | -85,983.75                    | 0.24             |                  |
| 06417XAB7                      | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45    |       |            |               |            | 1.450000           | 10 Jan 2025                   |                  |                  |
|                                | 5,000,000.000                                  | Local | 99.971186  | 4,998,559.30  | 94.498647  | 4,724,932.35       | -273,626.95                   | 0.08             |                  |
|                                |  | Base  | 99.971186  | 4,998,559.30  | 94.498647  | 4,724,932.35       | -273,626.95                   | 0.08             |                  |
| 06417XAN1                      | BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75    |       |            |               |            | 4.750000           | 02 Feb 2026                   |                  |                  |
|                                | 10,000,000.000                                 | Local | 99.930427  | 9,993,042.68  | 97.628270  | 9,762,827.00       | -230,215.68                   | 0.16             |                  |
|                                |  | Base  | 99.930427  | 9,993,042.68  | 97.628270  | 9,762,827.00       | -230,215.68                   | 0.16             |                  |
| 06418BAC2                      | BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44    |       |            |               |            | 2.440000           | 11 Mar 2024                   |                  |                  |
|                                | 8,000,000.000                                  | Local | 100.000000 | 8,000,000.00  | 98.469766  | 7,877,581.28       | -122,418.72                   | 0.13             |                  |
|                                |  | Base  | 100.000000 | 8,000,000.00  | 98.469766  | 7,877,581.28       | -122,418.72                   | 0.13             |                  |
| 06749NFM9                      | BARCLAYS BANK PLC SR UNSECURED 01/26 5.55      |       |            |               |            | 5.550000           | 23 Jan 2026                   |                  |                  |
|                                | 15,000,000.000                                 | Local | 100.000000 | 15,000,000.00 | 97.900000  | 14,685,000.00      | -315,000.00                   | 0.24             |                  |
|                                |  | Base  | 100.000000 | 15,000,000.00 | 97.900000  | 14,685,000.00      | -315,000.00                   | 0.24             |                  |

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STATE STREET

As of: September 30, 2023

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|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                 |       | Units      | Unit Cost     | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 071813CH0                      | BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322 |       |            |               |            | 1.322000           | 29 Nov 2024                   |                  |                  |
|                                | 25,000,000.000                                    | Local | 100.000000 | 25,000,000.00 | 94.667605  | 23,666,901.25      | -1,333,098.75                 | 0.39             |                  |
|                                |   | Base  | 100.000000 | 25,000,000.00 | 94.667605  | 23,666,901.25      | -1,333,098.75                 | 0.39             |                  |
| 07330NAT2                      | TRUIST BANK SR UNSECURED 12/24 2.15               |       |            |               |            | 2.150000           | 06 Dec 2024                   |                  |                  |
|                                | 2,000,000.000                                     | Local | 99.959803  | 1,999,196.05  | 95.396217  | 1,907,924.34       | -91,271.71                    | 0.03             |                  |
|                                |   | Base  | 99.959803  | 1,999,196.05  | 95.396217  | 1,907,924.34       | -91,271.71                    | 0.03             |                  |
| 097023CZ6                      | BOEING CO SR UNSECURED 02/24 1.95                 |       |            |               |            | 1.950000           | 01 Feb 2024                   |                  |                  |
|                                | 17,000,000.000                                    | Local | 99.985895  | 16,997,602.22 | 98.621276  | 16,765,616.92      | -231,985.30                   | 0.27             |                  |
|                                |   | Base  | 99.985895  | 16,997,602.22 | 98.621276  | 16,765,616.92      | -231,985.30                   | 0.27             |                  |
| 126650DE7                      | CVS HEALTH CORP SR UNSECURED 08/24 2.625          |       |            |               |            | 2.625000           | 15 Aug 2024                   |                  |                  |
|                                | 2,000,000.000                                     | Local | 99.910079  | 1,998,201.58  | 97.215323  | 1,944,306.46       | -53,895.12                    | 0.03             |                  |
|                                |   | Base  | 99.910079  | 1,998,201.58  | 97.215323  | 1,944,306.46       | -53,895.12                    | 0.03             |                  |
| 126650DS6                      | CVS HEALTH CORP SR UNSECURED 02/26 5              |       |            |               |            | 5.000000           | 20 Feb 2026                   |                  |                  |
|                                | 12,000,000.000                                    | Local | 99.725355  | 11,967,042.59 | 98.459750  | 11,815,170.00      | -151,872.59                   | 0.19             |                  |
|                                |   | Base  | 99.725355  | 11,967,042.59 | 98.459750  | 11,815,170.00      | -151,872.59                   | 0.19             |                  |
| 12666DAB7                      | CNH EQUIPMENT TRUST CNH 2023 B A2                 |       |            |               |            | 5.900000           | 16 Feb 2027                   |                  |                  |
|                                | 15,000,000.000                                    | Local | 99.996978  | 14,999,546.70 | 100.012320 | 15,001,848.00      | 2,301.30                      | 0.24             |                  |
| Original Face:                 | 15,000,000.000                                    | Base  | 99.996978  | 14,999,546.70 | 100.012320 | 15,001,848.00      | 2,301.30                      | 0.24             |                  |
| 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                   | 0.16             |                  |
|                                |   | Base  | 100.000000 | 10,000,000.00 | 98.457000  | 9,845,700.00       | -154,300.00                   | 0.16             |                  |
| 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  | 87.660000  | 4,383,000.00       | -617,000.00                   | 0.07             |                  |
|                                |   | Base  | 100.000000 | 5,000,000.00  | 87.660000  | 4,383,000.00       | -617,000.00                   | 0.07             |                  |
| 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 | 89.470499  | 13,420,574.85      | -1,579,425.15                 | 0.22             |                  |
|                                |   | Base  | 100.000000 | 15,000,000.00 | 89.470499  | 13,420,574.85      | -1,579,425.15                 | 0.22             |                  |
| 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 | 96.687874  | 14,503,181.10      | -496,818.90                   | 0.24             |                  |
|                                |   | Base  | 100.000000 | 15,000,000.00 | 96.687874  | 14,503,181.10      | -496,818.90                   | 0.24             |                  |

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| Asset ID  | Asset Description                               | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 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      | 88.350643                     | 8,835,064.30     | -1,164,935.70    | 0.14 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 88.350643                     | 8,835,064.30     | -1,164,935.70    | 0.14 |
| 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      | 93.434510                     | 9,343,451.00     | -656,549.00      | 0.15 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 93.434510                     | 9,343,451.00     | -656,549.00      | 0.15 |
| 13607X3X3 | CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2     |                |           |            | 2.000000           | 22 Dec 2026                   |                  |                  |      |
|           |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 86.901638                     | 8,690,163.80     | -1,309,836.20    | 0.14 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 86.901638                     | 8,690,163.80     | -1,309,836.20    | 0.14 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR   |                |           |            | 4.920000           | 09 May 2025                   |                  |                  |      |
|           |   | 40,000,000.000 | Local     | 100.000000 | 40,000,000.00      | 97.903117                     | 39,161,246.80    | -838,753.20      | 0.64 |
|           |   |                | Base      | 100.000000 | 40,000,000.00      | 97.903117                     | 39,161,246.80    | -838,753.20      | 0.64 |
| 13607XAL1 | CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35  |                |           |            | 4.350000           | 28 Jul 2025                   |                  |                  |      |
|           |   | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 97.104480                     | 19,420,896.00    | -579,104.00      | 0.32 |
|           |   |                | Base      | 100.000000 | 20,000,000.00      | 97.104480                     | 19,420,896.00    | -579,104.00      | 0.32 |
| 13607XNG8 | CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR   |                |           |            | 7.000000           | 06 Oct 2026                   |                  |                  |      |
|           |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.820000                     | 9,982,000.00     | -18,000.00       | 0.16 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 99.820000                     | 9,982,000.00     | -18,000.00       | 0.16 |
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR |                |           |            | 1.343000           | 06 Dec 2024                   |                  |                  |      |
|           |   | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 98.793000                     | 19,758,600.00    | -241,400.00      | 0.32 |
|           |   |                | Base      | 100.000000 | 20,000,000.00      | 98.793000                     | 19,758,600.00    | -241,400.00      | 0.32 |
| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4         |                |           |            | 0.400000           | 02 Feb 2024                   |                  |                  |      |
|           |   | 8,000,000.000  | Local     | 99.987883  | 7,999,030.65       | 98.224723                     | 7,857,977.84     | -141,052.81      | 0.13 |
|           |   |                | Base      | 99.987883  | 7,999,030.65       | 98.224723                     | 7,857,977.84     | -141,052.81      | 0.13 |
| 141781BU7 | CARGILL INC SR UNSECURED 144A 04/25 3.5         |                |           |            | 3.500000           | 22 Apr 2025                   |                  |                  |      |
|           |   | 2,000,000.000  | Local     | 99.851484  | 1,997,029.68       | 96.998103                     | 1,939,962.06     | -57,067.62       | 0.03 |
|           |   |                | Base      | 99.851484  | 1,997,029.68       | 96.998103                     | 1,939,962.06     | -57,067.62       | 0.03 |
| 141781BY9 | CARGILL INC SR UNSECURED 144A 10/25 4.875       |                |           |            | 4.875000           | 10 Oct 2025                   |                  |                  |      |
|           |   | 3,000,000.000  | Local     | 99.939178  | 2,998,175.34       | 98.918810                     | 2,967,564.30     | -30,611.04       | 0.05 |
|           |   |                | Base      | 99.939178  | 2,998,175.34       | 98.918810                     | 2,967,564.30     | -30,611.04       | 0.05 |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

| Asset ID       | Asset Description                               | Units          | Unit Cost        | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 141781CA0      | CARGILL INC SR UNSECURED 144A 06/26 4.5         |                |                  |               | 4.500000           | 24 Jun 2026                   |                  |                  |
|                |   | 8,000,000.000  | Local 99.827003  | 7,986,160.20  | 97.814851          | 7,825,188.08                  | -160,972.12      | 0.13             |
|                |   |                | Base 99.827003   | 7,986,160.20  | 97.814851          | 7,825,188.08                  | -160,972.12      | 0.13             |
| 14913R2P1      | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 |                |                  |               | 0.600000           | 13 Sep 2024                   |                  |                  |
|                |   | 10,000,000.000 | Local 99.956587  | 9,995,658.69  | 95.373924          | 9,537,392.40                  | -458,266.29      | 0.16             |
|                |   |                | Base 99.956587   | 9,995,658.69  | 95.373924          | 9,537,392.40                  | -458,266.29      | 0.16             |
| 14913R2V8      | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 |                |                  |               | 3.400000           | 13 May 2025                   |                  |                  |
|                |   | 10,000,000.000 | Local 99.929971  | 9,992,997.11  | 96.692645          | 9,669,264.50                  | -323,732.61      | 0.16             |
|                |   |                | Base 99.929971   | 9,992,997.11  | 96.692645          | 9,669,264.50                  | -323,732.61      | 0.16             |
| 14913R3B1      | CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8 |                |                  |               | 4.800000           | 06 Jan 2026                   |                  |                  |
|                |   | 10,000,000.000 | Local 99.980823  | 9,998,082.28  | 98.904779          | 9,890,477.90                  | -107,604.38      | 0.16             |
|                |   |                | Base 99.980823   | 9,998,082.28  | 98.904779          | 9,890,477.90                  | -107,604.38      | 0.16             |
| 161571HS6      | CHASE ISSUANCE TRUST CHAIT 2022 A1 A            |                |                  |               | 3.970000           | 15 Sep 2027                   |                  |                  |
|                |   | 7,500,000.000  | Local 99.988948  | 7,499,171.10  | 97.159870          | 7,286,990.25                  | -212,180.85      | 0.12             |
| Original Face: |   | 7,500,000.000  | Base 99.988948   | 7,499,171.10  | 97.159870          | 7,286,990.25                  | -212,180.85      | 0.12             |
| 17290A5R7      | CITIGROUP INC SR UNSECURED 06/27 VAR            |                |                  |               | 4.118000           | 02 Jun 2027                   |                  |                  |
|                |   | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 95.986152          | 9,598,615.20                  | -401,384.80      | 0.16             |
|                |   |                | Base 100.000000  | 10,000,000.00 | 95.986152          | 9,598,615.20                  | -401,384.80      | 0.16             |
| 17298CHQ4      | CITIGROUP INC SR UNSECURED 12/24 VAR            |                |                  |               | 2.550000           | 30 Dec 2024                   |                  |                  |
|                |   | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 94.998820          | 9,499,882.00                  | -500,118.00      | 0.15             |
|                |   |                | Base 100.000000  | 10,000,000.00 | 94.998820          | 9,499,882.00                  | -500,118.00      | 0.15             |
| 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  | 91.484274          | 4,574,213.70                  | -425,786.30      | 0.07             |
|                |   |                | Base 100.000000  | 5,000,000.00  | 91.484274          | 4,574,213.70                  | -425,786.30      | 0.07             |
| 17298CJP4      | CITIGROUP INC SR UNSECURED 06/25 VAR            |                |                  |               | 1.500000           | 30 Jun 2025                   |                  |                  |
|                |   | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 92.165126          | 9,216,512.60                  | -783,487.40      | 0.15             |
|                |   |                | Base 100.000000  | 10,000,000.00 | 92.165126          | 9,216,512.60                  | -783,487.40      | 0.15             |
| 17298CKU1      | CITIGROUP INC SR UNSECURED 11/25 VAR            |                |                  |               | 1.000000           | 25 Nov 2025                   |                  |                  |
|                |   | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 89.080367          | 13,362,055.05                 | -1,637,944.95    | 0.22             |
|                |   |                | Base 100.000000  | 15,000,000.00 | 89.080367          | 13,362,055.05                 | -1,637,944.95    | 0.22             |

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ST OF AZ POOL 3 ST AGCY INT.

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STATE STREET

As of: September 30, 2023

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| Asset ID       | Asset Description                                | Units          | Unit Cost        | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 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  | 87.988086          | 4,399,404.30                  | -600,595.70      | 0.07             |
|                |  |                | Base 100.000000  | 5,000,000.00  | 87.988086          | 4,399,404.30                  | -600,595.70      | 0.07             |
| 17305EGD1      | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5   |                |                  |               | 6.048750           | 22 Apr 2026                   |                  |                  |
|                |  | 20,000,000.000 | Local 100.125823 | 20,025,164.50 | 100.246310         | 20,049,262.00                 | 24,097.50        | 0.33             |
| Original Face: |  | 20,000,000.000 | Base 100.125823  | 20,025,164.50 | 100.246310         | 20,049,262.00                 | 24,097.50        | 0.33             |
| 17328W4G0      | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR  |                |                  |               | 1.250000           | 31 Jul 2025                   |                  |                  |
|                |  | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 91.332241          | 13,699,836.15                 | -1,300,163.85    | 0.22             |
|                |  |                | Base 100.000000  | 15,000,000.00 | 91.332241          | 13,699,836.15                 | -1,300,163.85    | 0.22             |
| 17330RME2      | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45 |                |                  |               | 5.450000           | 21 Oct 2024                   |                  |                  |
|                |  | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 99.108678          | 9,910,867.80                  | -89,132.20       | 0.16             |
|                |  |                | Base 100.000000  | 10,000,000.00 | 99.108678          | 9,910,867.80                  | -89,132.20       | 0.16             |
| 17331CPT8      | CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR  |                |                  |               | 5.500000           | 21 Feb 2025                   |                  |                  |
|                |  | 20,000,000.000 | Local 100.000000 | 20,000,000.00 | 99.606873          | 19,921,374.60                 | -78,625.40       | 0.32             |
|                |  |                | Base 100.000000  | 20,000,000.00 | 99.606873          | 19,921,374.60                 | -78,625.40       | 0.32             |
| 17331HH90      | CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5  |                |                  |               | 5.500000           | 04 Apr 2028                   |                  |                  |
|                |  | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 102.145170         | 10,214,517.00                 | 214,517.00       | 0.17             |
|                |  |                | Base 100.000000  | 10,000,000.00 | 102.145170         | 10,214,517.00                 | 214,517.00       | 0.17             |
| 191216CL2      | COCA COLA CO/THE SR UNSECURED 09/24 1.75         |                |                  |               | 1.750000           | 06 Sep 2024                   |                  |                  |
|                |  | 10,000,000.000 | Local 100.571245 | 10,057,124.46 | 96.511766          | 9,651,176.60                  | -405,947.86      | 0.16             |
|                |  |                | Base 100.571245  | 10,057,124.46 | 96.511766          | 9,651,176.60                  | -405,947.86      | 0.16             |
| 194162AM5      | COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1      |                |                  |               | 3.100000           | 15 Aug 2025                   |                  |                  |
|                |  | 5,000,000.000  | Local 99.941911  | 4,997,095.54  | 96.230594          | 4,811,529.70                  | -185,565.84      | 0.08             |
|                |  |                | Base 99.941911   | 4,997,095.54  | 96.230594          | 4,811,529.70                  | -185,565.84      | 0.08             |
| 205887CA8      | CONAGRA BRANDS INC SR UNSECURED 05/24 4.3        |                |                  |               | 4.300000           | 01 May 2024                   |                  |                  |
|                |  | 20,700,000.000 | Local 100.205497 | 20,742,537.85 | 98.956931          | 20,484,084.72                 | -258,453.13      | 0.33             |
|                |  |                | Base 100.205497  | 20,742,537.85 | 98.956931          | 20,484,084.72                 | -258,453.13      | 0.33             |
| 21036PBN7      | CONSTELLATION BRANDS INC SR UNSECURED 02/26 5    |                |                  |               | 5.000000           | 02 Feb 2026                   |                  |                  |
|                |  | 4,000,000.000  | Local 99.864693  | 3,994,587.72  | 98.199356          | 3,927,974.24                  | -66,613.48       | 0.06             |
|                |  |                | Base 99.864693   | 3,994,587.72  | 98.199356          | 3,927,974.24                  | -66,613.48       | 0.06             |

