

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----|-----------|-------------|-------|----------|------------|----------|------------|------|
| USD | US DOLLAR | | | | | | | |
| | | -12,219.620 | Local | 1.000000 | -12,219.62 | 1.000000 | -12,219.62 | 0.00 |
| | | | Base | 1.000000 | -12,219.62 | 1.000000 | -12,219.62 | 0.00 |

| | | | | | | | | |
|------------------------|--|-------------|-------|--|------------|--|------------|------|
| US DOLLAR Total | | -12,219.620 | Local | | -12,219.62 | | -12,219.62 | 0.00 |
| | | | Base | | -12,219.62 | | -12,219.62 | 0.00 |

| | | | | | | | | |
|-------------------|--|-------------|------|--|------------|--|------------|------|
| CASH Total | | -12,219.620 | Base | | -12,219.62 | | -12,219.62 | 0.00 |
|-------------------|--|-------------|------|--|------------|--|------------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|--------------------------|----------------|-------|-----------|---------------|-------------|---------------|------|
| 02314PNR8 | AMAZON COM INC DISC COML | | | | 0.080000 | 25 Jan 2021 | | |
| | | 20,000,000.000 | Local | 99.994667 | 19,998,933.33 | 99.994667 | 19,998,933.33 | 0.37 |
| | | | Base | 99.994667 | 19,998,933.33 | 99.994667 | 19,998,933.33 | 0.37 |

| | | | | | | | | |
|-----------|----------------------|----------------|-------|-----------|--------------|-------------|--------------|------|
| 02665JQ86 | AMERICAN HONDA FINAN | | | | 0.300000 | 08 Mar 2021 | | |
| | | 10,000,000.000 | Local | 99.945000 | 9,994,500.00 | 99.945000 | 9,994,500.00 | 0.18 |
| | | | Base | 99.945000 | 9,994,500.00 | 99.945000 | 9,994,500.00 | 0.18 |

| | | | | | | | | |
|-----------|--|---------------|-------|-----------|--------------|-------------|--------------|------------|
| 02665WDC2 | AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05 | | | | 2.050000 | 10 Jan 2023 | | |
| | | 5,000,000.000 | Local | 99.977551 | 4,998,877.54 | 103.419210 | 5,170,960.50 | 172,082.96 |
| | | | Base | 99.977551 | 4,998,877.54 | 103.419210 | 5,170,960.50 | 172,082.96 |

| | | | | | | | | |
|-----------|-----------|----------------|-------|-----------|--------------|-------------|--------------|------|
| 03785DN44 | APPLE INC | | | | 0.110000 | 04 Jan 2021 | | |
| | | 10,000,000.000 | Local | 99.999083 | 9,999,908.33 | 99.999083 | 9,999,908.33 | 0.00 |
| | | | Base | 99.999083 | 9,999,908.33 | 99.999083 | 9,999,908.33 | 0.00 |

| | | | | | | | | |
|-----------|-----------|----------------|-------|-----------|---------------|-------------|---------------|------|
| 03785DP26 | APPLE INC | | | | 0.100000 | 02 Feb 2021 | | |
| | | 30,000,000.000 | Local | 99.991111 | 29,997,333.34 | 99.991111 | 29,997,333.34 | 0.00 |
| | | | Base | 99.991111 | 29,997,333.34 | 99.991111 | 29,997,333.34 | 0.00 |

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| 03785DPG5 | APPLE INC | 10,000,000.000 | Local | 99.987222 | 9,998,722.22 | 99.987222 | 9,998,722.22 | 0.00 | 0.18 |
| | | | Base | 99.987222 | 9,998,722.22 | 99.987222 | 9,998,722.22 | 0.00 | 0.18 |
| 06367JNB4 | BANK OF MONTREAL- | 20,000,000.000 | Local | 99.994444 | 19,998,888.89 | 99.994444 | 19,998,888.89 | 0.00 | 0.37 |
| | | | Base | 99.994444 | 19,998,888.89 | 99.994444 | 19,998,888.89 | 0.00 | 0.37 |
| 06417MMH5 | BANK OF NOVA SCOTIA | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 99.985573 | 24,996,393.25 | -3,606.75 | 0.46 |
| | | | Base | 100.000000 | 25,000,000.00 | 99.985573 | 24,996,393.25 | -3,606.75 | 0.46 |
| 07010JN49 | BASIN ELEC PWR COOP | 15,000,000.000 | Local | 99.999000 | 14,999,850.00 | 99.999000 | 14,999,850.00 | 0.00 | 0.28 |
| | | | Base | 99.999000 | 14,999,850.00 | 99.999000 | 14,999,850.00 | 0.00 | 0.28 |
| 07010JN72 | BASIN ELEC PWR COOP | 10,000,000.000 | Local | 99.998000 | 9,999,800.00 | 99.998000 | 9,999,800.00 | 0.00 | 0.18 |
| | | | Base | 99.998000 | 9,999,800.00 | 99.998000 | 9,999,800.00 | 0.00 | 0.18 |
| 091995001 | BLACKROCK INVT QUALITY | 20,006,421.890 | Local | 100.000000 | 20,006,421.89 | 100.000000 | 20,006,421.89 | 0.00 | 0.37 |
| | | | Base | 100.000000 | 20,006,421.89 | 100.000000 | 20,006,421.89 | 0.00 | 0.37 |
| 11563VNE3 | BROWN-FORMAN CORP. | 2,000,000.000 | Local | 99.994222 | 1,999,884.44 | 99.994222 | 1,999,884.44 | 0.00 | 0.04 |
| | | | Base | 99.994222 | 1,999,884.44 | 99.994222 | 1,999,884.44 | 0.00 | 0.04 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 170,000,000.000 | Local | 100.000000 | 170,000,000.00 | 100.000000 | 170,000,000.00 | 0.00 | 3.13 |
| | | | Base | 100.000000 | 170,000,000.00 | 100.000000 | 170,000,000.00 | 0.00 | 3.13 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 550,000,000.000 | Local | 100.000000 | 550,000,000.00 | 100.000000 | 550,000,000.00 | 0.00 | 10.14 |
| | | | Base | 100.000000 | 550,000,000.00 | 100.000000 | 550,000,000.00 | 0.00 | 10.14 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.46 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.46 |