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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                |       | Units      | Unit Cost     | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 21688AAV4                      | COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5     |       |            |               |            | 5.000000           | 13 Jan 2025                   |                  |                  |
|                                | 15,000,000.000                                   | Local | 99.990222  | 14,998,533.36 | 99.104414  | 14,865,662.10      | -132,871.26                   | 0.24             |                  |
|                                |  | Base  | 99.990222  | 14,998,533.36 | 99.104414  | 14,865,662.10      | -132,871.26                   | 0.24             |                  |
| 24422EVN6                      | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45  |       |            |               |            | 0.450000           | 17 Jan 2024                   |                  |                  |
|                                | 9,000,000.000                                    | Local | 99.992690  | 8,999,342.11  | 98.471574  | 8,862,441.66       | -136,900.45                   | 0.14             |                  |
|                                |  | Base  | 99.992690  | 8,999,342.11  | 98.471574  | 8,862,441.66       | -136,900.45                   | 0.14             |                  |
| 24422EVY2                      | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25  |       |            |               |            | 1.250000           | 10 Jan 2025                   |                  |                  |
|                                | 10,000,000.000                                   | Local | 99.979824  | 9,997,982.38  | 94.766594  | 9,476,659.40       | -521,322.98                   | 0.15             |                  |
|                                |  | Base  | 99.979824  | 9,997,982.38  | 94.766594  | 9,476,659.40       | -521,322.98                   | 0.15             |                  |
| 24422EWW5                      | JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95  |       |            |               |            | 4.950000           | 06 Jun 2025                   |                  |                  |
|                                | 7,000,000.000                                    | Local | 99.952501  | 6,996,675.04  | 99.352271  | 6,954,658.97       | -42,016.07                    | 0.11             |                  |
|                                |  | Base  | 99.952501  | 6,996,675.04  | 99.352271  | 6,954,658.97       | -42,016.07                    | 0.11             |                  |
| 24703WAB5                      | DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A |       |            |               |            | 2.110000           | 23 Aug 2027                   |                  |                  |
|                                | 345,820.330                                      | Local | 99.999691  | 345,819.26    | 99.836010  | 345,253.22         | -566.04                       | 0.01             |                  |
|                                | Original Face: 5,000,000.000                     | Base  | 99.999691  | 345,819.26    | 99.836010  | 345,253.22         | -566.04                       | 0.01             |                  |
| 254687FN1                      | WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35  |       |            |               |            | 3.350000           | 24 Mar 2025                   |                  |                  |
|                                | 7,000,000.000                                    | Local | 103.483470 | 7,243,842.93  | 96.789166  | 6,775,241.62       | -468,601.31                   | 0.11             |                  |
|                                |  | Base  | 103.483470 | 7,243,842.93  | 96.789166  | 6,775,241.62       | -468,601.31                   | 0.11             |                  |
| 278642AV5                      | EBAY INC SR UNSECURED 03/25 1.9                  |       |            |               |            | 1.900000           | 11 Mar 2025                   |                  |                  |
|                                | 2,000,000.000                                    | Local | 101.006210 | 2,020,124.19  | 94.576744  | 1,891,534.88       | -128,589.31                   | 0.03             |                  |
|                                |  | Base  | 101.006210 | 2,020,124.19  | 94.576744  | 1,891,534.88       | -128,589.31                   | 0.03             |                  |
| 278642AX1                      | EBAY INC SR UNSECURED 05/26 1.4                  |       |            |               |            | 1.400000           | 10 May 2026                   |                  |                  |
|                                | 5,000,000.000                                    | Local | 99.932223  | 4,996,611.17  | 89.562921  | 4,478,146.05       | -518,465.12                   | 0.07             |                  |
|                                |  | Base  | 99.932223  | 4,996,611.17  | 89.562921  | 4,478,146.05       | -518,465.12                   | 0.07             |                  |
| 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 | 89.495022  | 8,949,502.20       | -1,050,497.80                 | 0.15             |                  |
|                                |  | Base  | 100.000000 | 10,000,000.00 | 89.495022  | 8,949,502.20       | -1,050,497.80                 | 0.15             |                  |
| 3130AP6V2                      | FEDERAL HOME LOAN BANK BONDS 09/26 1.05          |       |            |               |            | 1.050000           | 30 Sep 2026                   |                  |                  |
|                                | 7,000,000.000                                    | Local | 100.000000 | 7,000,000.00  | 88.838352  | 6,218,684.64       | -781,315.36                   | 0.10             |                  |
|                                |  | Base  | 100.000000 | 7,000,000.00  | 88.838352  | 6,218,684.64       | -781,315.36                   | 0.10             |                  |

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| Asset ID                       | Asset Description                        | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 3130APL45                      | FEDERAL HOME LOAN BANK BONDS 04/25 1     |                |           |            | 1.000000           | 28 Apr 2025                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 93.371587                     | 9,337,158.70     | -662,841.30      | 0.15 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 93.371587                     | 9,337,158.70     | -662,841.30      | 0.15 |
| 3130APTT2                      | FEDERAL HOME LOAN BANK BONDS 05/25 1     |                |           |            | 1.000000           | 28 May 2025                   |                  |                  |      |
|                                |  | 7,500,000.000  | Local     | 100.000000 | 7,500,000.00       | 93.102714                     | 6,982,703.55     | -517,296.45      | 0.11 |
|                                |  |                | Base      | 100.000000 | 7,500,000.00       | 93.102714                     | 6,982,703.55     | -517,296.45      | 0.11 |
| 3130AQYX5                      | FEDERAL HOME LOAN BANK BONDS 03/25 2.15  |                |           |            | 2.150000           | 10 Mar 2025                   |                  |                  |      |
|                                |  | 1,000,000.000  | Local     | 100.000000 | 1,000,000.00       | 95.405337                     | 954,053.37       | -45,946.63       | 0.02 |
|                                |  |                | Base      | 100.000000 | 1,000,000.00       | 95.405337                     | 954,053.37       | -45,946.63       | 0.02 |
| 3130ASQS1                      | FEDERAL HOME LOAN BANK BONDS 10/24 4     |                |           |            | 4.000000           | 28 Oct 2024                   |                  |                  |      |
|                                |  | 5,000,000.000  | Local     | 100.000000 | 5,000,000.00       | 98.357522                     | 4,917,876.10     | -82,123.90       | 0.08 |
|                                |  |                | Base      | 100.000000 | 5,000,000.00       | 98.357522                     | 4,917,876.10     | -82,123.90       | 0.08 |
| 3130ASZG7                      | FEDERAL HOME LOAN BANK BONDS 09/24 4     |                |           |            | 4.000000           | 16 Sep 2024                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 98.492361                     | 19,698,472.20    | -301,527.80      | 0.32 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 98.492361                     | 19,698,472.20    | -301,527.80      | 0.32 |
| 3130AT3P0                      | FEDERAL HOME LOAN BANK BONDS 09/27 5     |                |           |            | 5.000000           | 14 Sep 2027                   |                  |                  |      |
|                                |  | 16,985,000.000 | Local     | 100.000000 | 16,985,000.00      | 97.540929                     | 16,567,326.79    | -417,673.21      | 0.27 |
|                                |  |                | Base      | 100.000000 | 16,985,000.00      | 97.540929                     | 16,567,326.79    | -417,673.21      | 0.27 |
| 3130ATUR6                      | FEDERAL HOME LOAN BANK BONDS 12/24 4.625 |                |           |            | 4.625000           | 13 Dec 2024                   |                  |                  |      |
|                                |  | 5,000,000.000  | Local     | 100.290827 | 5,014,541.34       | 99.091555                     | 4,954,577.75     | -59,963.59       | 0.08 |
|                                |  |                | Base      | 100.290827 | 5,014,541.34       | 99.091555                     | 4,954,577.75     | -59,963.59       | 0.08 |
| 3130ATXQ5                      | FEDERAL HOME LOAN BANK BONDS 12/24 5.25  |                |           |            | 5.250000           | 13 Dec 2024                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.329292                     | 9,932,929.20     | -67,070.80       | 0.16 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 99.329292                     | 9,932,929.20     | -67,070.80       | 0.16 |
| 3130AUEN0                      | FEDERAL HOME LOAN BANK BONDS 01/24 5.01  |                |           |            | 5.010000           | 17 Jan 2024                   |                  |                  |      |
|                                |  | 15,000,000.000 | Local     | 100.000000 | 15,000,000.00      | 99.815054                     | 14,972,258.10    | -27,741.90       | 0.24 |
|                                |  |                | Base      | 100.000000 | 15,000,000.00      | 99.815054                     | 14,972,258.10    | -27,741.90       | 0.24 |
| 3130AUEQ3                      | FEDERAL HOME LOAN BANK BONDS 10/23 4.75  |                |           |            | 4.750000           | 03 Oct 2023                   |                  |                  |      |
|                                |  | 15,000,000.000 | Local     | 99.999653  | 14,999,947.98      | 99.996829                     | 14,999,524.35    | -423.63          | 0.24 |
|                                |  |                | Base      | 99.999653  | 14,999,947.98      | 99.996829                     | 14,999,524.35    | -423.63          | 0.24 |

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As of: September 30, 2023

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| Base Currency: USD - US DOLLAR |   |       |            |               |            |                    |                               |                  |                  |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                         |       | Units      | Unit Cost     | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 3130AUNX8                      | FEDERAL HOME LOAN BANK BONDS 02/24 5      |       |            |               |            | 5.000000           | 21 Feb 2024                   |                  |                  |
|                                | 45,000,000.000                            | Local | 100.000000 | 45,000,000.00 | 99.749821  | 44,887,419.45      | -112,580.55                   | 0.73             |                  |
|                                |   | Base  | 100.000000 | 45,000,000.00 | 99.749821  | 44,887,419.45      | -112,580.55                   | 0.73             |                  |
| 3130AUPG3                      | FEDERAL HOME LOAN BANK BONDS 02/26 5.3    |       |            |               |            | 5.300000           | 05 Feb 2026                   |                  |                  |
|                                | 10,000,000.000                            | Local | 100.000000 | 10,000,000.00 | 98.820551  | 9,882,055.10       | -117,944.90                   | 0.16             |                  |
|                                |   | Base  | 100.000000 | 10,000,000.00 | 98.820551  | 9,882,055.10       | -117,944.90                   | 0.16             |                  |
| 3130AVKB7                      | FEDERAL HOME LOAN BANK BONDS 01/24 5      |       |            |               |            | 5.000000           | 05 Jan 2024                   |                  |                  |
|                                | 10,000,000.000                            | Local | 100.000000 | 10,000,000.00 | 99.828937  | 9,982,893.70       | -17,106.30                    | 0.16             |                  |
|                                |   | Base  | 100.000000 | 10,000,000.00 | 99.828937  | 9,982,893.70       | -17,106.30                    | 0.16             |                  |
| 3130AWMA5                      | FEDERAL HOME LOAN BANK BONDS 07/24 5.65   |       |            |               |            | 5.650000           | 12 Jul 2024                   |                  |                  |
|                                | 3,700,000.000                             | Local | 100.000000 | 3,700,000.00  | 99.766508  | 3,691,360.80       | -8,639.20                     | 0.06             |                  |
|                                |   | Base  | 100.000000 | 3,700,000.00  | 99.766508  | 3,691,360.80       | -8,639.20                     | 0.06             |                  |
| 3130AWQ78                      | FEDERAL HOME LOAN BANK BONDS 04/24 5.5    |       |            |               |            | 5.500000           | 01 Apr 2024                   |                  |                  |
|                                | 10,000,000.000                            | Local | 100.000000 | 10,000,000.00 | 99.977242  | 9,997,724.20       | -2,275.80                     | 0.16             |                  |
|                                |   | Base  | 100.000000 | 10,000,000.00 | 99.977242  | 9,997,724.20       | -2,275.80                     | 0.16             |                  |
| 3130AWUY4                      | FEDERAL HOME LOAN BANK BONDS 08/26 5.875  |       |            |               |            | 5.875000           | 10 Aug 2026                   |                  |                  |
|                                | 20,000,000.000                            | Local | 99.927859  | 19,985,571.73 | 99.331263  | 19,866,252.60      | -119,319.13                   | 0.32             |                  |
|                                |   | Base  | 99.927859  | 19,985,571.73 | 99.331263  | 19,866,252.60      | -119,319.13                   | 0.32             |                  |
| 3133EMBJ0                      | FEDERAL FARM CREDIT BANK BONDS 09/25 0.53 |       |            |               |            | 0.530000           | 29 Sep 2025                   |                  |                  |
|                                | 15,000,000.000                            | Local | 99.940115  | 14,991,017.24 | 91.163172  | 13,674,475.80      | -1,316,541.44                 | 0.22             |                  |
|                                |   | Base  | 99.940115  | 14,991,017.24 | 91.163172  | 13,674,475.80      | -1,316,541.44                 | 0.22             |                  |
| 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  | 90.574007  | 4,528,700.35       | -471,299.65                   | 0.07             |                  |
|                                |   | Base  | 100.000000 | 5,000,000.00  | 90.574007  | 4,528,700.35       | -471,299.65                   | 0.07             |                  |
| 3133EMWH1                      | FEDERAL FARM CREDIT BANK BONDS 04/25 0.71 |       |            |               |            | 0.710000           | 21 Apr 2025                   |                  |                  |
|                                | 5,000,000.000                             | Local | 99.980535  | 4,999,026.73  | 93.152324  | 4,657,616.20       | -341,410.53                   | 0.08             |                  |
|                                |   | Base  | 99.980535  | 4,999,026.73  | 93.152324  | 4,657,616.20       | -341,410.53                   | 0.08             |                  |
| 3133ENGF1                      | FEDERAL FARM CREDIT BANK BONDS 12/23 0.5  |       |            |               |            | 0.500000           | 01 Dec 2023                   |                  |                  |
|                                | 10,000,000.000                            | Local | 99.987834  | 9,998,783.40  | 99.189318  | 9,918,931.80       | -79,851.60                    | 0.16             |                  |
|                                |   | Base  | 99.987834  | 9,998,783.40  | 99.189318  | 9,918,931.80       | -79,851.60                    | 0.16             |                  |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

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| Base Currency: USD - US DOLLAR |   |                               |           |            |                    |                               |                  |                  |      |
|--------------------------------|---|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description                           | Units                         | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 3133ENQE3                      | FEDERAL FARM CREDIT BANK BONDS 03/27 2.375  |                               |           |            | 2.375000           | 01 Mar 2027                   |                  |                  |      |
|                                |   | 10,000,000.000                | Local     | 100.000000 | 10,000,000.00      | 91.428134                     | 9,142,813.40     | -857,186.60      | 0.15 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 91.428134                     | 9,142,813.40     | -857,186.60      | 0.15 |
| 3133ENX88                      | FEDERAL FARM CREDIT BANK BONDS 11/25 5.2    |                               |           |            | 5.200000           | 03 Nov 2025                   |                  |                  |      |
|                                |   | 25,000,000.000                | Local     | 100.000000 | 25,000,000.00      | 98.851682                     | 24,712,920.50    | -287,079.50      | 0.40 |
|                                |   |                               | Base      | 100.000000 | 25,000,000.00      | 98.851682                     | 24,712,920.50    | -287,079.50      | 0.40 |
| 3133ENZU7                      | FEDERAL FARM CREDIT BANK BONDS 07/24 3.64   |                               |           |            | 3.640000           | 05 Jul 2024                   |                  |                  |      |
|                                |   | 10,000,000.000                | Local     | 100.000000 | 10,000,000.00      | 98.546433                     | 9,854,643.30     | -145,356.70      | 0.16 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 98.546433                     | 9,854,643.30     | -145,356.70      | 0.16 |
| 3133EPAA3                      | FEDERAL FARM CREDIT BANK BONDS 02/28 5      |                               |           |            | 5.000000           | 01 Feb 2028                   |                  |                  |      |
|                                |   | 10,000,000.000                | Local     | 99.903147  | 9,990,314.74       | 97.397815                     | 9,739,781.50     | -250,533.24      | 0.16 |
|                                |   |                               | Base      | 99.903147  | 9,990,314.74       | 97.397815                     | 9,739,781.50     | -250,533.24      | 0.16 |
| 3133EPAB1                      | FEDERAL FARM CREDIT BANK BONDS 02/25 VAR    |                               |           |            | 5.475000           | 06 Feb 2025                   |                  |                  |      |
|                                |   | 5,000,000.000                 | Local     | 100.000000 | 5,000,000.00       | 100.034974                    | 5,001,748.70     | 1,748.70         | 0.08 |
|                                |   |                               | Base      | 100.000000 | 5,000,000.00       | 100.034974                    | 5,001,748.70     | 1,748.70         | 0.08 |
| 3133EPDR3                      | FEDERAL FARM CREDIT BANK BONDS 03/28 5.375  |                               |           |            | 5.375000           | 21 Mar 2028                   |                  |                  |      |
|                                |   | 10,000,000.000                | Local     | 100.000000 | 10,000,000.00      | 98.115195                     | 9,811,519.50     | -188,480.50      | 0.16 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 98.115195                     | 9,811,519.50     | -188,480.50      | 0.16 |
| 3133EPSP1                      | FEDERAL FARM CREDIT BANK BONDS 08/28 6      |                               |           |            | 6.000000           | 08 Aug 2028                   |                  |                  |      |
|                                |   | 9,950,000.000                 | Local     | 99.995061  | 9,949,508.56       | 98.834654                     | 9,834,048.07     | -115,460.49      | 0.16 |
|                                |   |                               | Base      | 99.995061  | 9,949,508.56       | 98.834654                     | 9,834,048.07     | -115,460.49      | 0.16 |
| 3133EPWE1                      | FEDERAL FARM CREDIT BANK BONDS 09/26 5.8    |                               |           |            | 5.800000           | 21 Sep 2026                   |                  |                  |      |
|                                |   | 5,000,000.000                 | Local     | 100.000000 | 5,000,000.00       | 99.855215                     | 4,992,760.75     | -7,239.25        | 0.08 |
|                                |   |                               | Base      | 100.000000 | 5,000,000.00       | 99.855215                     | 4,992,760.75     | -7,239.25        | 0.08 |
| 3133L8CR4                      | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 |                               |           |            | 1.500000           | 01 Mar 2036                   |                  |                  |      |
|                                |   | 7,018,176.300                 | Local     | 101.958229 | 7,155,608.29       | 83.891212                     | 5,887,633.16     | -1,267,975.13    | 0.10 |
|                                |   | Original Face: 10,000,000.000 | Base      | 101.958229 | 7,155,608.29       | 83.891212                     | 5,887,633.16     | -1,267,975.13    | 0.10 |
| 3134GVB31                      | FREDDIE MAC NOTES 05/25 0.75                |                               |           |            | 0.750000           | 28 May 2025                   |                  |                  |      |
|                                |   | 10,000,000.000                | Local     | 100.000000 | 10,000,000.00      | 92.710909                     | 9,271,090.90     | -728,909.10      | 0.15 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 92.710909                     | 9,271,090.90     | -728,909.10      | 0.15 |

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STATE STREET

As of: September 30, 2023

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| Asset ID  | Asset Description             | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|-------------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3134GWH82 | FREDDIE MAC NOTES 09/25 0.625 |                |           |            | 0.625000           | 08 Sep 2025                   |                  |                  |      |
|           |                               | 5,000,000.000  | Local     | 100.000000 | 5,000,000.00       | 91.530029                     | 4,576,501.45     | -423,498.55      | 0.07 |
|           |                               |                | Base      | 100.000000 | 5,000,000.00       | 91.530029                     | 4,576,501.45     | -423,498.55      | 0.07 |
| 3134GWYX8 | FREDDIE MAC NOTES 10/25 0.5   |                |           |            | 0.500000           | 15 Oct 2025                   |                  |                  |      |
|           |                               | 5,000,000.000  | Local     | 100.000000 | 5,000,000.00       | 91.302220                     | 4,565,111.00     | -434,889.00      | 0.07 |
|           |                               |                | Base      | 100.000000 | 5,000,000.00       | 91.302220                     | 4,565,111.00     | -434,889.00      | 0.07 |
| 3134GXG24 | FREDDIE MAC NOTES 07/25 4.05  |                |           |            | 4.050000           | 21 Jul 2025                   |                  |                  |      |
|           |                               | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 97.569373                     | 9,756,937.30     | -243,062.70      | 0.16 |
|           |                               |                | Base      | 100.000000 | 10,000,000.00      | 97.569373                     | 9,756,937.30     | -243,062.70      | 0.16 |
| 3134GXM76 | FREDDIE MAC NOTES 08/25 VAR   |                |           |            | 5.000000           | 25 Aug 2025                   |                  |                  |      |
|           |                               | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.425082                     | 9,942,508.20     | -57,491.80       | 0.16 |
|           |                               |                | Base      | 100.000000 | 10,000,000.00      | 99.425082                     | 9,942,508.20     | -57,491.80       | 0.16 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05  |                |           |            | 4.050000           | 28 Aug 2025                   |                  |                  |      |
|           |                               | 15,000,000.000 | Local     | 100.000000 | 15,000,000.00      | 97.735834                     | 14,660,375.10    | -339,624.90      | 0.24 |
|           |                               |                | Base      | 100.000000 | 15,000,000.00      | 97.735834                     | 14,660,375.10    | -339,624.90      | 0.24 |
| 3134GXS88 | FREDDIE MAC NOTES 02/25 4     |                |           |            | 4.000000           | 28 Feb 2025                   |                  |                  |      |
|           |                               | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 97.860419                     | 19,572,083.80    | -427,916.20      | 0.32 |
|           |                               |                | Base      | 100.000000 | 20,000,000.00      | 97.860419                     | 19,572,083.80    | -427,916.20      | 0.32 |
| 3134GY4B5 | FREDDIE MAC NOTES 08/24 5     |                |           |            | 5.000000           | 26 Aug 2024                   |                  |                  |      |
|           |                               | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.359265                     | 9,935,926.50     | -64,073.50       | 0.16 |
|           |                               |                | Base      | 100.000000 | 10,000,000.00      | 99.359265                     | 9,935,926.50     | -64,073.50       | 0.16 |
| 3134GYB27 | FREDDIE MAC NOTES 01/28 5.35  |                |           |            | 5.350000           | 06 Jan 2028                   |                  |                  |      |
|           |                               | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 98.130192                     | 19,626,038.40    | -373,961.60      | 0.32 |
|           |                               |                | Base      | 100.000000 | 20,000,000.00      | 98.130192                     | 19,626,038.40    | -373,961.60      | 0.32 |
| 3134GYP71 | FREDDIE MAC NOTES 11/24 5.25  |                |           |            | 5.250000           | 04 Nov 2024                   |                  |                  |      |
|           |                               | 7,000,000.000  | Local     | 100.000000 | 7,000,000.00       | 99.382951                     | 6,956,806.57     | -43,193.43       | 0.11 |
|           |                               |                | Base      | 100.000000 | 7,000,000.00       | 99.382951                     | 6,956,806.57     | -43,193.43       | 0.11 |
| 3134H1DE0 | FREDDIE MAC NOTES 09/28 6     |                |           |            | 6.000000           | 28 Sep 2028                   |                  |                  |      |
|           |                               | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.834409                     | 9,983,440.90     | -16,559.10       | 0.16 |
|           |                               |                | Base      | 100.000000 | 10,000,000.00      | 99.834409                     | 9,983,440.90     | -16,559.10       | 0.16 |

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|--------------------------------|-------------------------------|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description             |       | Units      | Unit Cost     | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 3135GAEU1                      | FANNIE MAE NOTES 02/24 5.125  |       |            |               |            | 5.125000           | 09 Feb 2024                   |                  |                  |
|                                | 10,000,000.000                | Local | 100.000000 | 10,000,000.00 | 99.801038  | 9,980,103.80       | -19,896.20                    | 0.16             |                  |
|                                |                               | Base  | 100.000000 | 10,000,000.00 | 99.801038  | 9,980,103.80       | -19,896.20                    | 0.16             |                  |
| 3136A6JR6                      | FANNIE MAE FNR 2012 58 PA     |       |            |               |            | 2.000000           | 25 Apr 2042                   |                  |                  |
|                                | 319,665.850                   | Local | 101.258051 | 323,687.41    | 87.915470  | 281,035.73         | -42,651.68                    | 0.00             |                  |
|                                | Original Face: 5,677,376.000  | Base  | 101.258051 | 323,687.41    | 87.915470  | 281,035.73         | -42,651.68                    | 0.00             |                  |
| 3136AAEK7                      | FANNIE MAE FNR 2012 129 TD    |       |            |               |            | 2.000000           | 25 May 2040                   |                  |                  |
|                                | 428,147.100                   | Local | 101.169171 | 433,152.87    | 84.903190  | 363,510.55         | -69,642.32                    | 0.01             |                  |
|                                | Original Face: 5,677,376.000  | Base  | 101.169171 | 433,152.87    | 84.903190  | 363,510.55         | -69,642.32                    | 0.01             |                  |
| 3136ABRK1                      | FANNIE MAE FNR 2013 9 PH      |       |            |               |            | 1.750000           | 25 Jul 2041                   |                  |                  |
|                                | 458,222.820                   | Local | 100.670453 | 461,294.99    | 92.149860  | 422,251.69         | -39,043.30                    | 0.01             |                  |
|                                | Original Face: 6,713,909.000  | Base  | 100.670453 | 461,294.99    | 92.149860  | 422,251.69         | -39,043.30                    | 0.01             |                  |
| 3136ABUD3                      | FANNIE MAE FNR 2013 7 AC      |       |            |               |            | 1.250000           | 25 Feb 2028                   |                  |                  |
|                                | 456,291.270                   | Local | 99.858792  | 455,646.95    | 92.921120  | 423,990.96         | -31,655.99                    | 0.01             |                  |
|                                | Original Face: 5,677,376.000  | Base  | 99.858792  | 455,646.95    | 92.921120  | 423,990.96         | -31,655.99                    | 0.01             |                  |
| 3136ABUY7                      | FANNIE MAE FNR 2013 7 GB      |       |            |               |            | 2.000000           | 25 Mar 2042                   |                  |                  |
|                                | 742,800.060                   | Local | 101.279013 | 752,300.57    | 89.694970  | 666,254.29         | -86,046.28                    | 0.01             |                  |
|                                | Original Face: 6,995,663.000  | Base  | 101.279013 | 752,300.57    | 89.694970  | 666,254.29         | -86,046.28                    | 0.01             |                  |
| 3136ABUZ4                      | FANNIE MAE FNR 2013 7 AD      |       |            |               |            | 1.500000           | 25 Feb 2028                   |                  |                  |
|                                | 456,291.270                   | Local | 100.136650 | 456,914.79    | 93.331180  | 425,862.03         | -31,052.76                    | 0.01             |                  |
|                                | Original Face: 5,677,376.000  | Base  | 100.136650 | 456,914.79    | 93.331180  | 425,862.03         | -31,052.76                    | 0.01             |                  |
| 3136ABW74                      | FANNIE MAE FNR 2013 6 AB      |       |            |               |            | 2.000000           | 25 Dec 2042                   |                  |                  |
|                                | 641,482.800                   | Local | 100.583275 | 645,224.41    | 86.467320  | 554,672.99         | -90,551.42                    | 0.01             |                  |
|                                | Original Face: 11,354,753.000 | Base  | 100.583275 | 645,224.41    | 86.467320  | 554,672.99         | -90,551.42                    | 0.01             |                  |
| 3136AD2H1                      | FANNIE MAE FNR 2013 43 XP     |       |            |               |            | 1.500000           | 25 Aug 2041                   |                  |                  |
|                                | 275,469.820                   | Local | 98.824859  | 272,232.66    | 91.352480  | 251,648.51         | -20,584.15                    | 0.00             |                  |
|                                | Original Face: 2,000,000.000  | Base  | 98.824859  | 272,232.66    | 91.352480  | 251,648.51         | -20,584.15                    | 0.00             |                  |
| 3136AEBJ5                      | FANNIE MAE FNR 2013 47 YA     |       |            |               |            | 2.000000           | 25 May 2040                   |                  |                  |
|                                | 784,024.970                   | Local | 101.326338 | 794,423.79    | 84.903190  | 665,662.21         | -128,761.58                   | 0.01             |                  |
|                                | Original Face: 8,516,065.000  | Base  | 101.326338 | 794,423.79    | 84.903190  | 665,662.21         | -128,761.58                   | 0.01             |                  |

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|----------------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3136AELZ8      | FANNIE MAE FNR 2013 62 DB   |                |           |            | 1.250000           | 25 Jun 2028                   |                  |                  |      |
|                |                             | 340,334.280    | Local     | 99.931318  | 340,100.53         | 94.254840                     | 320,781.53       | -19,319.00       | 0.01 |
| Original Face: |                             | 5,677,376.000  | Base      | 99.931318  | 340,100.53         | 94.254840                     | 320,781.53       | -19,319.00       | 0.01 |
| 3136AJ2X3      | FANNIE MAE FNR 2014 25 WA   |                |           |            | 1.500000           | 25 May 2029                   |                  |                  |      |
|                |                             | 726,541.400    | Local     | 99.038180  | 719,553.38         | 91.943620                     | 668,008.46       | -51,544.92       | 0.01 |
| Original Face: |                             | 6,060,416.000  | Base      | 99.038180  | 719,553.38         | 91.943620                     | 668,008.46       | -51,544.92       | 0.01 |
| 3136BD2B3      | FANNIE MAE FNR 2021 1 PC    |                |           |            | 1.000000           | 25 Nov 2050                   |                  |                  |      |
|                |                             | 4,440,393.300  | Local     | 99.764704  | 4,429,945.24       | 71.287800                     | 3,165,458.69     | -1,264,486.55    | 0.05 |
| Original Face: |                             | 7,000,000.000  | Base      | 99.764704  | 4,429,945.24       | 71.287800                     | 3,165,458.69     | -1,264,486.55    | 0.05 |
| 3136G4A37      | FANNIE MAE NOTES 07/25 0.67 |                |           |            | 0.670000           | 28 Jul 2025                   |                  |                  |      |
|                |                             | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 91.981606                     | 9,198,160.60     | -801,839.40      | 0.15 |
|                |                             |                | Base      | 100.000000 | 10,000,000.00      | 91.981606                     | 9,198,160.60     | -801,839.40      | 0.15 |
| 3136G4X40      | FANNIE MAE NOTES 08/25 0.6  |                |           |            | 0.600000           | 26 Aug 2025                   |                  |                  |      |
|                |                             | 10,000,000.000 | Local     | 99.988525  | 9,998,852.50       | 91.467117                     | 9,146,711.70     | -852,140.80      | 0.15 |
|                |                             |                | Base      | 99.988525  | 9,998,852.50       | 91.467117                     | 9,146,711.70     | -852,140.80      | 0.15 |
| 3137A1UN1      | FREDDIE MAC FHR 3725 PC     |                |           |            | 2.250000           | 15 Jan 2040                   |                  |                  |      |
|                |                             | 71,985.900     | Local     | 98.559676  | 70,949.07          | 94.648150                     | 68,133.32        | -2,815.75        | 0.00 |
| Original Face: |                             | 2,838,688.000  | Base      | 98.559676  | 70,949.07          | 94.648150                     | 68,133.32        | -2,815.75        | 0.00 |
| 3137A62S0      | FREDDIE MAC FHR 3796 PE     |                |           |            | 2.000000           | 15 Feb 2040                   |                  |                  |      |
|                |                             | 12,275.900     | Local     | 100.108831 | 12,289.26          | 99.644040                     | 12,232.20        | -57.06           | 0.00 |
| Original Face: |                             | 5,946,910.000  | Base      | 100.108831 | 12,289.26          | 99.644040                     | 12,232.20        | -57.06           | 0.00 |
| 3137A7HC7      | FREDDIE MAC FHR 3800 KE     |                |           |            | 3.500000           | 15 Feb 2026                   |                  |                  |      |
|                |                             | 21,011.380     | Local     | 101.356551 | 21,296.41          | 97.587860                     | 20,504.56        | -791.85          | 0.00 |
| Original Face: |                             | 500,000.000    | Base      | 101.356551 | 21,296.41          | 97.587860                     | 20,504.56        | -791.85          | 0.00 |
| 3137AGAB6      | FREDDIE MAC FHR 3934 PB     |                |           |            | 2.000000           | 15 Jul 2041                   |                  |                  |      |
|                |                             | 129,028.990    | Local     | 99.981229  | 129,004.77         | 93.818900                     | 121,053.58       | -7,951.19        | 0.00 |
| Original Face: |                             | 2,838,688.000  | Base      | 99.981229  | 129,004.77         | 93.818900                     | 121,053.58       | -7,951.19        | 0.00 |
| 3137AGR X0     | FREDDIE MAC FHR 3935 JA     |                |           |            | 2.000000           | 15 May 2041                   |                  |                  |      |
|                |                             | 119,222.720    | Local     | 99.962616  | 119,178.15         | 94.605960                     | 112,791.80       | -6,386.35        | 0.00 |
| Original Face: |                             | 3,247,459.000  | Base      | 99.962616  | 119,178.15         | 94.605960                     | 112,791.80       | -6,386.35        | 0.00 |

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STATE STREET

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| Base Currency: USD - US DOLLAR |                         |       |            |              |                    |                               |                  |                  |      |
|--------------------------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description       | Units | Unit Cost  | Total Cost   | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 3137ANK95                      | FREDDIE MAC FHR 4024 C  |       |            |              | 3.000000           | 15 Mar 2027                   |                  |                  |      |
|                                | 229,840.040             | Local | 100.101101 | 230,072.41   | 94.813910          | 217,920.33                    | -12,152.08       |                  | 0.00 |
| Original Face:                 | 5,677,376.000           | Base  | 100.101101 | 230,072.41   | 94.813910          | 217,920.33                    | -12,152.08       |                  | 0.00 |
| 3137AR5L6                      | FREDDIE MAC FHR 4060 JC |       |            |              | 2.000000           | 15 Feb 2041                   |                  |                  |      |
|                                | 22,535.300              | Local | 100.303790 | 22,603.76    | 99.378980          | 22,395.35                     | -208.41          |                  | 0.00 |
| Original Face:                 | 8,516,065.000           | Base  | 100.303790 | 22,603.76    | 99.378980          | 22,395.35                     | -208.41          |                  | 0.00 |
| 3137AXMZ3                      | FREDDIE MAC FHR 4152 AG |       |            |              | 1.500000           | 15 Jan 2028                   |                  |                  |      |
|                                | 610,818.140             | Local | 100.036471 | 611,040.91   | 93.363770          | 570,282.84                    | -40,758.07       |                  | 0.01 |
| Original Face:                 | 7,380,589.000           | Base  | 100.036471 | 611,040.91   | 93.363770          | 570,282.84                    | -40,758.07       |                  | 0.01 |
| 3137AYLB5                      | FREDDIE MAC FHR 4161 CD |       |            |              | 2.000000           | 15 Feb 2043                   |                  |                  |      |
|                                | 1,214,046.520           | Local | 101.077128 | 1,227,123.36 | 86.929720          | 1,055,367.24                  | -171,756.12      |                  | 0.02 |
| Original Face:                 | 5,677,376.000           | Base  | 101.077128 | 1,227,123.36 | 86.929720          | 1,055,367.24                  | -171,756.12      |                  | 0.02 |
| 3137AYSG7                      | FREDDIE MAC FHR 4165 TD |       |            |              | 1.500000           | 15 Dec 2042                   |                  |                  |      |
|                                | 682,224.190             | Local | 100.020259 | 682,362.40   | 89.365530          | 609,673.26                    | -72,689.14       |                  | 0.01 |
| Original Face:                 | 5,677,376.000           | Base  | 100.020259 | 682,362.40   | 89.365530          | 609,673.26                    | -72,689.14       |                  | 0.01 |
| 3137AYSH5                      | FREDDIE MAC FHR 4165 TE |       |            |              | 1.750000           | 15 Dec 2042                   |                  |                  |      |
|                                | 1,705,560.650           | Local | 100.628135 | 1,716,273.87 | 90.015370          | 1,535,266.73                  | -181,007.14      |                  | 0.03 |
| Original Face:                 | 14,193,441.000          | Base  | 100.628135 | 1,716,273.87 | 90.015370          | 1,535,266.73                  | -181,007.14      |                  | 0.03 |
| 3137B0GK4                      | FREDDIE MAC FHR 4173 AG |       |            |              | 2.000000           | 15 Mar 2043                   |                  |                  |      |
|                                | 261,592.770             | Local | 100.400913 | 262,641.53   | 97.516080          | 255,095.01                    | -7,546.52        |                  | 0.00 |
| Original Face:                 | 14,193,441.000          | Base  | 100.400913 | 262,641.53   | 97.516080          | 255,095.01                    | -7,546.52        |                  | 0.00 |
| 3137B1EM0                      | FREDDIE MAC FHR 4191 AP |       |            |              | 2.000000           | 15 Mar 2043                   |                  |                  |      |
|                                | 399,561.490             | Local | 99.909994  | 399,201.86   | 89.281870          | 356,735.97                    | -42,465.89       |                  | 0.01 |
| Original Face:                 | 3,250,000.000           | Base  | 99.909994  | 399,201.86   | 89.281870          | 356,735.97                    | -42,465.89       |                  | 0.01 |
| 3137B1VH2                      | FREDDIE MAC FHR 4210 AC |       |            |              | 2.000000           | 15 Mar 2040                   |                  |                  |      |
|                                | 13,928.580              | Local | 100.431846 | 13,988.73    | 99.693910          | 13,885.95                     | -102.78          |                  | 0.00 |
| Original Face:                 | 5,677,376.000           | Base  | 100.431846 | 13,988.73    | 99.693910          | 13,885.95                     | -102.78          |                  | 0.00 |
| 3137B1ZD7                      | FREDDIE MAC FHR 4204 QA |       |            |              | 1.500000           | 15 Jul 2042                   |                  |                  |      |
|                                | 1,206,191.420           | Local | 99.919383  | 1,205,219.02 | 86.892920          | 1,048,094.95                  | -157,124.07      |                  | 0.02 |
| Original Face:                 | 8,516,065.000           | Base  | 99.919383  | 1,205,219.02 | 86.892920          | 1,048,094.95                  | -157,124.07      |                  | 0.02 |