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| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 0.300000 | 08 Jan 2021 | | |
| | 85,000,000.000 | Local | | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 1.57 |
| | | Base | | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 1.57 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 0.400000 | 19 Jan 2021 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.28 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.28 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 0.400000 | 01 Feb 2021 | | |
| | 25,000,000.000 | Local | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.46 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.46 |
| 14178LN63 | CARGILL INC | | | | | 0.100000 | 06 Jan 2021 | | |
| | 20,000,000.000 | Local | | 99.998611 | 19,999,722.22 | 99.998611 | 19,999,722.22 | 0.00 | 0.37 |
| | | Base | | 99.998611 | 19,999,722.22 | 99.998611 | 19,999,722.22 | 0.00 | 0.37 |
| 14178LN63 | CARGILL INC | | | | | 0.110000 | 06 Jan 2021 | | |
| | 10,000,000.000 | Local | | 99.998472 | 9,999,847.22 | 99.998472 | 9,999,847.22 | 0.00 | 0.18 |
| | | Base | | 99.998472 | 9,999,847.22 | 99.998472 | 9,999,847.22 | 0.00 | 0.18 |
| 14178LN63 | CARGILL INC | | | | | 0.120000 | 06 Jan 2021 | | |
| | 25,000,000.000 | Local | | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 0.00 | 0.46 |
| | | Base | | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 0.00 | 0.46 |
| 16677JN51 | CHEVRON CORP | | | | | 0.110000 | 05 Jan 2021 | | |
| | 20,000,000.000 | Local | | 99.998778 | 19,999,755.56 | 99.998778 | 19,999,755.56 | 0.00 | 0.37 |
| | | Base | | 99.998778 | 19,999,755.56 | 99.998778 | 19,999,755.56 | 0.00 | 0.37 |
| 19121ANK3 | COCA-COLA COMPANY | | | | | 0.100000 | 19 Jan 2021 | | |
| | 11,790,000.000 | Local | | 99.995000 | 11,789,410.50 | 99.995000 | 11,789,410.50 | 0.00 | 0.22 |
| | | Base | | 99.995000 | 11,789,410.50 | 99.995000 | 11,789,410.50 | 0.00 | 0.22 |
| 19121AQ53 | COCA-COLA COMPANY | | | | | 0.110000 | 05 Mar 2021 | | |
| | 25,000,000.000 | Local | | 99.980750 | 24,995,187.50 | 99.980750 | 24,995,187.50 | 0.00 | 0.46 |
| | | Base | | 99.980750 | 24,995,187.50 | 99.980750 | 24,995,187.50 | 0.00 | 0.46 |
| 2546R2NF9 | WALT DISNEY CO | | | | | 0.550000 | 15 Jan 2021 | | |
| | 10,000,000.000 | Local | | 99.978611 | 9,997,861.11 | 99.978611 | 9,997,861.11 | 0.00 | 0.18 |
| | | Base | | 99.978611 | 9,997,861.11 | 99.978611 | 9,997,861.11 | 0.00 | 0.18 |

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| 2546R2TF3 | WALT DISNEY CO | 10,000,000.000 | Local | 99.770833 | 9,977,083.33 | 99.849700 | 9,984,970.00 | 7,886.67 | 0.18 |
| | | | Base | 99.770833 | 9,977,083.33 | 99.849700 | 9,984,970.00 | 7,886.67 | 0.18 |
| 2546R2UP9 | WALT DISNEY CO | 1,774,000.000 | Local | 99.819555 | 1,770,798.91 | 99.815000 | 1,770,718.10 | -80.81 | 0.03 |
| | | | Base | 99.819555 | 1,770,798.91 | 99.815000 | 1,770,718.10 | -80.81 | 0.03 |
| 2546R2UP9 | WALT DISNEY CO | 540,000.000 | Local | 99.802639 | 538,934.25 | 99.815000 | 539,001.00 | 66.75 | 0.01 |
| | | | Base | 99.802639 | 538,934.25 | 99.815000 | 539,001.00 | 66.75 | 0.01 |
| 29101ANF7 | EMERSON ELECTRIC CO | 10,000,000.000 | Local | 99.996111 | 9,999,611.11 | 99.996111 | 9,999,611.11 | 0.00 | 0.18 |
| | | | Base | 99.996111 | 9,999,611.11 | 99.996111 | 9,999,611.11 | 0.00 | 0.18 |
| 30229APH6 | EXXON MOBIL CORP | 4,000,000.000 | Local | 99.983028 | 3,999,321.11 | 99.983028 | 3,999,321.11 | 0.00 | 0.07 |
| | | | Base | 99.983028 | 3,999,321.11 | 99.983028 | 3,999,321.11 | 0.00 | 0.07 |
| 30229APS2 | EXXON MOBIL CORP | 15,000,000.000 | Local | 99.967333 | 14,995,100.00 | 99.967333 | 14,995,100.00 | 0.00 | 0.28 |
| | | | Base | 99.967333 | 14,995,100.00 | 99.967333 | 14,995,100.00 | 0.00 | 0.28 |
| 30229AQR3 | EXXON MOBIL CORP | 25,000,000.000 | Local | 99.956194 | 24,989,048.61 | 99.956194 | 24,989,048.61 | 0.00 | 0.46 |
| | | | Base | 99.956194 | 24,989,048.61 | 99.956194 | 24,989,048.61 | 0.00 | 0.46 |
| 30229ATG4 | EXXON MOBIL CORP | 25,000,000.000 | Local | 99.907778 | 24,976,944.45 | 99.914425 | 24,978,606.25 | 1,661.80 | 0.46 |
| | | | Base | 99.907778 | 24,976,944.45 | 99.914425 | 24,978,606.25 | 1,661.80 | 0.46 |
| 34108AP27 | FLORIDA PWR & LGT CO | 30,000,000.000 | Local | 99.989333 | 29,996,800.00 | 99.989333 | 29,996,800.00 | 0.00 | 0.55 |
| | | | Base | 99.989333 | 29,996,800.00 | 99.989333 | 29,996,800.00 | 0.00 | 0.55 |
| 41282JN80 | HARLEY-DAVIDSON FND CP | 20,000,000.000 | Local | 99.988333 | 19,997,666.67 | 99.988333 | 19,997,666.67 | 0.00 | 0.37 |
| | | | Base | 99.988333 | 19,997,666.67 | 99.988333 | 19,997,666.67 | 0.00 | 0.37 |

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| 43851TT89 | HONEYWELL INTERNATN' | 1,850,000.000 | Local | 99.921000 | 1,848,538.50 | 99.921639 | 1,848,550.32 | 11.82 | 0.03 |
| | | | Base | 99.921000 | 1,848,538.50 | 99.921639 | 1,848,550.32 | 11.82 | 0.03 |
| 43851TW28 | HONEYWELL INTERNATN' | 10,000,000.000 | Local | 99.864444 | 9,986,444.44 | 99.855400 | 9,985,540.00 | -904.44 | 0.18 |
| | | | Base | 99.864444 | 9,986,444.44 | 99.855400 | 9,985,540.00 | -904.44 | 0.18 |
| 43851TWF9 | HONEYWELL INTERNATN' | 15,000,000.000 | Local | 99.864361 | 14,979,654.16 | 99.843367 | 14,976,505.05 | -3,149.11 | 0.28 |
| | | | Base | 99.864361 | 14,979,654.16 | 99.843367 | 14,976,505.05 | -3,149.11 | 0.28 |
| 43851TXE1 | HONEYWELL INTERNATN' | 30,000,000.000 | Local | 99.841111 | 29,952,333.33 | 99.816050 | 29,944,815.00 | -7,518.33 | 0.55 |
| | | | Base | 99.841111 | 29,952,333.33 | 99.816050 | 29,944,815.00 | -7,518.33 | 0.55 |
| 47816FN56 | JOHNSON & JOHNSON | 20,000,000.000 | Local | 99.998111 | 19,999,622.22 | 99.998111 | 19,999,622.22 | 0.00 | 0.37 |
| | | | Base | 99.998111 | 19,999,622.22 | 99.998111 | 19,999,622.22 | 0.00 | 0.37 |
| 47816FT19 | JOHNSON & JOHNSON | 20,000,000.000 | Local | 99.953861 | 19,990,772.22 | 99.942856 | 19,988,571.20 | -2,201.02 | 0.37 |
| | | | Base | 99.953861 | 19,990,772.22 | 99.942856 | 19,988,571.20 | -2,201.02 | 0.37 |
| 57576JN73 | MASSACHUSETTS MUT LIFE INS CO | 25,000,000.000 | Local | 99.998500 | 24,999,625.00 | 99.998500 | 24,999,625.00 | 0.00 | 0.46 |
| | | | Base | 99.998500 | 24,999,625.00 | 99.998500 | 24,999,625.00 | 0.00 | 0.46 |
| 58934ANM4 | MERCK & CO. INC | 25,000,000.000 | Local | 99.994444 | 24,998,611.11 | 99.994444 | 24,998,611.11 | 0.00 | 0.46 |
| | | | Base | 99.994444 | 24,998,611.11 | 99.994444 | 24,998,611.11 | 0.00 | 0.46 |
| 59157TNC3 | METLIFE SHORT TERM FDG | 7,250,000.000 | Local | 99.996028 | 7,249,712.01 | 99.996028 | 7,249,712.01 | 0.00 | 0.13 |
| | | | Base | 99.996028 | 7,249,712.01 | 99.996028 | 7,249,712.01 | 0.00 | 0.13 |
| 59157TQF3 | METLIFE SHORT TERM FDG | 15,000,000.000 | Local | 99.963500 | 14,994,525.00 | 99.963500 | 14,994,525.00 | 0.00 | 0.28 |
| | | | Base | 99.963500 | 14,994,525.00 | 99.963500 | 14,994,525.00 | 0.00 | 0.28 |