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| Asset ID                       | Asset Description                                  |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 3137B2CF5                      | FREDDIE MAC FHR 4203 DC                            |       |       |            |               | 1.750000           | 15 Apr 2033                   |                  |                  |
|                                | 227,753.200  | Local |       | 98.443807  | 224,208.92    | 93.125500          | 212,096.31                    | -12,112.61       | 0.00             |
| Original Face:                 | 2,500,000.000                                      | Base  |       | 98.443807  | 224,208.92    | 93.125500          | 212,096.31                    | -12,112.61       | 0.00             |
| 3137H3UP5                      | FREDDIE MAC FHR 5159 TC                            |       |       |            |               | 1.500000           | 25 Oct 2051                   |                  |                  |
|                                | 4,297,561.700                                      | Local |       | 100.163000 | 4,304,566.73  | 79.306860          | 3,408,261.24                  | -896,305.49      | 0.06             |
| Original Face:                 | 5,000,000.000                                      | Base  |       | 100.163000 | 4,304,566.73  | 79.306860          | 3,408,261.24                  | -896,305.49      | 0.06             |
| 31393DDG3                      | FANNIE MAE FNR 2003 58 M                           |       |       |            |               | 3.500000           | 25 Jul 2033                   |                  |                  |
|                                | 266,756.420  | Local |       | 100.869906 | 269,076.95    | 94.098630          | 251,014.14                    | -18,062.81       | 0.00             |
| Original Face:                 | 44,567,405.000                                     | Base  |       | 100.869906 | 269,076.95    | 94.098630          | 251,014.14                    | -18,062.81       | 0.00             |
| 31396WBV7                      | FANNIE MAE FNR 2007 56 EP                          |       |       |            |               | 5.500000           | 25 Jun 2027                   |                  |                  |
|                                | 7,338.540  | Local |       | 103.833460 | 7,619.86      | 98.659420          | 7,240.16                      | -379.70          | 0.00             |
| Original Face:                 | 1,000,000.000                                      | Base  |       | 103.833460 | 7,619.86      | 98.659420          | 7,240.16                      | -379.70          | 0.00             |
| 31397NJ30                      | FANNIE MAE FNR 2009 29 PA                          |       |       |            |               | 5.000000           | 25 May 2049                   |                  |                  |
|                                | 416,615.750  | Local |       | 105.135838 | 438,012.46    | 94.949380          | 395,574.07                    | -42,438.39       | 0.01             |
| Original Face:                 | 24,898,134.000                                     | Base  |       | 105.135838 | 438,012.46    | 94.949380          | 395,574.07                    | -42,438.39       | 0.01             |
| 31398WC36                      | FREDDIE MAC FHR 3620 PA                            |       |       |            |               | 4.500000           | 15 Dec 2039                   |                  |                  |
|                                | 121,002.130  | Local |       | 104.148051 | 126,021.36    | 96.013360          | 116,178.21                    | -9,843.15        | 0.00             |
| Original Face:                 | 8,516,065.000                                      | Base  |       | 104.148051 | 126,021.36    | 96.013360          | 116,178.21                    | -9,843.15        | 0.00             |
| 31422XC91                      | FARMER MAC NOTES 12/23 3                           |       |       |            |               | 3.000000           | 15 Dec 2023                   |                  |                  |
|                                | 10,000,000.000                                     | Local |       | 100.000000 | 10,000,000.00 | 99.463641          | 9,946,364.10                  | -53,635.90       | 0.16             |
|                                |  | Base  |       | 100.000000 | 10,000,000.00 | 99.463641          | 9,946,364.10                  | -53,635.90       | 0.16             |
| 345340AA1                      | FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A |       |       |            |               | 1.370000           | 17 Oct 2033                   |                  |                  |
|                                | 5,000,000.000                                      | Local |       | 94.832254  | 4,741,612.70  | 89.730230          | 4,486,511.50                  | -255,101.20      | 0.07             |
| Original Face:                 | 5,000,000.000                                      | Base  |       | 94.832254  | 4,741,612.70  | 89.730230          | 4,486,511.50                  | -255,101.20      | 0.07             |
| 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  | 100.000000         | 5,000,000.00                  | 0.00             | 0.08             |
|                                |  | Base  |       | 100.000000 | 5,000,000.00  | 100.000000         | 5,000,000.00                  | 0.00             | 0.08             |
| 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 | 88.601827          | 17,720,365.40                 | -2,279,634.60    | 0.29             |
|                                |  | Base  |       | 100.000000 | 20,000,000.00 | 88.601827          | 17,720,365.40                 | -2,279,634.60    | 0.29             |

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| Asset ID                       | Asset Description                               | Units                         | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 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      | 88.513619                     | 8,851,361.90     | -1,148,638.10    | 0.14 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 88.513619                     | 8,851,361.90     | -1,148,638.10    | 0.14 |
| 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       | 97.028677                     | 4,851,433.85     | -148,566.15      | 0.08 |
|                                |   |                               | Base      | 100.000000 | 5,000,000.00       | 97.028677                     | 4,851,433.85     | -148,566.15      | 0.08 |
| 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      | 88.926782                     | 8,892,678.20     | -1,107,321.80    | 0.14 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 88.926782                     | 8,892,678.20     | -1,107,321.80    | 0.14 |
| 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      | 87.611816                     | 8,761,181.60     | -1,238,818.40    | 0.14 |
|                                |   |                               | Base      | 100.000000 | 10,000,000.00      | 87.611816                     | 8,761,181.60     | -1,238,818.40    | 0.14 |
| 38376JFP4                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA  |                               |           |            | 4.000000           | 16 Nov 2039                   |                  |                  |      |
|                                |   | 32,925.440                    | Local     | 104.424694 | 34,382.29          | 95.082450                     | 31,306.32        | -3,075.97        | 0.00 |
|                                |   | Original Face: 877,500.000    | Base      | 104.424694 | 34,382.29          | 95.082450                     | 31,306.32        | -3,075.97        | 0.00 |
| 38378BWR6                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC   |                               |           |            | 1.718500           | 16 May 2045                   |                  |                  |      |
|                                |   | 533,483.160                   | Local     | 99.024361  | 528,278.29         | 83.109490                     | 443,375.13       | -84,903.16       | 0.01 |
|                                |   | Original Face: 3,000,000.000  | Base      | 99.024361  | 528,278.29         | 83.109490                     | 443,375.13       | -84,903.16       | 0.01 |
| 38378BX38                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC  |                               |           |            | 1.619870           | 16 Jun 2053                   |                  |                  |      |
|                                |   | 1,286,204.500                 | Local     | 95.931925  | 1,233,880.73       | 87.445400                     | 1,124,726.67     | -109,154.06      | 0.02 |
|                                |   | Original Face: 10,000,000.000 | Base      | 95.931925  | 1,233,880.73       | 87.445400                     | 1,124,726.67     | -109,154.06      | 0.02 |
| 38378EQC0                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC   |                               |           |            | 2.000000           | 16 Mar 2041                   |                  |                  |      |
|                                |   | 1,167,091.660                 | Local     | 101.744782 | 1,187,454.86       | 89.280450                     | 1,041,984.69     | -145,470.17      | 0.02 |
|                                |   | Original Face: 10,493,495.000 | Base      | 101.744782 | 1,187,454.86       | 89.280450                     | 1,041,984.69     | -145,470.17      | 0.02 |
| 38379UW28                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE  |                               |           |            | 2.050000           | 16 Aug 2057                   |                  |                  |      |
|                                |   | 2,145,532.950                 | Local     | 96.735044  | 2,075,482.25       | 82.008410                     | 1,759,517.46     | -315,964.79      | 0.03 |
|                                |   | Original Face: 5,000,000.000  | Base      | 96.735044  | 2,075,482.25       | 82.008410                     | 1,759,517.46     | -315,964.79      | 0.03 |
| 38380GPY4                      | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH  |                               |           |            | 2.250000           | 20 Oct 2046                   |                  |                  |      |
|                                |   | 80,073.970                    | Local     | 99.913330  | 80,004.57          | 95.673740                     | 76,609.76        | -3,394.81        | 0.00 |
|                                |   | Original Face: 5,000,000.000  | Base      | 99.913330  | 80,004.57          | 95.673740                     | 76,609.76        | -3,394.81        | 0.00 |

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|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 38381YQU1      | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG  |                |                  |               | 2.500000           | 20 Apr 2049                   |                  |                  |
|                |   | 324,941.430    | Local 100.609931 | 326,923.35    | 84.967470          | 276,094.51                    | -50,828.84       | 0.00             |
| Original Face: |   | 5,000,000.000  | Base 100.609931  | 326,923.35    | 84.967470          | 276,094.51                    | -50,828.84       | 0.00             |
| 38382NFY8      | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA   |                |                  |               | 1.500000           | 20 Feb 2051                   |                  |                  |
|                |   | 2,714,171.930  | Local 102.122040 | 2,771,767.74  | 76.668140          | 2,080,905.14                  | -690,862.60      | 0.03             |
| Original Face: |   | 5,000,000.000  | Base 102.122040  | 2,771,767.74  | 76.668140          | 2,080,905.14                  | -690,862.60      | 0.03             |
| 427866AU2      | HERSHEY COMPANY SR UNSECURED 08/25 3.2          |                |                  |               | 3.200000           | 21 Aug 2025                   |                  |                  |
|                |   | 6,253,000.000  | Local 99.890755  | 6,246,168.91  | 96.203413          | 6,015,599.41                  | -230,569.50      | 0.10             |
|                |   |                | Base 99.890755   | 6,246,168.91  | 96.203413          | 6,015,599.41                  | -230,569.50      | 0.10             |
| 427866BC1      | HERSHEY COMPANY SR UNSECURED 11/24 2.05         |                |                  |               | 2.050000           | 15 Nov 2024                   |                  |                  |
|                |   | 1,000,000.000  | Local 99.980811  | 999,808.11    | 96.282500          | 962,825.00                    | -36,983.11       | 0.02             |
|                |   |                | Base 99.980811   | 999,808.11    | 96.282500          | 962,825.00                    | -36,983.11       | 0.02             |
| 427866BF4      | HERSHEY COMPANY SR UNSECURED 06/25 0.9          |                |                  |               | 0.900000           | 01 Jun 2025                   |                  |                  |
|                |   | 2,000,000.000  | Local 99.938299  | 1,998,765.98  | 92.711104          | 1,854,222.08                  | -144,543.90      | 0.03             |
|                |   |                | Base 99.938299   | 1,998,765.98  | 92.711104          | 1,854,222.08                  | -144,543.90      | 0.03             |
| 427866BH0      | HERSHEY COMPANY SR UNSECURED 05/28 4.25         |                |                  |               | 4.250000           | 04 May 2028                   |                  |                  |
|                |   | 5,000,000.000  | Local 99.867578  | 4,993,378.91  | 96.859867          | 4,842,993.35                  | -150,385.56      | 0.08             |
|                |   |                | Base 99.867578   | 4,993,378.91  | 96.859867          | 4,842,993.35                  | -150,385.56      | 0.08             |
| 437076CR1      | HOME DEPOT INC SR UNSECURED 09/25 4             |                |                  |               | 4.000000           | 15 Sep 2025                   |                  |                  |
|                |   | 5,000,000.000  | Local 99.975965  | 4,998,798.26  | 97.594059          | 4,879,702.95                  | -119,095.31      | 0.08             |
|                |   |                | Base 99.975965   | 4,998,798.26  | 97.594059          | 4,879,702.95                  | -119,095.31      | 0.08             |
| 438516CB0      | HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35 |                |                  |               | 1.350000           | 01 Jun 2025                   |                  |                  |
|                |   | 3,000,000.000  | Local 99.996690  | 2,999,900.70  | 93.599851          | 2,807,995.53                  | -191,905.17      | 0.05             |
|                |   |                | Base 99.996690   | 2,999,900.70  | 93.599851          | 2,807,995.53                  | -191,905.17      | 0.05             |
| 458140BD1      | INTEL CORP SR UNSECURED 05/24 2.875             |                |                  |               | 2.875000           | 11 May 2024                   |                  |                  |
|                |   | 25,000,000.000 | Local 98.466834  | 24,616,708.59 | 98.274040          | 24,568,510.00                 | -48,198.59       | 0.40             |
|                |   |                | Base 98.466834   | 24,616,708.59 | 98.274040          | 24,568,510.00                 | -48,198.59       | 0.40             |
| 459200JY8      | IBM CORP SR UNSECURED 05/24 3                   |                |                  |               | 3.000000           | 15 May 2024                   |                  |                  |
|                |   | 22,000,000.000 | Local 99.214784  | 21,827,252.46 | 98.301325          | 21,626,291.50                 | -200,960.96      | 0.35             |
|                |   |                | Base 99.214784   | 21,827,252.46 | 98.301325          | 21,626,291.50                 | -200,960.96      | 0.35             |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

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| Base Currency: USD - US DOLLAR |  |                |            |               |               |                    |                               |                  |                  |
|--------------------------------|--|----------------|------------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                          |                | Units      | Unit Cost     | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 459200KM2                      | IBM CORP SR UNSECURED 02/27 2.2            |                |            |               |               | 2.200000           | 09 Feb 2027                   |                  |                  |
|                                | 2,000,000.000                              | Local          | 99.990437  | 1,999,808.73  | 89.968435     | 1,799,368.70       | -200,440.03                   | 0.03             |                  |
|                                |  | Base           | 99.990437  | 1,999,808.73  | 89.968435     | 1,799,368.70       | -200,440.03                   | 0.03             |                  |
| 459200KS9                      | IBM CORP SR UNSECURED 07/25 4              |                |            |               |               | 4.000000           | 27 Jul 2025                   |                  |                  |
|                                | 20,000,000.000                             | Local          | 100.000000 | 20,000,000.00 | 97.375084     | 19,475,016.80      | -524,983.20                   | 0.32             |                  |
|                                |  | Base           | 100.000000 | 20,000,000.00 | 97.375084     | 19,475,016.80      | -524,983.20                   | 0.32             |                  |
| 459200KW0                      | IBM CORP SR UNSECURED 02/26 4.5            |                |            |               |               | 4.500000           | 06 Feb 2026                   |                  |                  |
|                                | 20,000,000.000                             | Local          | 99.843660  | 19,968,731.90 | 97.826818     | 19,565,363.60      | -403,368.30                   | 0.32             |                  |
|                                |  | Base           | 99.843660  | 19,968,731.90 | 97.826818     | 19,565,363.60      | -403,368.30                   | 0.32             |                  |
| 46647PCV6                      | JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR |                |            |               |               | 2.595000           | 24 Feb 2026                   |                  |                  |
|                                | 5,850,000.000                              | Local          | 97.603696  | 5,709,816.20  | 95.210031     | 5,569,786.81       | -140,029.39                   | 0.09             |                  |
|                                |  | Base           | 97.603696  | 5,709,816.20  | 95.210031     | 5,569,786.81       | -140,029.39                   | 0.09             |                  |
| 46647PDE3                      | JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR |                |            |               |               | 3.845000           | 14 Jun 2025                   |                  |                  |
|                                | 5,000,000.000                              | Local          | 99.690566  | 4,984,528.30  | 98.236617     | 4,911,830.85       | -72,697.45                    | 0.08             |                  |
|                                |  | Base           | 99.690566  | 4,984,528.30  | 98.236617     | 4,911,830.85       | -72,697.45                    | 0.08             |                  |
| 46647PDM5                      | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR |                |            |               |               | 5.546000           | 15 Dec 2025                   |                  |                  |
|                                | 20,000,000.000                             | Local          | 100.000000 | 20,000,000.00 | 99.334316     | 19,866,863.20      | -133,136.80                   | 0.32             |                  |
|                                |  | Base           | 100.000000 | 20,000,000.00 | 99.334316     | 19,866,863.20      | -133,136.80                   | 0.32             |                  |
| 47787CAB9                      | JOHN DEERE OWNER TRUST JDOT 2023 C A2      |                |            |               |               | 5.760000           | 17 Aug 2026                   |                  |                  |
|                                | 17,000,000.000                             | Local          | 99.993373  | 16,998,873.41 | 99.956920     | 16,992,676.40      | -6,197.01                     | 0.28             |                  |
|                                | Original Face:                             | 17,000,000.000 | Base       | 99.993373     | 16,998,873.41 | 99.956920          | 16,992,676.40                 | -6,197.01        | 0.28             |
| 47787JAC2                      | JOHN DEERE OWNER TRUST JDOT 2022 A A3      |                |            |               |               | 2.320000           | 16 Sep 2026                   |                  |                  |
|                                | 3,000,000.000                              | Local          | 99.985300  | 2,999,559.00  | 96.818490     | 2,904,554.70       | -95,004.30                    | 0.05             |                  |
|                                | Original Face:                             | 3,000,000.000  | Base       | 99.985300     | 2,999,559.00  | 96.818490          | 2,904,554.70                  | -95,004.30       | 0.05             |
| 477920AB8                      | JOHN DEERE OWNER TRUST JDOT 2023 B A2      |                |            |               |               | 5.590000           | 15 Jun 2026                   |                  |                  |
|                                | 4,000,000.000                              | Local          | 99.994585  | 3,999,783.40  | 99.844760     | 3,993,790.40       | -5,993.00                     | 0.07             |                  |
|                                | Original Face:                             | 4,000,000.000  | Base       | 99.994585     | 3,999,783.40  | 99.844760          | 3,993,790.40                  | -5,993.00        | 0.07             |
| 47800AAB6                      | JOHN DEERE OWNER TRUST JDOT 2022 B A2      |                |            |               |               | 3.730000           | 16 Jun 2025                   |                  |                  |
|                                | 4,234,666.700                              | Local          | 99.989410  | 4,234,218.25  | 99.356720     | 4,207,425.94       | -26,792.31                    | 0.07             |                  |
|                                | Original Face:                             | 8,500,000.000  | Base       | 99.989410     | 4,234,218.25  | 99.356720          | 4,207,425.94                  | -26,792.31       | 0.07             |

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

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| Base Currency: USD - US DOLLAR |   |                |           |            |                 |                            |                  |               |      |
|--------------------------------|---|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID                       | Asset Description                                 | Units          | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |      |
| 478160CN2                      | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55         |                |           |            | 0.550000        | 01 Sep 2025                |                  |               |      |
|                                |   | 5,000,000.000  | Local     | 99.958315  | 4,997,915.73    | 91.480859                  | 4,574,042.95     | -423,872.78   | 0.07 |
|                                |   |                | Base      | 99.958315  | 4,997,915.73    | 91.480859                  | 4,574,042.95     | -423,872.78   | 0.07 |
| 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    | 89.716112                  | 4,485,805.60     | -514,194.40   | 0.07 |
|                                |   |                | Base      | 100.000000 | 5,000,000.00    | 89.716112                  | 4,485,805.60     | -514,194.40   | 0.07 |
| 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    | 96.370012                  | 4,818,500.60     | -181,499.40   | 0.08 |
|                                |   |                | Base      | 100.000000 | 5,000,000.00    | 96.370012                  | 4,818,500.60     | -181,499.40   | 0.08 |
| 48133DE55                      | JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125 |                |           |            | 3.125000        | 29 Apr 2024                |                  |               |      |
|                                |   | 5,000,000.000  | Local     | 100.000000 | 5,000,000.00    | 98.187577                  | 4,909,378.85     | -90,621.15    | 0.08 |
|                                |   |                | Base      | 100.000000 | 5,000,000.00    | 98.187577                  | 4,909,378.85     | -90,621.15    | 0.08 |
| 48133DM72                      | JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15  |                |           |            | 4.150000        | 29 Jul 2024                |                  |               |      |
|                                |   | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00   | 98.285853                  | 19,657,170.60    | -342,829.40   | 0.32 |
|                                |   |                | Base      | 100.000000 | 20,000,000.00   | 98.285853                  | 19,657,170.60    | -342,829.40   | 0.32 |
| 48133MCP3                      | JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4     |                |           |            | 4.000000        | 23 Oct 2023                |                  |               |      |
|                                |   | 35,000,000.000 | Local     | 100.000000 | 35,000,000.00   | 99.699159                  | 34,894,705.65    | -105,294.35   | 0.57 |
|                                |   |                | Base      | 100.000000 | 35,000,000.00   | 99.699159                  | 34,894,705.65    | -105,294.35   | 0.57 |
| 48133U5S7                      | JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15  |                |           |            | 5.150000        | 28 Apr 2025                |                  |               |      |
|                                |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00   | 98.600112                  | 9,860,011.20     | -139,988.80   | 0.16 |
|                                |   |                | Base      | 100.000000 | 10,000,000.00   | 98.600112                  | 9,860,011.20     | -139,988.80   | 0.16 |
| 48133UAJ1                      | JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR   |                |           |            | 7.000000        | 20 Aug 2024                |                  |               |      |
|                                |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00   | 99.990056                  | 9,999,005.60     | -994.40       | 0.16 |
|                                |   |                | Base      | 100.000000 | 10,000,000.00   | 99.990056                  | 9,999,005.60     | -994.40       | 0.16 |
| 48133WM54                      | JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6     |                |           |            | 6.000000        | 29 Aug 2028                |                  |               |      |
|                                |   | 15,000,000.000 | Local     | 99.557061  | 14,933,559.20   | 99.338105                  | 14,900,715.75    | -32,843.45    | 0.24 |
|                                |   |                | Base      | 99.557061  | 14,933,559.20   | 99.338105                  | 14,900,715.75    | -32,843.45    | 0.24 |
| 49327M3A0                      | KEY BANK NA SR UNSECURED 01/24 VAR                |                |           |            | 5.650000        | 03 Jan 2024                |                  |               |      |
|                                |   | 5,000,000.000  | Local     | 100.000000 | 5,000,000.00    | 99.626061                  | 4,981,303.05     | -18,696.95    | 0.08 |
|                                |   |                | Base      | 100.000000 | 5,000,000.00    | 99.626061                  | 4,981,303.05     | -18,696.95    | 0.08 |