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| 59157TTB9 | METLIFE SHORT TERM FDG | 5,500,000.000 | Local | 99.901611 | 5,494,588.61 | 99.884572 | 5,493,651.46 | -937.15 | 0.10 |
| | | | Base | 99.901611 | 5,494,588.61 | 99.884572 | 5,493,651.46 | -937.15 | 0.10 |
| 59157TU27 | METLIFE SHORT TERM FDG | 25,000,000.000 | Local | 99.893833 | 24,973,458.33 | 99.865750 | 24,966,437.50 | -7,020.83 | 0.46 |
| | | | Base | 99.893833 | 24,973,458.33 | 99.865750 | 24,966,437.50 | -7,020.83 | 0.46 |
| 59157TU27 | METLIFE SHORT TERM FDG | 6,500,000.000 | Local | 99.888778 | 6,492,770.55 | 99.865750 | 6,491,273.75 | -1,496.80 | 0.12 |
| | | | Base | 99.888778 | 6,492,770.55 | 99.865750 | 6,491,273.75 | -1,496.80 | 0.12 |
| 62455AN52 | MOUNTCLIFF | 20,000,000.000 | Local | 99.998222 | 19,999,644.44 | 99.998222 | 19,999,644.44 | 0.00 | 0.37 |
| | | | Base | 99.998222 | 19,999,644.44 | 99.998222 | 19,999,644.44 | 0.00 | 0.37 |
| 63743CNS8 | NATL RURAL UTIL COOP | 15,500,000.000 | Local | 99.990278 | 15,498,493.06 | 99.990278 | 15,498,493.06 | 0.00 | 0.29 |
| | | | Base | 99.990278 | 15,498,493.06 | 99.990278 | 15,498,493.06 | 0.00 | 0.29 |
| 63763PNR6 | NATIONAL SECS CLEARING | 20,000,000.000 | Local | 99.990000 | 19,998,000.00 | 99.990000 | 19,998,000.00 | 0.00 | 0.37 |
| | | | Base | 99.990000 | 19,998,000.00 | 99.990000 | 19,998,000.00 | 0.00 | 0.37 |
| 64105GMR1 | NESTLE CAP CORP | 20,000,000.000 | Local | 99.988667 | 19,997,733.33 | 99.988667 | 19,997,733.33 | 0.00 | 0.37 |
| | | | Base | 99.988667 | 19,997,733.33 | 99.988667 | 19,997,733.33 | 0.00 | 0.37 |
| 64105GU28 | NESTLE CAP CORP | 70,000,000.000 | Local | 99.939333 | 69,957,533.33 | 99.960222 | 69,972,155.40 | 14,622.07 | 1.29 |
| | | | Base | 99.939333 | 69,957,533.33 | 99.960222 | 69,972,155.40 | 14,622.07 | 1.29 |
| 64105GXV1 | NESTLE CAP CORP | 10,000,000.000 | Local | 99.857861 | 9,985,786.11 | 99.960222 | 9,996,022.20 | 10,236.09 | 0.18 |
| | | | Base | 99.857861 | 9,985,786.11 | 99.960222 | 9,996,022.20 | 10,236.09 | 0.18 |
| 67983TP91 | OLD LINE FUNDING LLC | 10,000,000.000 | Local | 99.981583 | 9,998,158.33 | 99.981583 | 9,998,158.33 | 0.00 | 0.18 |
| | | | Base | 99.981583 | 9,998,158.33 | 99.981583 | 9,998,158.33 | 0.00 | 0.18 |

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| 71344TPS5 | PEPSICO INC | 25,000,000.000 | Local | 99.972000 | 24,993,000.00 | 99.972000 | 24,993,000.00 | 0.00 | 0.46 |
| | | | Base | 99.972000 | 24,993,000.00 | 99.972000 | 24,993,000.00 | 0.00 | 0.46 |
| 71344TQ13 | PEPSICO INC | 25,000,000.000 | Local | 99.967222 | 24,991,805.55 | 99.967222 | 24,991,805.55 | 0.00 | 0.46 |
| | | | Base | 99.967222 | 24,991,805.55 | 99.967222 | 24,991,805.55 | 0.00 | 0.46 |
| 71708EQA6 | PFIZER INC | 25,000,000.000 | Local | 99.979222 | 24,994,805.56 | 99.979222 | 24,994,805.56 | 0.00 | 0.46 |
| | | | Base | 99.979222 | 24,994,805.56 | 99.979222 | 24,994,805.56 | 0.00 | 0.46 |
| 74271TN58 | PROCTOR GAMBLE AND CO | 15,000,000.000 | Local | 99.998889 | 14,999,833.33 | 99.998889 | 14,999,833.33 | 0.00 | 0.28 |
| | | | Base | 99.998889 | 14,999,833.33 | 99.998889 | 14,999,833.33 | 0.00 | 0.28 |
| 74271TNF6 | PROCTOR GAMBLE AND CO | 10,000,000.000 | Local | 99.996111 | 9,999,611.11 | 99.996111 | 9,999,611.11 | 0.00 | 0.18 |
| | | | Base | 99.996111 | 9,999,611.11 | 99.996111 | 9,999,611.11 | 0.00 | 0.18 |
| 74271TRF2 | PROCTOR GAMBLE AND CO | 25,000,000.000 | Local | 99.962444 | 24,990,611.11 | 99.962444 | 24,990,611.11 | 0.00 | 0.46 |
| | | | Base | 99.962444 | 24,990,611.11 | 99.962444 | 24,990,611.11 | 0.00 | 0.46 |
| 77119LSC4 | ROCHE HOLDING INC | 20,000,000.000 | Local | 99.959972 | 19,991,994.44 | 99.945600 | 19,989,120.00 | -2,874.44 | 0.37 |
| | | | Base | 99.959972 | 19,991,994.44 | 99.945600 | 19,989,120.00 | -2,874.44 | 0.37 |
| 78015CQB1 | ROYAL BK CDA | 25,000,000.000 | Local | 99.961667 | 24,990,416.67 | 99.961667 | 24,990,416.67 | 0.00 | 0.46 |
| | | | Base | 99.961667 | 24,990,416.67 | 99.961667 | 24,990,416.67 | 0.00 | 0.46 |
| 82124LPH9 | SHEFFIELD RECEIVABLE | 10,000,000.000 | Local | 99.971278 | 9,997,127.78 | 99.971278 | 9,997,127.78 | 0.00 | 0.18 |
| | | | Base | 99.971278 | 9,997,127.78 | 99.971278 | 9,997,127.78 | 0.00 | 0.18 |
| 8225X2U77 | SHELL INTNL FNC B.V | 15,000,000.000 | Local | 99.792222 | 14,968,833.33 | 99.887044 | 14,983,056.60 | 14,223.27 | 0.28 |
| | | | Base | 99.792222 | 14,968,833.33 | 99.887044 | 14,983,056.60 | 14,223.27 | 0.28 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

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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 | |
| 8225X2U85 | SHELL INTNL FNC B.V | 6,000,000.000 | Local | 99.791111 | 5,987,466.67 | 99.885917 | 5,993,155.02 | 5,688.35 | 0.11 |
| | | | Base | 99.791111 | 5,987,466.67 | 99.885917 | 5,993,155.02 | 5,688.35 | 0.11 |
| 8225X2UC6 | SHELL INTNL FNC B.V | 25,000,000.000 | Local | 99.786667 | 24,946,666.67 | 99.786667 | 24,946,666.67 | 0.00 | 0.46 |
| | | | Base | 99.786667 | 24,946,666.67 | 99.786667 | 24,946,666.67 | 0.00 | 0.46 |
| 86563GPN6 | SUMITOMO MITSUI TRUST NY | 25,000,000.000 | Local | 99.976889 | 24,994,222.22 | 99.976889 | 24,994,222.22 | 0.00 | 0.46 |
| | | | Base | 99.976889 | 24,994,222.22 | 99.976889 | 24,994,222.22 | 0.00 | 0.46 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 1.84 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 1.84 |
| 89114NRN7 | TORONTO-DOMINION | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000211 | 25,000,052.75 | 52.75 | 0.46 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000211 | 25,000,052.75 | 52.75 | 0.46 |
| 89233GQA7 | TOYOTA MOTOR CREDIT | 20,000,000.000 | Local | 99.969778 | 19,993,955.55 | 99.969778 | 19,993,955.55 | 0.00 | 0.37 |
| | | | Base | 99.969778 | 19,993,955.55 | 99.969778 | 19,993,955.55 | 0.00 | 0.37 |
| 90328AN66 | USAA CAPITAL CORP | 25,000,000.000 | Local | 99.998194 | 24,999,548.61 | 99.998194 | 24,999,548.61 | 0.00 | 0.46 |
| | | | Base | 99.998194 | 24,999,548.61 | 99.998194 | 24,999,548.61 | 0.00 | 0.46 |
| 90328APA5 | USAA CAPITAL CORP | 15,000,000.000 | Local | 99.985556 | 14,997,833.33 | 99.985556 | 14,997,833.33 | 0.00 | 0.28 |
| | | | Base | 99.985556 | 14,997,833.33 | 99.985556 | 14,997,833.33 | 0.00 | 0.28 |
| 90477DN51 | UNILEVER CAPITAL CRP | 10,000,000.000 | Local | 99.998889 | 9,999,888.89 | 99.998889 | 9,999,888.89 | 0.00 | 0.18 |
| | | | Base | 99.998889 | 9,999,888.89 | 99.998889 | 9,999,888.89 | 0.00 | 0.18 |
| 91058TNF9 | UNITED HEALTHCARE CO | 10,000,000.000 | Local | 99.993389 | 9,999,338.89 | 99.993389 | 9,999,338.89 | 0.00 | 0.18 |
| | | | Base | 99.993389 | 9,999,338.89 | 99.993389 | 9,999,338.89 | 0.00 | 0.18 |

Holdings

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|--------------------------------|-----------------------------|-----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 9113A2NS1 | UNITED PARCEL SERVIC | 15,000,000.000 | Local | 99.987500 | 14,998,125.00 | 99.987500 | 14,998,125.00 | 0.00 | 0.28 |
| | | | Base | 99.987500 | 14,998,125.00 | 99.987500 | 14,998,125.00 | 0.00 | 0.28 |
| 9127962Q1 | TREASURY BILL 04/21 0.00000 | 20,000,000.000 | Local | 99.965467 | 19,993,093.33 | 99.974290 | 19,994,858.00 | 1,764.67 | 0.37 |
| | | | Base | 99.965467 | 19,993,093.33 | 99.974290 | 19,994,858.00 | 1,764.67 | 0.37 |
| 9127963H0 | TREASURY BILL 06/21 0.00000 | 100,000,000.000 | Local | 99.953240 | 99,953,240.00 | 99.959250 | 99,959,250.00 | 6,010.00 | 1.84 |
| | | | Base | 99.953240 | 99,953,240.00 | 99.959250 | 99,959,250.00 | 6,010.00 | 1.84 |
| 9127963S6 | TREASURY BILL 07/21 0.00000 | 40,000,000.000 | Local | 99.945292 | 39,978,116.66 | 99.952250 | 39,980,900.00 | 2,783.34 | 0.74 |
| | | | Base | 99.945292 | 39,978,116.66 | 99.952250 | 39,980,900.00 | 2,783.34 | 0.74 |
| 9127963W7 | TREASURY BILL 02/21 0.00000 | 40,000,000.000 | Local | 99.990556 | 39,996,222.22 | 99.990556 | 39,996,222.22 | 0.00 | 0.74 |
| | | | Base | 99.990556 | 39,996,222.22 | 99.990556 | 39,996,222.22 | 0.00 | 0.74 |
| 9127964X4 | TREASURY BILL 04/21 0.00000 | 20,000,000.000 | Local | 99.971708 | 19,994,341.67 | 99.978649 | 19,995,729.80 | 1,388.13 | 0.37 |
| | | | Base | 99.971708 | 19,994,341.67 | 99.978649 | 19,995,729.80 | 1,388.13 | 0.37 |
| 9127964Y2 | TREASURY BILL 04/21 0.00000 | 40,000,000.000 | Local | 99.969522 | 39,987,808.89 | 99.977708 | 39,991,083.20 | 3,274.31 | 0.74 |
| | | | Base | 99.969522 | 39,987,808.89 | 99.977708 | 39,991,083.20 | 3,274.31 | 0.74 |
| 912796B40 | TREASURY BILL 07/21 0.00000 | 25,000,000.000 | Local | 99.951381 | 24,987,845.34 | 99.952062 | 24,988,015.50 | 170.16 | 0.46 |
| | | | Base | 99.951381 | 24,987,845.34 | 99.952062 | 24,988,015.50 | 170.16 | 0.46 |
| 912796UC1 | TREASURY BILL 01/21 0.00000 | 40,000,000.000 | Local | 99.993250 | 39,997,300.00 | 99.993250 | 39,997,300.00 | 0.00 | 0.74 |
| | | | Base | 99.993250 | 39,997,300.00 | 99.993250 | 39,997,300.00 | 0.00 | 0.74 |
| 912796XE4 | TREASURY BILL 02/21 0.00000 | 65,000,000.000 | Local | 99.979340 | 64,986,570.83 | 99.979340 | 64,986,570.83 | 0.00 | 1.20 |
| | | | Base | 99.979340 | 64,986,570.83 | 99.979340 | 64,986,570.83 | 0.00 | 1.20 |