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| Asset ID  | Asset Description                                | Units          | Unit Cost       | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-----------|--|----------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 49327M3G7 | KEY BANK NA SR UNSECURED 01/26 4.7               | 3,000,000.000  | Local 99.934897 | 2,998,046.92  | 4.700000           | 26 Jan 2026                   | -152,682.49      | 0.05             |
|           |  |                | Base 99.934897  | 2,998,046.92  | 94.845481          | 2,845,364.43                  | -152,682.49      | 0.05             |
| 532457CE6 | ELI LILLY + CO SR UNSECURED 02/26 5              | 10,000,000.000 | Local 99.865845 | 9,986,584.53  | 5.000000           | 27 Feb 2026                   | -11,260.23       | 0.16             |
|           |  |                | Base 99.865845  | 9,986,584.53  | 99.753243          | 9,975,324.30                  | -11,260.23       | 0.16             |
| 539830BU2 | LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95     | 2,000,000.000  | Local 99.800293 | 1,996,005.86  | 4.950000           | 15 Oct 2025                   | -11,116.18       | 0.03             |
|           |  |                | Base 99.800293  | 1,996,005.86  | 99.244484          | 1,984,889.68                  | -11,116.18       | 0.03             |
| 548661EK9 | LOWE S COS INC SR UNSECURED 09/25 4.4            | 5,000,000.000  | Local 99.983494 | 4,999,174.68  | 4.400000           | 08 Sep 2025                   | -110,837.08      | 0.08             |
|           |  |                | Base 99.983494  | 4,999,174.68  | 97.766752          | 4,888,337.60                  | -110,837.08      | 0.08             |
| 548661EP8 | LOWE S COS INC SR UNSECURED 04/26 4.8            | 2,000,000.000  | Local 99.985621 | 1,999,712.41  | 4.800000           | 01 Apr 2026                   | -37,033.23       | 0.03             |
|           |  |                | Base 99.985621  | 1,999,712.41  | 98.133959          | 1,962,679.18                  | -37,033.23       | 0.03             |
| 55279HAV2 | MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65 | 20,000,000.000 | Local 99.863376 | 19,972,675.13 | 4.650000           | 27 Jan 2026                   | -909,109.13      | 0.31             |
|           |  |                | Base 99.863376  | 19,972,675.13 | 95.317830          | 19,063,566.00                 | -909,109.13      | 0.31             |
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6    | 3,000,000.000  | Local 99.948875 | 2,998,466.25  | 3.600000           | 15 Apr 2024                   | -35,504.67       | 0.05             |
|           |  |                | Base 99.948875  | 2,998,466.25  | 98.765386          | 2,962,961.58                  | -35,504.67       | 0.05             |
| 579780AR8 | MCCORMICK + CO SR UNSECURED 02/26 0.9            | 5,000,000.000  | Local 99.874780 | 4,993,739.01  | 0.900000           | 15 Feb 2026                   | -516,134.96      | 0.07             |
|           |  |                | Base 99.874780  | 4,993,739.01  | 89.552081          | 4,477,604.05                  | -516,134.96      | 0.07             |
| 58013MFN9 | MCDONALD S CORP SR UNSECURED 07/25 3.3           | 10,000,000.000 | Local 99.971910 | 9,997,191.02  | 3.300000           | 01 Jul 2025                   | -365,971.52      | 0.16             |
|           |  |                | Base 99.971910  | 9,997,191.02  | 96.312195          | 9,631,219.50                  | -365,971.52      | 0.16             |
| 58013MFU3 | MCDONALD S CORP SR UNSECURED 08/28 4.8           | 18,000,000.000 | Local 99.965819 | 17,993,847.35 | 4.800000           | 14 Aug 2028                   | -384,857.03      | 0.29             |
|           |  |                | Base 99.965819  | 17,993,847.35 | 97.827724          | 17,608,990.32                 | -384,857.03      | 0.29             |

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|--------------------------------|---|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                     |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 58933YBC8                      | MERCK + CO INC SR UNSECURED 06/27 1.7                 |       |       |            |               | 1.700000           | 10 Jun 2027                   |                  |                  |
|                                | 4,250,000.000   | Local |       | 99.971385  | 4,248,783.86  | 88.596067          | 3,765,332.85                  | -483,451.01      | 0.06             |
|                                |   | Base  |       | 99.971385  | 4,248,783.86  | 88.596067          | 3,765,332.85                  | -483,451.01      | 0.06             |
| 609207AZ8                      | MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125       |       |       |            |               | 2.125000           | 17 Mar 2024                   |                  |                  |
|                                | 12,806,000.000  | Local |       | 98.628195  | 12,630,326.62 | 98.310364          | 12,589,625.21                 | -40,701.41       | 0.21             |
|                                |   | Base  |       | 98.628195  | 12,630,326.62 | 98.310364          | 12,589,625.21                 | -40,701.41       | 0.21             |
| 60920LAQ7                      | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75 |       |       |            |               | 0.750000           | 24 Sep 2024                   |                  |                  |
|                                | 4,000,000.000   | Local |       | 99.949246  | 3,997,969.83  | 95.143181          | 3,805,727.24                  | -192,242.59      | 0.06             |
|                                |   | Base  |       | 99.949246  | 3,997,969.83  | 95.143181          | 3,805,727.24                  | -192,242.59      | 0.06             |
| 60920LAS3                      | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25 |       |       |            |               | 4.250000           | 15 Sep 2025                   |                  |                  |
|                                | 5,000,000.000   | Local |       | 99.788733  | 4,989,436.63  | 97.390773          | 4,869,538.65                  | -119,897.98      | 0.08             |
|                                |   | Base  |       | 99.788733  | 4,989,436.63  | 97.390773          | 4,869,538.65                  | -119,897.98      | 0.08             |
| 61747YEJ0                      | MORGAN STANLEY SR UNSECURED 01/25 VAR                 |       |       |            |               | 5.935000           | 24 Jan 2025                   |                  |                  |
|                                | 5,000,000.000   | Local |       | 100.000000 | 5,000,000.00  | 99.818600          | 4,990,930.00                  | -9,070.00        | 0.08             |
|                                |   | Base  |       | 100.000000 | 5,000,000.00  | 99.818600          | 4,990,930.00                  | -9,070.00        | 0.08             |
| 63305LPB3                      | NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05       |       |       |            |               | 5.050000           | 15 Sep 2027                   |                  |                  |
|                                | 20,000,000.000  | Local |       | 100.000000 | 20,000,000.00 | 90.954420          | 18,190,884.00                 | -1,809,116.00    | 0.30             |
|                                |   | Base  |       | 100.000000 | 20,000,000.00 | 90.954420          | 18,190,884.00                 | -1,809,116.00    | 0.30             |
| 63305LPF4                      | NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125      |       |       |            |               | 5.125000           | 30 Sep 2025                   |                  |                  |
|                                | 20,000,000.000  | Local |       | 100.000000 | 20,000,000.00 | 97.958276          | 19,591,655.20                 | -408,344.80      | 0.32             |
|                                |   | Base  |       | 100.000000 | 20,000,000.00 | 97.958276          | 19,591,655.20                 | -408,344.80      | 0.32             |
| 63305LSR5                      | NATIONAL BANK OF CANADA SR UNSECURED 06/26 6          |       |       |            |               | 6.000000           | 29 Jun 2026                   |                  |                  |
|                                | 10,000,000.000  | Local |       | 100.000000 | 10,000,000.00 | 99.877817          | 9,987,781.70                  | -12,218.30       | 0.16             |
|                                |   | Base  |       | 100.000000 | 10,000,000.00 | 99.877817          | 9,987,781.70                  | -12,218.30       | 0.16             |
| 63743HEU2                      | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35      |       |       |            |               | 0.350000           | 08 Feb 2024                   |                  |                  |
|                                | 10,000,000.000  | Local |       | 99.991808  | 9,999,180.81  | 98.118392          | 9,811,839.20                  | -187,341.61      | 0.16             |
|                                |   | Base  |       | 99.991808  | 9,999,180.81  | 98.118392          | 9,811,839.20                  | -187,341.61      | 0.16             |
| 63743HEW8                      | NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1         |       |       |            |               | 1.000000           | 15 Jun 2026                   |                  |                  |
|                                | 15,000,000.000  | Local |       | 99.868913  | 14,980,336.91 | 88.896436          | 13,334,465.40                 | -1,645,871.51    | 0.22             |
|                                |   | Base  |       | 99.868913  | 14,980,336.91 | 88.896436          | 13,334,465.40                 | -1,645,871.51    | 0.22             |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

| Base Currency: USD - US DOLLAR |  |       |       |            |               |                    |                               |                  |                  |
|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                  |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 63743HEY4                      | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1      |       |       |            |               | 1.000000           | 18 Oct 2024                   |                  |                  |
|                                | 5,000,000.000                                      | Local |       | 99.967742  | 4,998,387.09  | 95.122724          | 4,756,136.20                  | -242,250.89      | 0.08             |
|                                |  | Base  |       | 99.967742  | 4,998,387.09  | 95.122724          | 4,756,136.20                  | -242,250.89      | 0.08             |
| 63743HFE7                      | NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45   |       |       |            |               | 3.450000           | 15 Jun 2025                   |                  |                  |
|                                | 5,000,000.000                                      | Local |       | 99.984572  | 4,999,228.60  | 96.224884          | 4,811,244.20                  | -187,984.40      | 0.08             |
|                                |  | Base  |       | 99.984572  | 4,999,228.60  | 96.224884          | 4,811,244.20                  | -187,984.40      | 0.08             |
| 63743HFF4                      | NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45   |       |       |            |               | 5.450000           | 30 Oct 2025                   |                  |                  |
|                                | 7,000,000.000                                      | Local |       | 99.904794  | 6,993,335.60  | 99.881965          | 6,991,737.55                  | -1,598.05        | 0.11             |
|                                |  | Base  |       | 99.904794  | 6,993,335.60  | 99.881965          | 6,991,737.55                  | -1,598.05        | 0.11             |
| 63743HFG2                      | NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8    |       |       |            |               | 4.800000           | 15 Mar 2028                   |                  |                  |
|                                | 10,000,000.000                                     | Local |       | 99.855596  | 9,985,559.61  | 97.510643          | 9,751,064.30                  | -234,495.31      | 0.16             |
|                                |  | Base  |       | 99.855596  | 9,985,559.61  | 97.510643          | 9,751,064.30                  | -234,495.31      | 0.16             |
| 63743HFH0                      | NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45   |       |       |            |               | 4.450000           | 13 Mar 2026                   |                  |                  |
|                                | 5,000,000.000                                      | Local |       | 99.942904  | 4,997,145.20  | 97.693121          | 4,884,656.05                  | -112,489.15      | 0.08             |
|                                |  | Base  |       | 99.942904  | 4,997,145.20  | 97.693121          | 4,884,656.05                  | -112,489.15      | 0.08             |
| 637639AC9                      | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 |       |       |            |               | 0.400000           | 07 Dec 2023                   |                  |                  |
|                                | 5,000,000.000                                      | Local |       | 99.992352  | 4,999,617.58  | 99.045953          | 4,952,297.65                  | -47,319.93       | 0.08             |
|                                |  | Base  |       | 99.992352  | 4,999,617.58  | 99.045953          | 4,952,297.65                  | -47,319.93       | 0.08             |
| 641062AQ7                      | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375  |       |       |            |               | 0.375000           | 15 Jan 2024                   |                  |                  |
|                                | 15,000,000.000                                     | Local |       | 99.979009  | 14,996,851.36 | 98.482133          | 14,772,319.95                 | -224,531.41      | 0.24             |
|                                |  | Base  |       | 99.979009  | 14,996,851.36 | 98.482133          | 14,772,319.95                 | -224,531.41      | 0.24             |
| 641062BK9                      | NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25   |       |       |            |               | 5.250000           | 13 Mar 2026                   |                  |                  |
|                                | 7,000,000.000                                      | Local |       | 99.972650  | 6,998,085.47  | 99.777455          | 6,984,421.85                  | -13,663.62       | 0.11             |
|                                |  | Base  |       | 99.972650  | 6,998,085.47  | 99.777455          | 6,984,421.85                  | -13,663.62       | 0.11             |
| 65339KBP4                      | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051    |       |       |            |               | 6.051000           | 01 Mar 2025                   |                  |                  |
|                                | 3,000,000.000                                      | Local |       | 100.180058 | 3,005,401.74  | 100.157116         | 3,004,713.48                  | -688.26          | 0.05             |
|                                |  | Base  |       | 100.180058 | 3,005,401.74  | 100.157116         | 3,004,713.48                  | -688.26          | 0.05             |
| 65339KCE8                      | NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR      |       |       |            |               | 6.330000           | 21 Mar 2024                   |                  |                  |
|                                | 9,000,000.000                                      | Local |       | 100.000000 | 9,000,000.00  | 100.040950         | 9,003,685.50                  | 3,685.50         | 0.15             |
|                                |  | Base  |       | 100.000000 | 9,000,000.00  | 100.040950         | 9,003,685.50                  | 3,685.50         | 0.15             |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

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| Asset ID  | Asset Description                                    | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 65339KCG3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45       |                |           |            | 4.450000           | 20 Jun 2025                   |                  |                  |      |
|           |  | 5,000,000.000  | Local     | 99.985247  | 4,999,262.35       | 97.548739                     | 4,877,436.95     | -121,825.40      | 0.08 |
|           |  |                | Base      | 99.985247  | 4,999,262.35       | 97.548739                     | 4,877,436.95     | -121,825.40      | 0.08 |
| 65473PAN5 | NISOURCE INC SR UNSECURED 03/28 5.25                 |                |           |            | 5.250000           | 30 Mar 2028                   |                  |                  |      |
|           |  | 5,000,000.000  | Local     | 99.844704  | 4,992,235.19       | 97.979254                     | 4,898,962.70     | -93,272.49       | 0.08 |
|           |  |                | Base      | 99.844704  | 4,992,235.19       | 97.979254                     | 4,898,962.70     | -93,272.49       | 0.08 |
| 654740BQ1 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05 |                |           |            | 1.050000           | 08 Mar 2024                   |                  |                  |      |
|           |  | 7,000,000.000  | Local     | 99.998693  | 6,999,908.52       | 97.576346                     | 6,830,344.22     | -169,564.30      | 0.11 |
|           |  |                | Base      | 99.998693  | 6,999,908.52       | 97.576346                     | 6,830,344.22     | -169,564.30      | 0.11 |
| 665859AP9 | NORTHERN TRUST CORP SUBORDINATED 10/25 3.95          |                |           |            | 3.950000           | 30 Oct 2025                   |                  |                  |      |
|           |  | 4,455,000.000  | Local     | 106.643058 | 4,750,948.23       | 96.377262                     | 4,293,607.02     | -457,341.21      | 0.07 |
|           |  |                | Base      | 106.643058 | 4,750,948.23       | 96.377262                     | 4,293,607.02     | -457,341.21      | 0.07 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4             |                |           |            | 4.000000           | 10 May 2027                   |                  |                  |      |
|           |  | 5,000,000.000  | Local     | 99.879904  | 4,993,995.19       | 94.567203                     | 4,728,360.15     | -265,635.04      | 0.08 |
|           |  |                | Base      | 99.879904  | 4,993,995.19       | 94.567203                     | 4,728,360.15     | -265,635.04      | 0.08 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65                  |                |           |            | 1.650000           | 25 Mar 2026                   |                  |                  |      |
|           |  | 8,000,000.000  | Local     | 99.976197  | 7,998,095.76       | 90.591993                     | 7,247,359.44     | -750,736.32      | 0.12 |
|           |  |                | Base      | 99.976197  | 7,998,095.76       | 90.591993                     | 7,247,359.44     | -750,736.32      | 0.12 |
| 68389XCF0 | ORACLE CORP SR UNSECURED 11/25 5.8                   |                |           |            | 5.800000           | 10 Nov 2025                   |                  |                  |      |
|           |  | 5,000,000.000  | Local     | 99.905715  | 4,995,285.74       | 100.383013                    | 5,019,150.65     | 23,864.91        | 0.08 |
|           |  |                | Base      | 99.905715  | 4,995,285.74       | 100.383013                    | 5,019,150.65     | 23,864.91        | 0.08 |
| 69371RR57 | PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9         |                |           |            | 0.900000           | 08 Nov 2024                   |                  |                  |      |
|           |  | 10,000,000.000 | Local     | 98.003647  | 9,800,364.69       | 94.836547                     | 9,483,654.70     | -316,709.99      | 0.15 |
|           |  |                | Base      | 98.003647  | 9,800,364.69       | 94.836547                     | 9,483,654.70     | -316,709.99      | 0.15 |
| 69371RS49 | PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45        |                |           |            | 4.500000           | 30 Mar 2026                   |                  |                  |      |
|           |  | 12,000,000.000 | Local     | 99.943617  | 11,993,234.03      | 98.444143                     | 11,813,297.16    | -179,936.87      | 0.19 |
|           |  |                | Base      | 99.943617  | 11,993,234.03      | 98.444143                     | 11,813,297.16    | -179,936.87      | 0.19 |
| 701094AQ7 | PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65         |                |           |            | 3.650000           | 15 Jun 2024                   |                  |                  |      |
|           |  | 12,000,000.000 | Local     | 99.975139  | 11,997,016.71      | 98.452232                     | 11,814,267.84    | -182,748.87      | 0.19 |
|           |  |                | Base      | 99.975139  | 11,997,016.71      | 98.452232                     | 11,814,267.84    | -182,748.87      | 0.19 |

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| Asset ID  | Asset Description                               | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4              |                |           |            | 0.400000           | 07 Oct 2023                   |                  |                  |      |
|           |   | 9,909,000.000  | Local     | 100.001147 | 9,909,113.64       | 99.900006                     | 9,899,091.59     | -10,022.05       | 0.16 |
|           |   |                | Base      | 100.001147 | 9,909,113.64       | 99.900006                     | 9,899,091.59     | -10,022.05       | 0.16 |
| 713448FP8 | PEPSICO INC SR UNSECURED 02/26 VAR              |                |           |            | 5.710000           | 13 Feb 2026                   |                  |                  |      |
|           |   | 15,000,000.000 | Local     | 100.000000 | 15,000,000.00      | 100.351881                    | 15,052,782.15    | 52,782.15        | 0.25 |
|           |   |                | Base      | 100.000000 | 15,000,000.00      | 100.351881                    | 15,052,782.15    | 52,782.15        | 0.25 |
| 717081DM2 | PFIZER INC SR UNSECURED 05/24 3.4               |                |           |            | 3.400000           | 15 May 2024                   |                  |                  |      |
|           |   | 4,753,000.000  | Local     | 101.775911 | 4,837,409.05       | 98.562577                     | 4,684,679.28     | -152,729.77      | 0.08 |
|           |   |                | Base      | 101.775911 | 4,837,409.05       | 98.562577                     | 4,684,679.28     | -152,729.77      | 0.08 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3    |                |           |            | 1.300000           | 15 Jun 2025                   |                  |                  |      |
|           |   | 12,000,000.000 | Local     | 99.996584  | 11,999,590.13      | 92.431387                     | 11,091,766.44    | -907,823.69      | 0.18 |
|           |   |                | Base      | 99.996584  | 11,999,590.13      | 92.431387                     | 11,091,766.44    | -907,823.69      | 0.18 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR |                |           |            | 5.760000           | 12 Apr 2024                   |                  |                  |      |
|           |   | 5,000,000.000  | Local     | 100.000000 | 5,000,000.00       | 99.882496                     | 4,994,124.80     | -5,875.20        | 0.08 |
|           |   |                | Base      | 100.000000 | 5,000,000.00       | 99.882496                     | 4,994,124.80     | -5,875.20        | 0.08 |
| 742718FL8 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55 |                |           |            | 0.550000           | 29 Oct 2025                   |                  |                  |      |
|           |   | 15,000,000.000 | Local     | 99.932663  | 14,989,899.39      | 90.942363                     | 13,641,354.45    | -1,348,544.94    | 0.22 |
|           |   |                | Base      | 99.932663  | 14,989,899.39      | 90.942363                     | 13,641,354.45    | -1,348,544.94    | 0.22 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1    |                |           |            | 1.000000           | 23 Apr 2026                   |                  |                  |      |
|           |   | 5,500,000.000  | Local     | 99.980030  | 5,498,901.65       | 90.461873                     | 4,975,403.02     | -523,498.63      | 0.08 |
|           |   |                | Base      | 99.980030  | 5,498,901.65       | 90.461873                     | 4,975,403.02     | -523,498.63      | 0.08 |
| 742718FZ7 | PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95 |                |           |            | 3.950000           | 26 Jan 2028                   |                  |                  |      |
|           |   | 4,000,000.000  | Local     | 99.909908  | 3,996,396.30       | 96.750741                     | 3,870,029.64     | -126,366.66      | 0.06 |
|           |   |                | Base      | 99.909908  | 3,996,396.30       | 96.750741                     | 3,870,029.64     | -126,366.66      | 0.06 |
| 771196BR2 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR  |                |           |            | 5.550000           | 05 Mar 2024                   |                  |                  |      |
|           |   | 7,000,000.000  | Local     | 100.000000 | 7,000,000.00       | 99.999747                     | 6,999,982.29     | -17.71           | 0.11 |
|           |   |                | Base      | 100.000000 | 7,000,000.00       | 99.999747                     | 6,999,982.29     | -17.71           | 0.11 |
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR  |                |           |            | 5.870000           | 10 Mar 2025                   |                  |                  |      |
|           |   | 15,000,000.000 | Local     | 100.000000 | 15,000,000.00      | 100.336665                    | 15,050,499.75    | 50,499.75        | 0.25 |
|           |   |                | Base      | 100.000000 | 15,000,000.00      | 100.336665                    | 15,050,499.75    | 50,499.75        | 0.25 |

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| Asset ID  | Asset Description                             | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR   |                |           |            | 4.874000           | 27 Mar 2025                   |                  |                  |      |
|           |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 97.897000                     | 9,789,700.00     | -210,300.00      | 0.16 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 97.897000                     | 9,789,700.00     | -210,300.00      | 0.16 |
| 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       | 91.050000                     | 4,552,500.00     | -447,500.00      | 0.07 |
|           |   |                | Base      | 100.000000 | 5,000,000.00       | 91.050000                     | 4,552,500.00     | -447,500.00      | 0.07 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR   |                |           |            | 3.000000           | 14 Feb 2025                   |                  |                  |      |
|           |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 95.822012                     | 9,582,201.20     | -417,798.80      | 0.16 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 95.822012                     | 9,582,201.20     | -417,798.80      | 0.16 |
| 78014RFY1 | ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR   |                |           |            | 4.800000           | 05 Aug 2024                   |                  |                  |      |
|           |   | 15,000,000.000 | Local     | 100.000000 | 15,000,000.00      | 99.145705                     | 14,871,855.75    | -128,144.25      | 0.24 |
|           |   |                | Base      | 100.000000 | 15,000,000.00      | 99.145705                     | 14,871,855.75    | -128,144.25      | 0.24 |
| 78014RGE4 | ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1   |                |           |            | 4.100000           | 29 Aug 2024                   |                  |                  |      |
|           |   | 25,000,000.000 | Local     | 100.000000 | 25,000,000.00      | 97.960634                     | 24,490,158.50    | -509,841.50      | 0.40 |
|           |   |                | Base      | 100.000000 | 25,000,000.00      | 97.960634                     | 24,490,158.50    | -509,841.50      | 0.40 |
| 78014RJF8 | ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25  |                |           |            | 5.250000           | 29 Dec 2023                   |                  |                  |      |
|           |   | 25,000,000.000 | Local     | 100.000000 | 25,000,000.00      | 99.097692                     | 24,774,423.00    | -225,577.00      | 0.40 |
|           |   |                | Base      | 100.000000 | 25,000,000.00      | 99.097692                     | 24,774,423.00    | -225,577.00      | 0.40 |
| 78014RJG6 | ROYAL BANK OF CANADA SR UNSECURED 05/24 5.4   |                |           |            | 5.400000           | 30 May 2024                   |                  |                  |      |
|           |   | 25,000,000.000 | Local     | 100.000000 | 25,000,000.00      | 99.057332                     | 24,764,333.00    | -235,667.00      | 0.40 |
|           |   |                | Base      | 100.000000 | 25,000,000.00      | 99.057332                     | 24,764,333.00    | -235,667.00      | 0.40 |
| 78014RJX9 | ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15  |                |           |            | 5.150000           | 30 Dec 2027                   |                  |                  |      |
|           |   | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 96.876008                     | 19,375,201.60    | -624,798.40      | 0.32 |
|           |   |                | Base      | 100.000000 | 20,000,000.00      | 96.876008                     | 19,375,201.60    | -624,798.40      | 0.32 |
| 78014RKA7 | ROYAL BANK OF CANADA SR UNSECURED 01/24 5.1   |                |           |            | 5.100000           | 17 Jan 2024                   |                  |                  |      |
|           |   | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 99.389458                     | 19,877,891.60    | -122,108.40      | 0.32 |
|           |   |                | Base      | 100.000000 | 20,000,000.00      | 99.389458                     | 19,877,891.60    | -122,108.40      | 0.32 |
| 78015K7L2 | ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425 |                |           |            | 0.425000           | 19 Jan 2024                   |                  |                  |      |
|           |   | 15,000,000.000 | Local     | 99.999699  | 14,999,954.79      | 98.419543                     | 14,762,931.45    | -237,023.34      | 0.24 |
|           |   |                | Base      | 99.999699  | 14,999,954.79      | 98.419543                     | 14,762,931.45    | -237,023.34      | 0.24 |

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|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 78016EZX8      | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75    |                |                  |               | 0.750000           | 07 Oct 2024                   |                  |                  |
|                |   | 15,000,000.000 | Local 99.954586  | 14,993,187.97 | 94.868453          | 14,230,267.95                 | -762,920.02      | 0.23             |
|                |   |                | Base 99.954586   | 14,993,187.97 | 94.868453          | 14,230,267.95                 | -762,920.02      | 0.23             |
| 78446YAA1      | SLM STUDENT LOAN TRUST SLMA 2012 2 A            |                |                  |               | 6.130000           | 25 Jan 2029                   |                  |                  |
|                |   | 611,891.010    | Local 100.000000 | 611,891.01    | 96.106240          | 588,065.44                    | -23,825.57       | 0.01             |
| Original Face: |   | 2,838,688.000  | Base 100.000000  | 611,891.01    | 96.106240          | 588,065.44                    | -23,825.57       | 0.01             |
| 79466LAG9      | SALESFORCE INC SR UNSECURED 07/24 0.625         |                |                  |               | 0.625000           | 15 Jul 2024                   |                  |                  |
|                |   | 5,000,000.000  | Local 99.986635  | 4,999,331.76  | 96.107212          | 4,805,360.60                  | -193,971.16      | 0.08             |
|                |   |                | Base 99.986635   | 4,999,331.76  | 96.107212          | 4,805,360.60                  | -193,971.16      | 0.08             |
| 808513BY0      | CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45     |                |                  |               | 2.450000           | 03 Mar 2027                   |                  |                  |
|                |   | 5,000,000.000  | Local 99.924647  | 4,996,232.35  | 89.086718          | 4,454,335.90                  | -541,896.45      | 0.07             |
|                |   |                | Base 99.924647   | 4,996,232.35  | 89.086718          | 4,454,335.90                  | -541,896.45      | 0.07             |
| 808513BZ7      | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR      |                |                  |               | 6.360000           | 03 Mar 2027                   |                  |                  |
|                |   | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 98.957628          | 9,895,762.80                  | -104,237.20      | 0.16             |
|                |   |                | Base 100.000000  | 10,000,000.00 | 98.957628          | 9,895,762.80                  | -104,237.20      | 0.16             |
| 824348BR6      | SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25     |                |                  |               | 4.250000           | 08 Aug 2025                   |                  |                  |
|                |   | 3,000,000.000  | Local 99.993033  | 2,999,790.98  | 97.249453          | 2,917,483.59                  | -82,307.39       | 0.05             |
|                |   |                | Base 99.993033   | 2,999,790.98  | 97.249453          | 2,917,483.59                  | -82,307.39       | 0.05             |
| 842587DC8      | SOUTHERN CO JR SUBORDINA 08/24 VAR              |                |                  |               | 4.475000           | 01 Aug 2024                   |                  |                  |
|                |   | 5,000,000.000  | Local 100.174367 | 5,008,718.35  | 98.546846          | 4,927,342.30                  | -81,376.05       | 0.08             |
|                |   |                | Base 100.174367  | 5,008,718.35  | 98.546846          | 4,927,342.30                  | -81,376.05       | 0.08             |
| 842587DM6      | SOUTHERN CO SR UNSECURED 10/25 5.15             |                |                  |               | 5.150000           | 06 Oct 2025                   |                  |                  |
|                |   | 8,000,000.000  | Local 99.852748  | 7,988,219.84  | 98.998493          | 7,919,879.44                  | -68,340.40       | 0.13             |
|                |   |                | Base 99.852748   | 7,988,219.84  | 98.998493          | 7,919,879.44                  | -68,340.40       | 0.13             |
| 8426EPAA6      | SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45 |                |                  |               | 2.450000           | 01 Oct 2023                   |                  |                  |
|                |   | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 100.000000         | 15,000,000.00                 | 0.00             | 0.24             |
|                |   |                | Base 100.000000  | 15,000,000.00 | 100.000000         | 15,000,000.00                 | 0.00             | 0.24             |
| 845011AF2      | SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8       |                |                  |               | 5.800000           | 01 Dec 2027                   |                  |                  |
|                |   | 5,000,000.000  | Local 99.886638  | 4,994,331.89  | 100.020252         | 5,001,012.60                  | 6,680.71         | 0.08             |
|                |   |                | Base 99.886638   | 4,994,331.89  | 100.020252         | 5,001,012.60                  | 6,680.71         | 0.08             |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

| Asset ID  | Asset Description                                 | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3   |                |           |            | 2.300000           | 24 Feb 2025                   |                  |                  |      |
|           |   | 8,000,000.000  | Local     | 99.935989  | 7,994,879.15       | 95.152927                     | 7,612,234.16     | -382,644.99      | 0.12 |
|           |   |                | Base      | 99.935989  | 7,994,879.15       | 95.152927                     | 7,612,234.16     | -382,644.99      | 0.12 |
| 855244BB4 | STARBUCKS CORP SR UNSECURED 02/24 VAR             |                |           |            | 5.730000           | 14 Feb 2024                   |                  |                  |      |
|           |   | 3,000,000.000  | Local     | 100.000000 | 3,000,000.00       | 99.989799                     | 2,999,693.97     | -306.03          | 0.05 |
|           |   |                | Base      | 100.000000 | 3,000,000.00       | 99.989799                     | 2,999,693.97     | -306.03          | 0.05 |
| 855244BE8 | STARBUCKS CORP SR UNSECURED 02/26 4.75            |                |           |            | 4.750000           | 15 Feb 2026                   |                  |                  |      |
|           |   | 7,000,000.000  | Local     | 99.902876  | 6,993,201.34       | 98.540337                     | 6,897,823.59     | -95,377.75       | 0.11 |
|           |   |                | Base      | 99.902876  | 6,993,201.34       | 98.540337                     | 6,897,823.59     | -95,377.75       | 0.11 |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15              |                |           |            | 1.150000           | 15 Jun 2025                   |                  |                  |      |
|           |   | 5,000,000.000  | Local     | 99.920641  | 4,996,032.06       | 92.755028                     | 4,637,751.40     | -358,280.66      | 0.08 |
|           |   |                | Base      | 99.920641  | 4,996,032.06       | 92.755028                     | 4,637,751.40     | -358,280.66      | 0.08 |
| 86562MCT5 | SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464 |                |           |            | 5.464000           | 13 Jan 2026                   |                  |                  |      |
|           |   | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 99.016631                     | 9,901,663.10     | -98,336.90       | 0.16 |
|           |   |                | Base      | 100.000000 | 10,000,000.00      | 99.016631                     | 9,901,663.10     | -98,336.90       | 0.16 |
| 87612EBD7 | TARGET CORP SR UNSECURED 07/24 3.5                |                |           |            | 3.500000           | 01 Jul 2024                   |                  |                  |      |
|           |   | 3,678,000.000  | Local     | 102.282079 | 3,761,934.88       | 98.339278                     | 3,616,918.64     | -145,016.24      | 0.06 |
|           |   |                | Base      | 102.282079 | 3,761,934.88       | 98.339278                     | 3,616,918.64     | -145,016.24      | 0.06 |
| 87612EBL9 | TARGET CORP SR UNSECURED 04/25 2.25               |                |           |            | 2.250000           | 15 Apr 2025                   |                  |                  |      |
|           |   | 10,000,000.000 | Local     | 100.057045 | 10,005,704.48      | 95.302225                     | 9,530,222.50     | -475,481.98      | 0.16 |
|           |   |                | Base      | 100.057045 | 10,005,704.48      | 95.302225                     | 9,530,222.50     | -475,481.98      | 0.16 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875    |                |           |            | 2.875000           | 15 Sep 2024                   |                  |                  |      |
|           |   | 21,515,000.000 | Local     | 102.324823 | 22,015,185.68      | 97.522195                     | 20,981,900.25    | -1,033,285.43    | 0.34 |
|           |   |                | Base      | 102.324823 | 22,015,185.68      | 97.522195                     | 20,981,900.25    | -1,033,285.43    | 0.34 |
| 880591EZ1 | TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875    |                |           |            | 3.875000           | 15 Mar 2028                   |                  |                  |      |
|           |   | 12,000,000.000 | Local     | 99.262418  | 11,911,490.16      | 96.528917                     | 11,583,470.04    | -328,020.12      | 0.19 |
|           |   |                | Base      | 99.262418  | 11,911,490.16      | 96.528917                     | 11,583,470.04    | -328,020.12      | 0.19 |
| 883556CT7 | THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8   |                |           |            | 4.800000           | 21 Nov 2027                   |                  |                  |      |
|           |   | 4,000,000.000  | Local     | 99.966241  | 3,998,649.63       | 98.853281                     | 3,954,131.24     | -44,518.39       | 0.06 |
|           |   |                | Base      | 99.966241  | 3,998,649.63       | 98.853281                     | 3,954,131.24     | -44,518.39       | 0.06 |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

| Base Currency: USD - US DOLLAR |  |                |           |            |                    |                               |                  |                  |      |
|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description                              | Units          | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 89114Q5A2                      | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR   |                |           |            | 2.750000           | 14 Aug 2024                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 96.583354                     | 9,658,335.40     | -341,664.60      | 0.16 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 96.583354                     | 9,658,335.40     | -341,664.60      | 0.16 |
| 89114QCR7                      | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR   |                |           |            | 5.665000           | 04 Mar 2024                   |                  |                  |      |
|                                |  | 11,000,000.000 | Local     | 100.000000 | 11,000,000.00      | 99.984728                     | 10,998,320.08    | -1,679.92        | 0.18 |
|                                |  |                | Base      | 100.000000 | 11,000,000.00      | 99.984728                     | 10,998,320.08    | -1,679.92        | 0.18 |
| 89114V7B7                      | TORONTO DOMINION BANK SR UNSECURED 03/27 VAR   |                |           |            | 3.000000           | 31 Mar 2027                   |                  |                  |      |
|                                |  | 10,000,000.000 | Local     | 100.000000 | 10,000,000.00      | 90.614417                     | 9,061,441.70     | -938,558.30      | 0.15 |
|                                |  |                | Base      | 100.000000 | 10,000,000.00      | 90.614417                     | 9,061,441.70     | -938,558.30      | 0.15 |
| 89114VA31                      | TORONTO DOMINION BANK SR UNSECURED 12/25 3     |                |           |            | 3.000000           | 31 Dec 2025                   |                  |                  |      |
|                                |  | 17,000,000.000 | Local     | 100.000000 | 17,000,000.00      | 92.207509                     | 15,675,276.53    | -1,324,723.47    | 0.26 |
|                                |  |                | Base      | 100.000000 | 17,000,000.00      | 92.207509                     | 15,675,276.53    | -1,324,723.47    | 0.26 |
| 89114X6D0                      | TORONTO DOMINION BANK SR UNSECURED 02/28 5.6   |                |           |            | 5.600000           | 28 Feb 2028                   |                  |                  |      |
|                                |  | 15,000,000.000 | Local     | 100.000000 | 15,000,000.00      | 100.005055                    | 15,000,758.25    | 758.25           | 0.24 |
|                                |  |                | Base      | 100.000000 | 15,000,000.00      | 100.005055                    | 15,000,758.25    | 758.25           | 0.24 |
| 89115A2A9                      | TORONTO DOMINION BANK SR UNSECURED 06/25 3.766 |                |           |            | 3.766000           | 06 Jun 2025                   |                  |                  |      |
|                                |  | 26,000,000.000 | Local     | 100.000000 | 26,000,000.00      | 96.725038                     | 25,148,509.88    | -851,490.12      | 0.41 |
|                                |  |                | Base      | 100.000000 | 26,000,000.00      | 96.725038                     | 25,148,509.88    | -851,490.12      | 0.41 |
| 89115A2B7                      | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR   |                |           |            | 6.330000           | 06 Jun 2025                   |                  |                  |      |
|                                |  | 25,000,000.000 | Local     | 100.000000 | 25,000,000.00      | 100.388718                    | 25,097,179.50    | 97,179.50        | 0.41 |
|                                |  |                | Base      | 100.000000 | 25,000,000.00      | 100.388718                    | 25,097,179.50    | 97,179.50        | 0.41 |
| 89115A2J0                      | TORONTO DOMINION BANK SR UNSECURED 09/24 4.285 |                |           |            | 4.285000           | 13 Sep 2024                   |                  |                  |      |
|                                |  | 18,000,000.000 | Local     | 100.000000 | 18,000,000.00      | 98.398409                     | 17,711,713.62    | -288,286.38      | 0.29 |
|                                |  |                | Base      | 100.000000 | 18,000,000.00      | 98.398409                     | 17,711,713.62    | -288,286.38      | 0.29 |
| 89115A2K7                      | TORONTO DOMINION BANK SR UNSECURED 01/26 5.103 |                |           |            | 5.103000           | 09 Jan 2026                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 98.645773                     | 19,729,154.60    | -270,845.40      | 0.32 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 98.645773                     | 19,729,154.60    | -270,845.40      | 0.32 |
| 89115A2M3                      | TORONTO DOMINION BANK SR UNSECURED 01/28 5.156 |                |           |            | 5.156000           | 10 Jan 2028                   |                  |                  |      |
|                                |  | 20,000,000.000 | Local     | 100.000000 | 20,000,000.00      | 97.613162                     | 19,522,632.40    | -477,367.60      | 0.32 |
|                                |  |                | Base      | 100.000000 | 20,000,000.00      | 97.613162                     | 19,522,632.40    | -477,367.60      | 0.32 |

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ST OF AZ POOL 3 ST AGCY INT.