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

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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 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 0.090000 | 04 Jan 2021 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.46 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.46 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 0.060000 | 04 Jan 2021 | | |
| | 250,000,000.000 | Local | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 4.61 |
| | | Base | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 4.61 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 0.100000 | 08 Jan 2021 | | |
| | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 0.74 |
| | | Base | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 0.74 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | 0.080000 | 13 Jan 2021 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.28 |
| 930ABD003 | FIDELITY INVESTMENTS MONEY | | | | 0.000000 | 04 Jan 2021 | | |
| | 5,055,640.390 | Local | 100.000000 | 5,055,640.39 | 100.000000 | 5,055,640.39 | 0.00 | 0.09 |
| | | Base | 100.000000 | 5,055,640.39 | 100.000000 | 5,055,640.39 | 0.00 | 0.09 |
| 93142WPA5 | WALGREENS BOOTS | | | | 0.285000 | 10 Feb 2021 | | |
| | 15,000,000.000 | Local | 99.968333 | 14,995,250.00 | 99.968333 | 14,995,250.00 | 0.00 | 0.28 |
| | | Base | 99.968333 | 14,995,250.00 | 99.968333 | 14,995,250.00 | 0.00 | 0.28 |
| 93142WRP0 | WALGREENS BOOTS | | | | 0.400000 | 23 Apr 2021 | | |
| | 12,700,000.000 | Local | 99.875556 | 12,684,195.55 | 99.874347 | 12,684,042.07 | -153.48 | 0.23 |
| | | Base | 99.875556 | 12,684,195.55 | 99.874347 | 12,684,042.07 | -153.48 | 0.23 |
| 94107MUS3 | WASTE MANAGEMENT INC | | | | 0.350000 | 26 Jul 2021 | | |
| | 30,000,000.000 | Local | 99.799722 | 29,939,916.67 | 99.832525 | 29,949,757.50 | 9,840.83 | 0.55 |
| | | Base | 99.799722 | 29,939,916.67 | 99.832525 | 29,949,757.50 | 9,840.83 | 0.55 |
| 9612C0P86 | WESTPAC BANKING CORP. | | | | 0.160000 | 08 Feb 2021 | | |
| | 25,000,000.000 | Local | 99.983111 | 24,995,777.78 | 99.983111 | 24,995,777.78 | 0.00 | 0.46 |
| | | Base | 99.983111 | 24,995,777.78 | 99.983111 | 24,995,777.78 | 0.00 | 0.46 |
| 966VMM002 | JP MORGAN MONEY MARKET | | | | 0.000000 | 04 Jan 2021 | | |
| | 5,045,970.310 | Local | 100.000000 | 5,045,970.31 | 100.000000 | 5,045,970.31 | 0.00 | 0.09 |
| | | Base | 100.000000 | 5,045,970.31 | 100.000000 | 5,045,970.31 | 0.00 | 0.09 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|--|-------------------|------------|----------------|-----------------|----------------------------|------------------|---------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 979QHR003 | SOUTH STREET REPO | | | | 0.030000 | 04 Jan 2021 | | | |
| | | 2,491,602.570 | Local | 100.000000 | 2,491,602.57 | 100.000000 | 2,491,602.57 | 0.00 | 0.05 |
| | | | | | | | | | |
| | | | 100.000000 | 2,491,602.57 | 100.000000 | 2,491,602.57 | 0.00 | 0.05 | |
| 979QHR003 | SOUTH STREET REPO | | | | 0.100000 | 04 Jan 2021 | | | |
| | | 511,996,900.950 | Local | 100.000000 | 511,996,900.95 | 100.000000 | 511,996,900.95 | 0.00 | 9.44 |
| | | | | | | | | | |
| | | | 100.000000 | 511,996,900.95 | 100.000000 | 511,996,900.95 | 0.00 | 9.44 | |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 0.050000 | 04 Jan 2021 | | | |
| | | 60,000,000.000 | Local | 100.000000 | 60,000,000.00 | 100.000000 | 60,000,000.00 | 0.00 | 1.11 |
| | | | | | | | | | |
| | | | 100.000000 | 60,000,000.00 | 100.000000 | 60,000,000.00 | 0.00 | 1.11 | |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 0.080000 | 11 Jan 2021 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.28 |
| | | | | | | | | | |
| | | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.28 | |
| US DOLLAR Total | | | | | | | | | |
| | | 3,555,000,536.110 | Local | | | 3,554,326,677.81 | 3,554,548,498.62 | 221,820.81 | 65.54 |
| | | | Base | | | 3,554,326,677.81 | 3,554,548,498.62 | 221,820.81 | 65.54 |
| CASH EQUIVALENT Total | | | | | | | | | |
| | | 3,555,000,536.110 | Base | | | 3,554,326,677.81 | 3,554,548,498.62 | 221,820.81 | 65.54 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 | |
| 00287YBH1 | ABBVIE INC SR UNSECURED 11/21 2.15 | | | | 2.150000 | 19 Nov 2021 | | | |
| | | 7,000,000.000 | Local | 99.993447 | 6,999,541.30 | 101.610631 | 7,112,744.17 | 113,202.87 | 0.13 |
| | | | | | | | | | |
| | | | 99.993447 | 6,999,541.30 | 101.610631 | 7,112,744.17 | 113,202.87 | 0.13 | |
| 023135AW6 | AMAZON.COM INC SR UNSECURED 02/23 2.4 | | | | 2.400000 | 22 Feb 2023 | | | |
| | | 5,000,000.000 | Local | 99.293641 | 4,964,682.07 | 104.359925 | 5,217,996.25 | 253,314.18 | 0.10 |
| | | | | | | | | | |
| | | | 99.293641 | 4,964,682.07 | 104.359925 | 5,217,996.25 | 253,314.18 | 0.10 | |
| 025537AR2 | AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1 | | | | 1.000000 | 01 Nov 2025 | | | |
| | | 3,000,000.000 | Local | 99.774463 | 2,993,233.88 | 101.190142 | 3,035,704.26 | 42,470.38 | 0.06 |
| | | | | | | | | | |
| | | | 99.774463 | 2,993,233.88 | 101.190142 | 3,035,704.26 | 42,470.38 | 0.06 | |