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STATE STREET

As of: September 30, 2023

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|--------------------------------|--|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID                       | Asset Description                                | Units          | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |      |
| 89236TGT6                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8  |                |           |            | 1.800000        | 13 Feb 2025                |                  |               |      |
|                                |  | 10,000,000.000 | Local     | 99.981627  | 9,998,162.72    | 95.033189                  | 9,503,318.90     | -494,843.82   | 0.15 |
|                                |  |                | Base      | 99.981627  | 9,998,162.72    | 95.033189                  | 9,503,318.90     | -494,843.82   | 0.15 |
| 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    | 90.319466                  | 4,515,973.30     | -484,026.70   | 0.07 |
|                                |  |                | Base      | 100.000000 | 5,000,000.00    | 90.319466                  | 4,515,973.30     | -484,026.70   | 0.07 |
| 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    | 89.980365                  | 4,499,018.25     | -500,981.75   | 0.07 |
|                                |  |                | Base      | 100.000000 | 5,000,000.00    | 89.980365                  | 4,499,018.25     | -500,981.75   | 0.07 |
| 89236TJP1                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR  |                |           |            | 5.600000        | 13 Sep 2024                |                  |               |      |
|                                |  | 7,000,000.000  | Local     | 100.000000 | 7,000,000.00    | 99.820560                  | 6,987,439.20     | -12,560.80    | 0.11 |
|                                |  |                | Base      | 100.000000 | 7,000,000.00    | 99.820560                  | 6,987,439.20     | -12,560.80    | 0.11 |
| 89236TJZ9                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 |                |           |            | 3.050000        | 22 Mar 2027                |                  |               |      |
|                                |  | 10,000,000.000 | Local     | 99.993603  | 9,999,360.27    | 92.726329                  | 9,272,632.90     | -726,727.37   | 0.15 |
|                                |  |                | Base      | 99.993603  | 9,999,360.27    | 92.726329                  | 9,272,632.90     | -726,727.37   | 0.15 |
| 89236TKF1                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 |                |           |            | 3.650000        | 18 Aug 2025                |                  |               |      |
|                                |  | 10,000,000.000 | Local     | 99.942466  | 9,994,246.56    | 96.737345                  | 9,673,734.50     | -320,512.06   | 0.16 |
|                                |  |                | Base      | 99.942466  | 9,994,246.56    | 96.737345                  | 9,673,734.50     | -320,512.06   | 0.16 |
| 89236TKK0                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4  |                |           |            | 5.400000        | 10 Nov 2025                |                  |               |      |
|                                |  | 20,000,000.000 | Local     | 99.915139  | 19,983,027.76   | 99.961922                  | 19,992,384.40    | 9,356.64      | 0.33 |
|                                |  |                | Base      | 99.915139  | 19,983,027.76   | 99.961922                  | 19,992,384.40    | 9,356.64      | 0.33 |
| 89236TKN4                      | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8  |                |           |            | 4.800000        | 10 Jan 2025                |                  |               |      |
|                                |  | 15,000,000.000 | Local     | 99.972088  | 14,995,813.21   | 99.061491                  | 14,859,223.65    | -136,589.56   | 0.24 |
|                                |  |                | Base      | 99.972088  | 14,995,813.21   | 99.061491                  | 14,859,223.65    | -136,589.56   | 0.24 |
| 89352HBF5                      | TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR     |                |           |            | 6.830000        | 09 Mar 2026                |                  |               |      |
|                                |  | 23,000,000.000 | Local     | 100.000000 | 23,000,000.00   | 100.300922                 | 23,069,212.06    | 69,212.06     | 0.38 |
|                                |  |                | Base      | 100.000000 | 23,000,000.00   | 100.300922                 | 23,069,212.06    | 69,212.06     | 0.38 |
| 89788JAA7                      | TRUIST BANK SR UNSECURED 03/25 1.5               |                |           |            | 1.500000        | 10 Mar 2025                |                  |               |      |
|                                |  | 2,000,000.000  | Local     | 99.940692  | 1,998,813.83    | 93.207510                  | 1,864,150.20     | -134,663.63   | 0.03 |
|                                |  |                | Base      | 99.940692  | 1,998,813.83    | 93.207510                  | 1,864,150.20     | -134,663.63   | 0.03 |

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STATE STREET

As of: September 30, 2023

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|--------------------------------|---|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID                       | Asset Description                               | Units                        | Unit Cost | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |      |
| 89788JAD1                      | TRUIST BANK SR UNSECURED 01/24 VAR              |                              |           |            | 5.510000           | 17 Jan 2024                   |                  |                  |      |
|                                |   | 7,000,000.000                | Local     | 100.000000 | 7,000,000.00       | 99.673520                     | 6,977,146.40     | -22,853.60       | 0.11 |
|                                |   |                              | Base      | 100.000000 | 7,000,000.00       | 99.673520                     | 6,977,146.40     | -22,853.60       | 0.11 |
| 89788MAF9                      | TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR    |                              |           |            | 5.710000           | 09 Jun 2025                   |                  |                  |      |
|                                |   | 15,000,000.000               | Local     | 100.000000 | 15,000,000.00      | 97.778814                     | 14,666,822.10    | -333,177.90      | 0.24 |
|                                |   |                              | Base      | 100.000000 | 15,000,000.00      | 97.778814                     | 14,666,822.10    | -333,177.90      | 0.24 |
| 89788MAH5                      | TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR    |                              |           |            | 4.260000           | 28 Jul 2026                   |                  |                  |      |
|                                |   | 7,000,000.000                | Local     | 100.000000 | 7,000,000.00       | 96.277931                     | 6,739,455.17     | -260,544.83      | 0.11 |
|                                |   |                              | Base      | 100.000000 | 7,000,000.00       | 96.277931                     | 6,739,455.17     | -260,544.83      | 0.11 |
| 89788MAJ1                      | TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR    |                              |           |            | 5.900000           | 28 Oct 2026                   |                  |                  |      |
|                                |   | 12,000,000.000               | Local     | 100.000000 | 12,000,000.00      | 98.905559                     | 11,868,667.08    | -131,332.92      | 0.19 |
|                                |   |                              | Base      | 100.000000 | 12,000,000.00      | 98.905559                     | 11,868,667.08    | -131,332.92      | 0.19 |
| 90291VAB6                      | USAA AUTO OWNER TRUST USAOT 2023 A A2 144A      |                              |           |            | 5.830000           | 15 Jul 2026                   |                  |                  |      |
|                                |   | 5,000,000.000                | Local     | 99.993278  | 4,999,663.90       | 99.967230                     | 4,998,361.50     | -1,302.40        | 0.08 |
|                                |   | Original Face: 5,000,000.000 | Base      | 99.993278  | 4,999,663.90       | 99.967230                     | 4,998,361.50     | -1,302.40        | 0.08 |
| 90327QD71                      | USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5   |                              |           |            | 0.500000           | 01 May 2024                   |                  |                  |      |
|                                |   | 4,025,000.000                | Local     | 97.465587  | 3,922,989.86       | 96.852157                     | 3,898,299.32     | -24,690.54       | 0.06 |
|                                |   |                              | Base      | 97.465587  | 3,922,989.86       | 96.852157                     | 3,898,299.32     | -24,690.54       | 0.06 |
| 90327QD89                      | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 |                              |           |            | 3.375000           | 01 May 2025                   |                  |                  |      |
|                                |   | 11,000,000.000               | Local     | 99.819297  | 10,980,122.68      | 96.366906                     | 10,600,359.66    | -379,763.02      | 0.17 |
|                                |   |                              | Base      | 99.819297  | 10,980,122.68      | 96.366906                     | 10,600,359.66    | -379,763.02      | 0.17 |
| 907818GE2                      | UNION PACIFIC CORP SR UNSECURED 02/26 4.75      |                              |           |            | 4.750000           | 21 Feb 2026                   |                  |                  |      |
|                                |   | 3,000,000.000                | Local     | 99.946726  | 2,998,401.79       | 98.758784                     | 2,962,763.52     | -35,638.27       | 0.05 |
|                                |   |                              | Base      | 99.946726  | 2,998,401.79       | 98.758784                     | 2,962,763.52     | -35,638.27       | 0.05 |
| 91159HHX1                      | US BANCORP SR UNSECURED 07/24 2.4               |                              |           |            | 2.400000           | 30 Jul 2024                   |                  |                  |      |
|                                |   | 2,000,000.000                | Local     | 99.983756  | 1,999,675.12       | 97.136573                     | 1,942,731.46     | -56,943.66       | 0.03 |
|                                |   |                              | Base      | 99.983756  | 1,999,675.12       | 97.136573                     | 1,942,731.46     | -56,943.66       | 0.03 |
| 91282CBQ3                      | US TREASURY N/B 02/26 0.5                       |                              |           |            | 0.500000           | 28 Feb 2026                   |                  |                  |      |
|                                |   | 20,000,000.000               | Local     | 99.291052  | 19,858,210.35      | 90.023438                     | 18,004,687.60    | -1,853,522.75    | 0.29 |
|                                |   |                              | Base      | 99.291052  | 19,858,210.35      | 90.023438                     | 18,004,687.60    | -1,853,522.75    | 0.29 |

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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| Base Currency: USD - US DOLLAR |   |       |            |                |            |                    |                               |                  |                  |
|--------------------------------|---|-------|------------|----------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                               |       | Units      | Unit Cost      | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 91282CEG2                      | US TREASURY N/B 03/24 2.25                      |       |            |                |            | 2.250000           | 31 Mar 2024                   |                  |                  |
|                                | 15,000,000.000                                  | Local | 99.919371  | 14,987,905.64  | 98.429688  | 14,764,453.20      | -223,452.44                   | 0.24             |                  |
|                                |   | Base  | 99.919371  | 14,987,905.64  | 98.429688  | 14,764,453.20      | -223,452.44                   | 0.24             |                  |
| 91282CEH0                      | US TREASURY N/B 04/25 2.625                     |       |            |                |            | 2.625000           | 15 Apr 2025                   |                  |                  |
|                                | 25,000,000.000                                  | Local | 99.633895  | 24,908,473.85  | 96.179688  | 24,044,922.00      | -863,551.85                   | 0.39             |                  |
|                                |   | Base  | 99.633895  | 24,908,473.85  | 96.179688  | 24,044,922.00      | -863,551.85                   | 0.39             |                  |
| 91282CEX5                      | US TREASURY N/B 06/24 3                         |       |            |                |            | 3.000000           | 30 Jun 2024                   |                  |                  |
|                                | 80,000,000.000                                  | Local | 98.458947  | 78,767,157.58  | 98.183594  | 78,546,875.20      | -220,282.38                   | 1.28             |                  |
|                                |   | Base  | 98.458947  | 78,767,157.58  | 98.183594  | 78,546,875.20      | -220,282.38                   | 1.28             |                  |
| 91282CFA4                      | US TREASURY N/B 07/24 3                         |       |            |                |            | 3.000000           | 31 Jul 2024                   |                  |                  |
|                                | 165,000,000.000                                 | Local | 99.023073  | 163,388,070.11 | 97.972656  | 161,654,882.40     | -1,733,187.71                 | 2.63             |                  |
|                                |   | Base  | 99.023073  | 163,388,070.11 | 97.972656  | 161,654,882.40     | -1,733,187.71                 | 2.63             |                  |
| 913017DD8                      | RTX CORP SR UNSECURED 08/25 3.95                |       |            |                |            | 3.950000           | 16 Aug 2025                   |                  |                  |
|                                | 10,000,000.000                                  | Local | 100.963432 | 10,096,343.17  | 96.765628  | 9,676,562.80       | -419,780.37                   | 0.16             |                  |
|                                |   | Base  | 100.963432 | 10,096,343.17  | 96.765628  | 9,676,562.80       | -419,780.37                   | 0.16             |                  |
| 91324PDM1                      | UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5   |       |            |                |            | 3.500000           | 15 Feb 2024                   |                  |                  |
|                                | 10,000,000.000                                  | Local | 101.073934 | 10,107,393.37  | 99.163706  | 9,916,370.60       | -191,022.77                   | 0.16             |                  |
|                                |   | Base  | 101.073934 | 10,107,393.37  | 99.163706  | 9,916,370.60       | -191,022.77                   | 0.16             |                  |
| 91324PDR0                      | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 |       |            |                |            | 2.375000           | 15 Aug 2024                   |                  |                  |
|                                | 8,018,000.000                                   | Local | 100.767533 | 8,079,540.78   | 97.177691  | 7,791,707.26       | -287,833.52                   | 0.13             |                  |
|                                |   | Base  | 100.767533 | 8,079,540.78   | 97.177691  | 7,791,707.26       | -287,833.52                   | 0.13             |                  |
| 91324PEG3                      | UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7   |       |            |                |            | 3.700000           | 15 May 2027                   |                  |                  |
|                                | 7,000,000.000                                   | Local | 99.959813  | 6,997,186.89   | 94.797883  | 6,635,851.81       | -361,335.08                   | 0.11             |                  |
|                                |   | Base  | 99.959813  | 6,997,186.89   | 94.797883  | 6,635,851.81       | -361,335.08                   | 0.11             |                  |
| 91324PEN8                      | UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15  |       |            |                |            | 5.150000           | 15 Oct 2025                   |                  |                  |
|                                | 5,000,000.000                                   | Local | 99.993669  | 4,999,683.47   | 99.715307  | 4,985,765.35       | -13,918.12                    | 0.08             |                  |
|                                |   | Base  | 99.993669  | 4,999,683.47   | 99.715307  | 4,985,765.35       | -13,918.12                    | 0.08             |                  |
| 92343VGE8                      | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR   |       |            |                |            | 6.100000           | 20 Mar 2026                   |                  |                  |
|                                | 12,000,000.000                                  | Local | 100.000000 | 12,000,000.00  | 100.476231 | 12,057,147.72      | 57,147.72                     | 0.20             |                  |
|                                |   | Base  | 100.000000 | 12,000,000.00  | 100.476231 | 12,057,147.72      | 57,147.72                     | 0.20             |                  |

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STATE STREET

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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                      |       | Units      | Unit Cost     | Total Cost | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 92343VGF5                      | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75         |       |            |               |            | 0.750000           | 22 Mar 2024                   |                  |                  |
|                                | 3,000,000.000  | Local | 99.999053  | 2,999,971.58  | 97.577148  | 2,927,314.44       | -72,657.14                    | 0.05             |                  |
|                                |  | Base  | 99.999053  | 2,999,971.58  | 97.577148  | 2,927,314.44       | -72,657.14                    | 0.05             |                  |
| 92343VGG3                      | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45         |       |            |               |            | 1.450000           | 20 Mar 2026                   |                  |                  |
|                                | 8,000,000.000  | Local | 100.259210 | 8,020,736.77  | 90.303500  | 7,224,280.00       | -796,456.77                   | 0.12             |                  |
|                                |  | Base  | 100.259210 | 8,020,736.77  | 90.303500  | 7,224,280.00       | -796,456.77                   | 0.12             |                  |
| 92348CAA9                      | VERIZON OWNER TRUST VZOT 2020 C A                      |       |            |               |            | 0.410000           | 21 Apr 2025                   |                  |                  |
|                                | 1,559,505.190  | Local | 99.994348  | 1,559,417.04  | 99.551420  | 1,552,509.56       | -6,907.48                     | 0.03             |                  |
|                                | Original Face: 20,000,000.000                          | Base  | 99.994348  | 1,559,417.04  | 99.551420  | 1,552,509.56       | -6,907.48                     | 0.03             |                  |
| 92348KBL6                      | VERIZON MASTER TRUST VZMT 2023 2 A                     |       |            |               |            | 4.890000           | 13 Apr 2028                   |                  |                  |
|                                | 15,000,000.000   | Local | 99.998763  | 14,999,814.45 | 98.726000  | 14,808,900.00      | -190,914.45                   | 0.24             |                  |
|                                | Original Face: 15,000,000.000                          | Base  | 99.998763  | 14,999,814.45 | 98.726000  | 14,808,900.00      | -190,914.45                   | 0.24             |                  |
| 92348KBS1                      | VERIZON MASTER TRUST VZMT 2023 4 A1A                   |       |            |               |            | 5.160000           | 20 Jun 2029                   |                  |                  |
|                                | 19,000,000.000   | Local | 99.989784  | 18,998,058.96 | 99.281590  | 18,863,502.10      | -134,556.86                   | 0.31             |                  |
|                                | Original Face: 19,000,000.000                          | Base  | 99.989784  | 18,998,058.96 | 99.281590  | 18,863,502.10      | -134,556.86                   | 0.31             |                  |
| 927804FV1                      | VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95       |       |            |               |            | 2.950000           | 15 Nov 2026                   |                  |                  |
|                                | 6,735,000.000  | Local | 97.799374  | 6,586,787.86  | 92.687524  | 6,242,504.74       | -344,283.12                   | 0.10             |                  |
|                                |  | Base  | 97.799374  | 6,586,787.86  | 92.687524  | 6,242,504.74       | -344,283.12                   | 0.10             |                  |
| 928668BJ0                      | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 |       |            |               |            | 0.875000           | 22 Nov 2023                   |                  |                  |
|                                | 5,000,000.000  | Local | 99.992864  | 4,999,643.18  | 99.325382  | 4,966,269.10       | -33,374.08                    | 0.08             |                  |
|                                |  | Base  | 99.992864  | 4,999,643.18  | 99.325382  | 4,966,269.10       | -33,374.08                    | 0.08             |                  |
| 928668BR2                      | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95  |       |            |               |            | 3.950000           | 06 Jun 2025                   |                  |                  |
|                                | 8,630,000.000  | Local | 99.535650  | 8,589,926.62  | 96.711578  | 8,346,209.18       | -243,717.44                   | 0.14             |                  |
|                                |  | Base  | 99.535650  | 8,589,926.62  | 96.711578  | 8,346,209.18       | -243,717.44                   | 0.14             |                  |
| 928668BW1                      | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65  |       |            |               |            | 5.650000           | 12 Sep 2028                   |                  |                  |
|                                | 15,000,000.000   | Local | 99.881101  | 14,982,165.14 | 98.368137  | 14,755,220.55      | -226,944.59                   | 0.24             |                  |
|                                |  | Base  | 99.881101  | 14,982,165.14 | 98.368137  | 14,755,220.55      | -226,944.59                   | 0.24             |                  |
| 931142DP5                      | WALMART INC SR UNSECURED 04/24 3.3                     |       |            |               |            | 3.300000           | 22 Apr 2024                   |                  |                  |
|                                | 1,000,000.000  | Local | 100.877033 | 1,008,770.33  | 98.715363  | 987,153.63         | -21,616.70                    | 0.02             |                  |
|                                |  | Base  | 100.877033 | 1,008,770.33  | 98.715363  | 987,153.63         | -21,616.70                    | 0.02             |                  |