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|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
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| 025537AS0 | AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR | | | | | 0.679882 | 01 Nov 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.148237 | 5,007,411.85 | 7,411.85 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.148237 | 5,007,411.85 | 7,411.85 | 0.09 |
| 025816BY4 | AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7 | | | | | 3.700000 | 05 Nov 2021 | | |
| | 5,000,000.000 | Local | | 99.993812 | 4,999,690.59 | 102.554675 | 5,127,733.75 | 128,043.16 | 0.09 |
| | | Base | | 99.993812 | 4,999,690.59 | 102.554675 | 5,127,733.75 | 128,043.16 | 0.09 |
| 025816BZ1 | AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR | | | | | 0.824750 | 05 Nov 2021 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.410096 | 2,008,201.92 | 8,201.92 | 0.04 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.410096 | 2,008,201.92 | 8,201.92 | 0.04 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | | 2.750000 | 20 May 2022 | | |
| | 8,000,000.000 | Local | | 99.944818 | 7,995,585.40 | 103.165285 | 8,253,222.80 | 257,637.40 | 0.15 |
| | | Base | | 99.944818 | 7,995,585.40 | 103.165285 | 8,253,222.80 | 257,637.40 | 0.15 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | | 2.500000 | 30 Jul 2024 | | |
| | 10,000,000.000 | Local | | 99.769824 | 9,976,982.37 | 106.680472 | 10,668,047.20 | 691,064.83 | 0.20 |
| | | Base | | 99.769824 | 9,976,982.37 | 106.680472 | 10,668,047.20 | 691,064.83 | 0.20 |
| 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A | | | | | 2.670000 | 15 Nov 2024 | | |
| | 4,500,000.000 | Local | | 99.995912 | 4,499,816.05 | 103.128650 | 4,640,789.25 | 140,973.20 | 0.09 |
| | Original Face: 4,500,000.000 | Base | | 99.995912 | 4,499,816.05 | 103.128650 | 4,640,789.25 | 140,973.20 | 0.09 |
| 02588QAB4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A | | | | | 2.870000 | 15 Oct 2024 | | |
| | 3,000,000.000 | Local | | 99.988729 | 2,999,661.86 | 103.180040 | 3,095,401.20 | 95,739.34 | 0.06 |
| | Original Face: 3,000,000.000 | Base | | 99.988729 | 2,999,661.86 | 103.180040 | 3,095,401.20 | 95,739.34 | 0.06 |
| 026609AC1 | WYETH LLC COMPANY GUAR 03/23 7.25 | | | | | 7.250000 | 01 Mar 2023 | | |
| | 1,410,000.000 | Local | | 114.732084 | 1,617,722.38 | 114.622085 | 1,616,171.40 | -1,550.98 | 0.03 |
| | | Base | | 114.732084 | 1,617,722.38 | 114.622085 | 1,616,171.40 | -1,550.98 | 0.03 |
| 02665WCS8 | AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15 | | | | | 3.150000 | 08 Jan 2021 | | |
| | 5,000,000.000 | Local | | 99.999429 | 4,999,971.47 | 100.032000 | 5,001,600.00 | 1,628.53 | 0.09 |
| | | Base | | 99.999429 | 4,999,971.47 | 100.032000 | 5,001,600.00 | 1,628.53 | 0.09 |
| 02665WDQ1 | AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR | | | | | 0.328630 | 21 Jan 2022 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 100.052190 | 15,007,828.50 | 7,828.50 | 0.28 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.052190 | 15,007,828.50 | 7,828.50 | 0.28 |

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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 031162BN9 | AMGEN INC SR UNSECURED 05/22 3.625 | | | | | 3.625000 | 15 May 2022 | | |
| | 898,000.000 | Local | 103.656069 | 930,831.50 | 103.607995 | 930,399.80 | -431.70 | 0.02 | |
| | | Base | 103.656069 | 930,831.50 | 103.607995 | 930,399.80 | -431.70 | 0.02 | |
| 037833CC2 | APPLE INC SR UNSECURED 08/21 1.55 | | | | | 1.550000 | 04 Aug 2021 | | |
| | 10,000,000.000 | Local | 99.871253 | 9,987,125.33 | 100.713552 | 10,071,355.20 | 84,229.87 | 0.19 | |
| | | Base | 99.871253 | 9,987,125.33 | 100.713552 | 10,071,355.20 | 84,229.87 | 0.19 | |
| 037833DC1 | APPLE INC SR UNSECURED 09/22 2.1 | | | | | 2.100000 | 12 Sep 2022 | | |
| | 10,000,000.000 | Local | 100.534546 | 10,053,454.55 | 103.092481 | 10,309,248.10 | 255,793.55 | 0.19 | |
| | | Base | 100.534546 | 10,053,454.55 | 103.092481 | 10,309,248.10 | 255,793.55 | 0.19 | |
| 037833DV9 | APPLE INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 11 May 2023 | | |
| | 15,500,000.000 | Local | 99.786374 | 15,466,888.03 | 101.192960 | 15,684,908.80 | 218,020.77 | 0.29 | |
| | | Base | 99.786374 | 15,466,888.03 | 101.192960 | 15,684,908.80 | 218,020.77 | 0.29 | |
| 037833DX5 | APPLE INC SR UNSECURED 08/25 0.55 | | | | | 0.550000 | 20 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.781618 | 9,978,161.78 | 100.447353 | 10,044,735.30 | 66,573.52 | 0.19 | |
| | | Base | 99.781618 | 9,978,161.78 | 100.447353 | 10,044,735.30 | 66,573.52 | 0.19 | |
| 040555CS1 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | | | | | 3.150000 | 15 May 2025 | | |
| | 5,000,000.000 | Local | 109.628964 | 5,481,448.22 | 109.729366 | 5,486,468.30 | 5,020.08 | 0.10 | |
| | | Base | 109.628964 | 5,481,448.22 | 109.729366 | 5,486,468.30 | 5,020.08 | 0.10 | |
| 05531FBJ1 | TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2 | | | | | 2.200000 | 16 Mar 2023 | | |
| | 10,000,000.000 | Local | 99.954092 | 9,995,409.15 | 103.805564 | 10,380,556.40 | 385,147.25 | 0.19 | |
| | | Base | 99.954092 | 9,995,409.15 | 103.805564 | 10,380,556.40 | 385,147.25 | 0.19 | |
| 06048WG79 | BANK OF AMERICA CORP SR UNSECURED 01/25 VAR | | | | | 2.250000 | 23 Jan 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.633367 | 9,963,336.70 | -36,663.30 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.633367 | 9,963,336.70 | -36,663.30 | 0.18 | |
| 06048WK74 | BANK OF AMERICA CORP SR SECURED 06/23 VAR | | | | | 0.400000 | 21 Jun 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.533042 | 4,976,652.10 | -23,347.90 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.533042 | 4,976,652.10 | -23,347.90 | 0.09 | |
| 06048WXT2 | BANK OF AMERICA CORP SR UNSECURED 09/21 VAR | | | | | 2.000000 | 26 Sep 2021 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.621188 | 10,062,118.80 | 62,118.80 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.621188 | 10,062,118.80 | 62,118.80 | 0.19 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06367WF99 | BANK OF MONTREAL SR UNSECURED 05/23 VAR | | | | | 1.100000 | 12 May 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.039000 | 10,103,900.00 | 103,900.00 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 101.039000 | 10,103,900.00 | 103,900.00 | 0.19 | |
| 06367WWB5 | BANK OF MONTREAL SR UNSECURED 02/25 2.25 | | | | | 2.250000 | 19 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.863668 | 9,986,366.80 | -13,633.20 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.863668 | 9,986,366.80 | -13,633.20 | 0.18 | |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | | 1.000000 | 30 Jul 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.835441 | 9,983,544.10 | -16,455.90 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.835441 | 9,983,544.10 | -16,455.90 | 0.18 | |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | | 0.440000 | 08 Dec 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.050001 | 10,005,000.10 | 5,000.10 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.050001 | 10,005,000.10 | 5,000.10 | 0.18 | |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | | 3.500000 | 28 Apr 2023 | | |
| | 7,000,000.000 | Local | 99.949384 | 6,996,456.90 | 107.240845 | 7,506,859.15 | 510,402.25 | 0.14 | |
| | | Base | 99.949384 | 6,996,456.90 | 107.240845 | 7,506,859.15 | 510,402.25 | 0.14 | |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | 7,000,000.000 | Local | 99.866667 | 6,990,666.67 | 106.204399 | 7,434,307.93 | 443,641.26 | 0.14 | |
| | | Base | 99.866667 | 6,990,666.67 | 106.204399 | 7,434,307.93 | 443,641.26 | 0.14 | |
| 06406RAM9 | BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85 | | | | | 1.850000 | 27 Jan 2023 | | |
| | 5,000,000.000 | Local | 99.952178 | 4,997,608.88 | 103.125205 | 5,156,260.25 | 158,651.37 | 0.10 | |
| | | Base | 99.952178 | 4,997,608.88 | 103.125205 | 5,156,260.25 | 158,651.37 | 0.10 | |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | 10,000,000.000 | Local | 99.895512 | 9,989,551.17 | 100.150000 | 10,015,000.00 | 25,448.83 | 0.18 | |
| | | Base | 99.895512 | 9,989,551.17 | 100.150000 | 10,015,000.00 | 25,448.83 | 0.18 | |
| 064159KD7 | BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45 | | | | | 2.450000 | 19 Sep 2022 | | |
| | 17,000,000.000 | Local | 101.096082 | 17,186,333.90 | 103.873880 | 17,658,559.60 | 472,225.70 | 0.33 | |
| | | Base | 101.096082 | 17,186,333.90 | 103.873880 | 17,658,559.60 | 472,225.70 | 0.33 | |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | 15,000,000.000 | Local | 99.981213 | 14,997,181.94 | 103.267416 | 15,490,112.40 | 492,930.46 | 0.29 | |
| | | Base | 99.981213 | 14,997,181.94 | 103.267416 | 15,490,112.40 | 492,930.46 | 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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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | 2,000,000.000 | Local | 99.867105 | 1,997,342.09 | 105.983208 | 2,119,664.16 | 122,322.07 | 0.04 | |
| | | Base | 99.867105 | 1,997,342.09 | 105.983208 | 2,119,664.16 | 122,322.07 | 0.04 | |
| 097023CG8 | BOEING CO SR UNSECURED 05/22 2.7 | | | | | 2.700000 | 01 May 2022 | | |
| | 5,000,000.000 | Local | 99.921603 | 4,996,080.14 | 102.811905 | 5,140,595.25 | 144,515.11 | 0.09 | |
| | | Base | 99.921603 | 4,996,080.14 | 102.811905 | 5,140,595.25 | 144,515.11 | 0.09 | |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | | 1.950000 | 01 Feb 2024 | | |
| | 17,000,000.000 | Local | 99.870880 | 16,978,049.65 | 102.987853 | 17,507,935.01 | 529,885.36 | 0.32 | |
| | | Base | 99.870880 | 16,978,049.65 | 102.987853 | 17,507,935.01 | 529,885.36 | 0.32 | |
| 110122CLO | BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6 | | | | | 2.600000 | 16 May 2022 | | |
| | 5,000,000.000 | Local | 99.877281 | 4,993,864.05 | 103.183191 | 5,159,159.55 | 165,295.50 | 0.10 | |
| | | Base | 99.877281 | 4,993,864.05 | 103.183191 | 5,159,159.55 | 165,295.50 | 0.10 | |
| 126650DE7 | CVS HEALTH CORP SR UNSECURED 08/24 2.625 | | | | | 2.625000 | 15 Aug 2024 | | |
| | 2,000,000.000 | Local | 99.629808 | 1,992,596.15 | 107.157168 | 2,143,143.36 | 150,547.21 | 0.04 | |
| | | Base | 99.629808 | 1,992,596.15 | 107.157168 | 2,143,143.36 | 150,547.21 | 0.04 | |
| 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 | 99.248159 | 14,887,223.85 | -112,776.15 | 0.27 | |
| | | Base | 100.000000 | 15,000,000.00 | 99.248159 | 14,887,223.85 | -112,776.15 | 0.27 | |
| 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 | 94.993321 | 14,248,998.15 | -751,001.85 | 0.26 | |
| | | Base | 100.000000 | 15,000,000.00 | 94.993321 | 14,248,998.15 | -751,001.85 | 0.26 | |
| 13605WN23 | CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9 | | | | | 0.900000 | 25 Nov 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.749816 | 9,974,981.60 | -25,018.40 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.749816 | 9,974,981.60 | -25,018.40 | 0.18 | |
| 13605WWG2 | CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR | | | | | 1.750000 | 06 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.999954 | 9,999,995.40 | -4.60 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.999954 | 9,999,995.40 | -4.60 | 0.18 | |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45 | | | | | 3.450000 | 30 Apr 2021 | | |
| | 15,000,000.000 | Local | 99.993494 | 14,999,024.07 | 100.742783 | 15,111,417.45 | 112,393.38 | 0.28 | |
| | | Base | 99.993494 | 14,999,024.07 | 100.742783 | 15,111,417.45 | 112,393.38 | 0.28 | |