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|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID                       | Asset Description                                |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 931142EL3                      | WALMART INC SR UNSECURED 07/24 2.85              |       |       |            |               | 2.850000           | 08 Jul 2024                   |                  |                  |
|                                | 4,886,000.000                                    | Local |       | 100.637742 | 4,917,160.06  | 97.953510          | 4,786,008.50                  | -131,151.56      | 0.08             |
|                                |  | Base  |       | 100.637742 | 4,917,160.06  | 97.953510          | 4,786,008.50                  | -131,151.56      | 0.08             |
| 931142ER0                      | WALMART INC SR UNSECURED 09/26 1.05              |       |       |            |               | 1.050000           | 17 Sep 2026                   |                  |                  |
|                                | 5,000,000.000                                    | Local |       | 99.886820  | 4,994,340.99  | 89.182454          | 4,459,122.70                  | -535,218.29      | 0.07             |
|                                |  | Base  |       | 99.886820  | 4,994,340.99  | 89.182454          | 4,459,122.70                  | -535,218.29      | 0.07             |
| 931142FA6                      | WALMART INC SR UNSECURED 04/26 4                 |       |       |            |               | 4.000000           | 15 Apr 2026                   |                  |                  |
|                                | 6,000,000.000                                    | Local |       | 99.962344  | 5,997,740.62  | 97.380748          | 5,842,844.88                  | -154,895.74      | 0.10             |
|                                |  | Base  |       | 99.962344  | 5,997,740.62  | 97.380748          | 5,842,844.88                  | -154,895.74      | 0.10             |
| 931427AU2                      | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95 |       |       |            |               | 0.950000           | 17 Nov 2023                   |                  |                  |
|                                | 3,000,000.000                                    | Local |       | 99.998967  | 2,999,969.00  | 99.354528          | 2,980,635.84                  | -19,333.16       | 0.05             |
|                                |  | Base  |       | 99.998967  | 2,999,969.00  | 99.354528          | 2,980,635.84                  | -19,333.16       | 0.05             |
| 94106LBL2                      | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75     |       |       |            |               | 0.750000           | 15 Nov 2025                   |                  |                  |
|                                | 5,000,000.000                                    | Local |       | 99.927250  | 4,996,362.50  | 90.682899          | 4,534,144.95                  | -462,217.55      | 0.07             |
|                                |  | Base  |       | 99.927250  | 4,996,362.50  | 90.682899          | 4,534,144.95                  | -462,217.55      | 0.07             |
| 94974BFY1                      | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1     |       |       |            |               | 4.100000           | 03 Jun 2026                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 97.065995  | 9,706,599.52  | 94.993386          | 9,499,338.60                  | -207,260.92      | 0.15             |
|                                |  | Base  |       | 97.065995  | 9,706,599.52  | 94.993386          | 9,499,338.60                  | -207,260.92      | 0.15             |
| 94974BGP9                      | WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55    |       |       |            |               | 3.550000           | 29 Sep 2025                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 99.626834  | 9,962,683.37  | 95.593399          | 9,559,339.90                  | -403,343.47      | 0.16             |
|                                |  | Base  |       | 99.626834  | 9,962,683.37  | 95.593399          | 9,559,339.90                  | -403,343.47      | 0.16             |
| 94988J6D4                      | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45      |       |       |            |               | 5.450000           | 07 Aug 2026                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 99.992359  | 9,999,235.94  | 99.383978          | 9,938,397.80                  | -60,838.14       | 0.16             |
|                                |  | Base  |       | 99.992359  | 9,999,235.94  | 99.383978          | 9,938,397.80                  | -60,838.14       | 0.16             |
| 94988J6E2                      | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR       |       |       |            |               | 6.370000           | 07 Aug 2026                   |                  |                  |
|                                | 15,000,000.000                                   | Local |       | 100.000000 | 15,000,000.00 | 100.445575         | 15,066,836.25                 | 66,836.25        | 0.25             |
|                                |  | Base  |       | 100.000000 | 15,000,000.00 | 100.445575         | 15,066,836.25                 | 66,836.25        | 0.25             |
| 95000U2C6                      | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75    |       |       |            |               | 3.750000           | 24 Jan 2024                   |                  |                  |
|                                | 5,000,000.000                                    | Local |       | 99.988600  | 4,999,430.02  | 99.275699          | 4,963,784.95                  | -35,645.07       | 0.08             |
|                                |  | Base  |       | 99.988600  | 4,999,430.02  | 99.275699          | 4,963,784.95                  | -35,645.07       | 0.08             |

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| Asset ID                       | Asset Description                                |       | Units | Unit Cost  | Total Cost    | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
| 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  | 96.440633          | 6,750,844.31                  | -249,155.69      | 0.11             |
|                                |  | Base  |       | 100.000000 | 7,000,000.00  | 96.440633          | 6,750,844.31                  | -249,155.69      | 0.11             |
| 95000U2X0                      | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR     |       |       |            |               | 3.908000           | 25 Apr 2026                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 100.000000 | 10,000,000.00 | 96.373759          | 9,637,375.90                  | -362,624.10      | 0.16             |
|                                |  | Base  |       | 100.000000 | 10,000,000.00 | 96.373759          | 9,637,375.90                  | -362,624.10      | 0.16             |
| 95001DBK5                      | WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR     |       |       |            |               | 4.000000           | 17 Nov 2025                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 100.000000 | 10,000,000.00 | 96.660652          | 9,666,065.20                  | -333,934.80      | 0.16             |
|                                |  | Base  |       | 100.000000 | 10,000,000.00 | 96.660652          | 9,666,065.20                  | -333,934.80      | 0.16             |
| 95001DBW9                      | WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4     |       |       |            |               | 4.400000           | 14 Jun 2025                   |                  |                  |
|                                | 20,000,000.000                                   | Local |       | 100.000000 | 20,000,000.00 | 96.732947          | 19,346,589.40                 | -653,410.60      | 0.32             |
|                                |  | Base  |       | 100.000000 | 20,000,000.00 | 96.732947          | 19,346,589.40                 | -653,410.60      | 0.32             |
| 95001DC57                      | WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1     |       |       |            |               | 4.100000           | 15 Aug 2025                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 100.000000 | 10,000,000.00 | 96.812560          | 9,681,256.00                  | -318,744.00      | 0.16             |
|                                |  | Base  |       | 100.000000 | 10,000,000.00 | 96.812560          | 9,681,256.00                  | -318,744.00      | 0.16             |
| 95001DC73                      | WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR     |       |       |            |               | 4.050000           | 15 Aug 2026                   |                  |                  |
|                                | 10,000,000.000                                   | Local |       | 100.000000 | 10,000,000.00 | 95.948835          | 9,594,883.50                  | -405,116.50      | 0.16             |
|                                |  | Base  |       | 100.000000 | 10,000,000.00 | 95.948835          | 9,594,883.50                  | -405,116.50      | 0.16             |
| 95001DCH1                      | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2     |       |       |            |               | 6.200000           | 20 Oct 2027                   |                  |                  |
|                                | 5,000,000.000                                    | Local |       | 100.000000 | 5,000,000.00  | 97.745817          | 4,887,290.85                  | -112,709.15      | 0.08             |
|                                |  | Base  |       | 100.000000 | 5,000,000.00  | 97.745817          | 4,887,290.85                  | -112,709.15      | 0.08             |
| 95001DCJ7                      | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25    |       |       |            |               | 6.250000           | 21 Oct 2027                   |                  |                  |
|                                | 18,000,000.000                                   | Local |       | 100.000000 | 18,000,000.00 | 98.641440          | 17,755,459.20                 | -244,540.80      | 0.29             |
|                                |  | Base  |       | 100.000000 | 18,000,000.00 | 98.641440          | 17,755,459.20                 | -244,540.80      | 0.29             |
| 95001DCQ1                      | WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35    |       |       |            |               | 5.350000           | 07 Dec 2025                   |                  |                  |
|                                | 20,000,000.000                                   | Local |       | 100.000000 | 20,000,000.00 | 98.022056          | 19,604,411.20                 | -395,588.80      | 0.32             |
|                                |  | Base  |       | 100.000000 | 20,000,000.00 | 98.022056          | 19,604,411.20                 | -395,588.80      | 0.32             |
| 976843BP6                      | WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35 |       |       |            |               | 5.350000           | 10 Nov 2025                   |                  |                  |
|                                | 5,000,000.000                                    | Local |       | 99.984184  | 4,999,209.19  | 99.698158          | 4,984,907.90                  | -14,301.29       | 0.08             |
|                                |  | Base  |       | 99.984184  | 4,999,209.19  | 99.698158          | 4,984,907.90                  | -14,301.29       | 0.08             |

& 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: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

| Asset ID                  | Asset Description | Units             | Unit Cost | Total Cost       | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|---------------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| <b>US DOLLAR Total</b>    |                   |                   |           |                  |                    |                               |                  |                  |
|                           |                   | 3,870,676,001.240 | Local     | 3,866,506,239.17 |                    | 3,748,744,841.13              | -117,761,398.04  | 61.06            |
| Original Face:            |                   | 464,849,823.000   | Base      | 3,866,506,239.17 |                    | 3,748,744,841.13              | -117,761,398.04  | 61.06            |
| <b>FIXED INCOME Total</b> |                   |                   |           |                  |                    |                               |                  |                  |
|                           |                   | 3,870,676,001.240 | Base      | 3,866,506,239.17 |                    | 3,748,744,841.13              | -117,761,398.04  | 61.06            |
| Original Face:            |                   | 464,849,823.000   |           |                  |                    |                               |                  |                  |

# Holdings

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



STATE STREET

As of: September 30, 2023

View Date: October 4, 2023

Base Currency: USD - US DOLLAR

| Asset ID          | Asset Description | Units             | Unit Cost | Total Cost       | Rate<br>Unit Price | Maturity Date<br>Market Value | Unrealized Gn/Ls | % Curr<br>% Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| <b>FUND Total</b> |                   |                   |           |                  |                    |                               |                  |                  |
|                   |                   | 6,269,114,670.040 | Base      | 6,256,235,034.17 |                    | 6,138,222,140.91              | -118,012,893.26  | 100.00           |
| Original Face:    |                   | 464,849,823.000   |           |                  |                    |                               |                  |                  |

# Holdings

Currency Summary

As of: September 30, 2023

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

View Date: October 4, 2023



STATE STREET

| Base Currency:USD - US DOLLAR |                   |       |                  |                  |                      |                  |                   |                    |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
|                               | Units             |       | Total Cost       | Market Value     | % Currency<br>% Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| <b>US DOLLAR</b>              |                   |       |                  |                  |                      | Exchange Rate:   | 1.000000          |                    |
| <b>CASH</b>                   |                   |       |                  |                  |                      |                  |                   |                    |
|                               | -371,256.360      | Local | -371,256.36      | -371,256.36      | 0.01                 | 0.00             |                   | 0.00               |
|                               |                   | Base  | -371,256.36      | -371,256.36      | 0.01                 | 0.00             | 0.00              | 0.00               |
| <b>CASH EQUIVALENT</b>        |                   |       |                  |                  |                      |                  |                   |                    |
|                               | 2,001,864,766.710 | Local | 1,993,154,892.91 | 1,992,903,397.69 | 32.46                | -251,495.22      |                   | -251,495.22        |
|                               |                   | Base  | 1,993,154,892.91 | 1,992,903,397.69 | 32.46                | -251,495.22      | 0.00              | -251,495.22        |
| <b>EQUITY</b>                 |                   |       |                  |                  |                      |                  |                   |                    |
|                               | 396,945,158.450   | Local | 396,945,158.45   | 396,945,158.45   | 6.47                 | 0.00             |                   | 0.00               |
|                               |                   | Base  | 396,945,158.45   | 396,945,158.45   | 6.47                 | 0.00             | 0.00              | 0.00               |
| <b>FIXED INCOME</b>           |                   |       |                  |                  |                      |                  |                   |                    |
|                               | 3,870,676,001.240 | Local | 3,866,506,239.17 | 3,748,744,841.13 | 61.06                | -117,761,398.04  |                   | -117,761,398.04    |
| Original Face:                | 464,849,823.000   | Base  | 3,866,506,239.17 | 3,748,744,841.13 | 61.06                | -117,761,398.04  | 0.00              | -117,761,398.04    |
| <b>US DOLLAR Total</b>        |                   |       |                  |                  |                      |                  |                   |                    |
|                               | 6,269,114,670.040 | Local | 6,256,235,034.17 | 6,138,222,140.91 | 100.00               | -118,012,893.26  |                   | -118,012,893.26    |
| Original Face:                | 464,849,823.000   | Base  | 6,256,235,034.17 | 6,138,222,140.91 | 100.00               | -118,012,893.26  | 0.00              | -118,012,893.26    |
| <b>FUND Total</b>             |                   |       |                  |                  |                      |                  |                   |                    |
|                               | 6,269,114,670.040 | Base  | 6,256,235,034.17 | 6,138,222,140.91 | 100.00               | -118,012,893.26  | 0.00              | -118,012,893.26    |
| Original Face:                | 464,849,823.000   |       |                  |                  |                      |                  |                   |                    |

# Holdings

Asset Summary

As of: September 30, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 4, 2023



STATE STREET

Base Currency: USD - US DOLLAR

|                   | Units        | Total Cost  | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-------------|--------------|--------|------------------|-------------------|--------------------|
| <b>CASH</b>       |              |             |              |        |                  |                   |                    |
| US DOLLAR         | -371,256.360 | -371,256.36 | -371,256.36  | 0.01   | 0.00             | 0.00              | 0.00               |
| <b>CASH Total</b> | -371,256.360 | -371,256.36 | -371,256.36  | 0.01   | 0.00             | 0.00              | 0.00               |



# Holdings

Asset Summary

As of: September 30, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 4, 2023



STATE STREET

Base Currency: USD - US DOLLAR

|                              | Units             | Total Cost       | Market Value     | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| <b>CASH EQUIVALENT</b>       |                   |                  |                  |        |                  |                   |                    |
| US DOLLAR                    |                   |                  |                  |        |                  |                   |                    |
|                              | 2,001,864,766.710 | 1,993,154,892.91 | 1,992,903,397.69 | 32.46  | -251,495.22      | 0.00              | -251,495.22        |
| <b>CASH EQUIVALENT Total</b> |                   |                  |                  |        |                  |                   |                    |
|                              | 2,001,864,766.710 | 1,993,154,892.91 | 1,992,903,397.69 | 32.46  | -251,495.22      | 0.00              | -251,495.22        |

# Holdings

Asset Summary

As of: September 30, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 4, 2023



STATE STREET

Base Currency: USD - US DOLLAR

|                     | Units           | Total Cost     | Market Value   | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| <b>EQUITY</b>       |                 |                |                |        |                  |                   |                    |
| US DOLLAR           | 396,945,158.450 | 396,945,158.45 | 396,945,158.45 | 6.47   | 0.00             | 0.00              | 0.00               |
| <b>EQUITY Total</b> | 396,945,158.450 | 396,945,158.45 | 396,945,158.45 | 6.47   | 0.00             | 0.00              | 0.00               |

# Holdings

Asset Summary

As of: September 30, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 4, 2023



STATE STREET

Base Currency: USD - US DOLLAR

|                           | Units             | Total Cost       | Market Value     | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| <b>FIXED INCOME</b>       |                   |                  |                  |        |                  |                   |                    |
| US DOLLAR                 |                   |                  |                  |        |                  |                   |                    |
|                           | 3,870,676,001.240 | 3,866,506,239.17 | 3,748,744,841.13 | 61.06  | -117,761,398.04  | 0.00              | -117,761,398.04    |
| <b>FIXED INCOME Total</b> | 3,870,676,001.240 | 3,866,506,239.17 | 3,748,744,841.13 | 61.06  | -117,761,398.04  | 0.00              | -117,761,398.04    |

# Holdings

Asset Summary

As of: September 30, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 4, 2023



STATE STREET

Base Currency: USD - US DOLLAR

|                   | Units             | Total Cost       | Market Value     | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| <b>FUND Total</b> | 6,269,114,670.040 | 6,256,235,034.17 | 6,138,222,140.91 | 100.00 | -118,012,893.26  | 0.00              | -118,012,893.26    |

# Holdings

## Fund Summary

As of: September 30, 2023

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

View Date: October 4, 2023



STATE STREET

Base Currency: USD - US DOLLAR

|                   | Notional Par    | Units             | Total Cost       | Market Value     | % Fund | Unreal Sec Gn/Ls                                       | Unreal Curr Gn/Ls          | Total Unreal Gn/Ls                                     |
|-------------------|-----------------|-------------------|------------------|------------------|--------|--|----------------------------|--|
| CASH              |                 | -371,256.360      | -371,256.36      | -371,256.36      | 0.01   | 0.00<br>0.00 GN<br>0.00 LS                             | 0.00<br>0.00 GN<br>0.00 LS | 0.00<br>0.00 GN<br>0.00 LS                             |
| CASH EQUIVALENT   |                 | 2,001,864,766.710 | 1,993,154,892.91 | 1,992,903,397.69 | 32.46  | -251,495.22<br>3,913.89 GN<br>-255,409.11 LS           | 0.00<br>0.00 GN<br>0.00 LS | -251,495.22<br>3,913.89 GN<br>-255,409.11 LS           |
| EQUITY            |                 | 396,945,158.450   | 396,945,158.45   | 396,945,158.45   | 6.47   | 0.00<br>0.00 GN<br>0.00 LS                             | 0.00<br>0.00 GN<br>0.00 LS | 0.00<br>0.00 GN<br>0.00 LS                             |
| FIXED INCOME      |                 | 3,870,676,001.240 | 3,866,506,239.17 | 3,748,744,841.13 | 61.06  | -117,761,398.04<br>838,772.60 GN<br>-118,600,170.64 LS | 0.00<br>0.00 GN<br>0.00 LS | -117,761,398.04<br>838,772.60 GN<br>-118,600,170.64 LS |
| Original Face:    | 464,849,823.000 |                   |                  |                  |        |  |                            |  |
| <hr/>             |                 |                   |                  |                  |        |  |                            |  |
| <b>FUND Total</b> | 0.000           | 6,269,114,670.040 | 6,256,235,034.17 | 6,138,222,140.91 | 100.00 | -118,012,893.26<br>842,686.49 GN<br>-118,855,579.75 LS | 0.00<br>0.00 GN<br>0.00 LS | -118,012,893.26<br>842,686.49 GN<br>-118,855,579.75 LS |
| Original Face:    | 464,849,823.000 |                   |                  |                  |        |  |                            |  |