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| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | 1.033000 | 08 Aug 2022 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 100.736649 | 10,073,664.90 | 73,664.90 | 0.19 |
| | | | Base 100.000000 | 10,000,000.00 | 100.736649 | 10,073,664.90 | 73,664.90 | 0.19 |
| 14316HAA0 | CARMAX AUTO OWNER TRUST CARMX 2020 4 A1 | | | | 0.241980 | 15 Oct 2021 | | |
| | | 9,797,369.070 | Local 100.000000 | 9,797,369.07 | 100.000010 | 9,797,370.05 | 0.98 | 0.18 |
| Original Face: | | 15,000,000.000 | Base 100.000000 | 9,797,369.07 | 100.000010 | 9,797,370.05 | 0.98 | 0.18 |
| 14913Q3C1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95 | | | | 1.950000 | 18 Nov 2022 | | |
| | | 5,000,000.000 | Local 103.056929 | 5,152,846.44 | 103.174034 | 5,158,701.70 | 5,855.26 | 0.10 |
| | | | Base 103.056929 | 5,152,846.44 | 103.174034 | 5,158,701.70 | 5,855.26 | 0.10 |
| 14913R2B2 | CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95 | | | | 0.950000 | 13 May 2022 | | |
| | | 5,000,000.000 | Local 100.913179 | 5,045,658.97 | 100.898180 | 5,044,909.00 | -749.97 | 0.09 |
| | | | Base 100.913179 | 5,045,658.97 | 100.898180 | 5,044,909.00 | -749.97 | 0.09 |
| 14913R2E6 | CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR | | | | 0.453500 | 06 Jan 2022 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 100.157000 | 10,015,700.00 | 15,700.00 | 0.18 |
| | | | Base 100.000000 | 10,000,000.00 | 100.157000 | 10,015,700.00 | 15,700.00 | 0.18 |
| 161571HN7 | CHASE ISSUANCE TRUST CHAIT 2018 A1 A1 | | | | 0.358630 | 17 Apr 2023 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 100.044230 | 10,004,423.00 | 4,423.00 | 0.18 |
| Original Face: | | 10,000,000.000 | Base 100.000000 | 10,000,000.00 | 100.044230 | 10,004,423.00 | 4,423.00 | 0.18 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | 0.426000 | 11 Aug 2023 | | |
| | | 5,000,000.000 | Local 100.139676 | 5,006,983.78 | 100.504538 | 5,025,226.90 | 18,243.12 | 0.09 |
| | | | Base 100.139676 | 5,006,983.78 | 100.504538 | 5,025,226.90 | 18,243.12 | 0.09 |
| 17298CGH5 | CITIGROUP INC SR UNSECURED 11/21 VAR | | | | 3.200000 | 15 Nov 2021 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 102.051240 | 10,205,124.00 | 205,124.00 | 0.19 |
| | | | Base 100.000000 | 10,000,000.00 | 102.051240 | 10,205,124.00 | 205,124.00 | 0.19 |
| 17298CHQ4 | CITIGROUP INC SR UNSECURED 12/24 VAR | | | | 2.350000 | 30 Dec 2024 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 102.444855 | 10,244,485.50 | 244,485.50 | 0.19 |
| | | | Base 100.000000 | 10,000,000.00 | 102.444855 | 10,244,485.50 | 244,485.50 | 0.19 |
| 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 | 99.556977 | 4,977,848.85 | -22,151.15 | 0.09 |
| | | | Base 100.000000 | 5,000,000.00 | 99.556977 | 4,977,848.85 | -22,151.15 | 0.09 |

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| 17298CJP4 | CITIGROUP INC SR UNSECURED 06/25 VAR | | | | | 1.250000 | 30 Jun 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.927124 | 9,992,712.40 | -7,287.60 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.927124 | 9,992,712.40 | -7,287.60 | 0.18 | |
| 17298CKU1 | CITIGROUP INC SR UNSECURED 11/25 VAR | | | | | 1.000000 | 25 Nov 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.682432 | 14,952,364.80 | -47,635.20 | 0.28 | |
| | | Base | 100.000000 | 15,000,000.00 | 99.682432 | 14,952,364.80 | -47,635.20 | 0.28 | |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | | 1.100000 | 31 Jul 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.226405 | 14,883,960.75 | -116,039.25 | 0.27 | |
| | | Base | 100.000000 | 15,000,000.00 | 99.226405 | 14,883,960.75 | -116,039.25 | 0.27 | |
| 191216CL2 | COCA COLA CO/THE SR UNSECURED 09/24 1.75 | | | | | 1.750000 | 06 Sep 2024 | | |
| | 10,000,000.000 | Local | 102.251474 | 10,225,147.41 | 104.746491 | 10,474,649.10 | 249,501.69 | 0.19 | |
| | | Base | 102.251474 | 10,225,147.41 | 104.746491 | 10,474,649.10 | 249,501.69 | 0.19 | |
| 205887CA8 | CONAGRA BRANDS INC SR UNSECURED 05/24 4.3 | | | | | 4.300000 | 01 May 2024 | | |
| | 7,000,000.000 | Local | 110.822637 | 7,757,584.61 | 111.914241 | 7,833,996.87 | 76,412.26 | 0.14 | |
| | | Base | 110.822637 | 7,757,584.61 | 111.914241 | 7,833,996.87 | 76,412.26 | 0.14 | |
| 24422ETV1 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15 | | | | | 2.150000 | 08 Sep 2022 | | |
| | 2,000,000.000 | Local | 103.130204 | 2,062,604.07 | 103.394120 | 2,067,882.40 | 5,278.33 | 0.04 | |
| | | Base | 103.130204 | 2,062,604.07 | 103.394120 | 2,067,882.40 | 5,278.33 | 0.04 | |
| 24422EVA4 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95 | | | | | 1.950000 | 13 Jun 2022 | | |
| | 3,000,000.000 | Local | 102.402990 | 3,072,089.71 | 102.422634 | 3,072,679.02 | 589.31 | 0.06 | |
| | | Base | 102.402990 | 3,072,089.71 | 102.422634 | 3,072,679.02 | 589.31 | 0.06 | |
| 254683CG8 | DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4 | | | | | 3.110000 | 16 Jan 2024 | | |
| | 18,000,000.000 | Local | 99.984888 | 17,997,279.91 | 101.541250 | 18,277,425.00 | 280,145.09 | 0.34 | |
| | Original Face: | 18,000,000.000 | Base | 99.984888 | 17,997,279.91 | 101.541250 | 18,277,425.00 | 280,145.09 | 0.34 |
| 254683CK9 | DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1 | | | | | 3.040000 | 15 Jul 2024 | | |
| | 4,000,000.000 | Local | 99.998625 | 3,999,945.01 | 102.958500 | 4,118,340.00 | 118,394.99 | 0.08 | |
| | Original Face: | 4,000,000.000 | Base | 99.998625 | 3,999,945.01 | 102.958500 | 4,118,340.00 | 118,394.99 | 0.08 |
| 254687FJ0 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65 | | | | | 1.650000 | 01 Sep 2022 | | |
| | 1,675,000.000 | Local | 102.136955 | 1,710,794.00 | 102.301578 | 1,713,551.43 | 2,757.43 | 0.03 | |
| | | Base | 102.136955 | 1,710,794.00 | 102.301578 | 1,713,551.43 | 2,757.43 | 0.03 | |

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| 278642AV5 | EBAY INC SR UNSECURED 03/25 1.9 | | | | | 1.900000 | 11 Mar 2025 | | |
| | 2,000,000.000 | Local | 103.028710 | 2,060,574.20 | 105.127457 | 2,102,549.14 | 41,974.94 | 0.04 | |
| | | Base | 103.028710 | 2,060,574.20 | 105.127457 | 2,102,549.14 | 41,974.94 | 0.04 | |
| 29736RAE0 | ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35 | | | | | 2.350000 | 15 Aug 2022 | | |
| | 17,838,000.000 | Local | 103.041300 | 18,380,507.07 | 103.327981 | 18,431,645.25 | 51,138.18 | 0.34 | |
| | | Base | 103.041300 | 18,380,507.07 | 103.327981 | 18,431,645.25 | 51,138.18 | 0.34 | |
| 30231GAV4 | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222 | | | | | 2.222000 | 01 Mar 2021 | | |
| | 5,250,000.000 | Local | 100.054711 | 5,252,872.31 | 100.143387 | 5,257,527.82 | 4,655.51 | 0.10 | |
| | | Base | 100.054711 | 5,252,872.31 | 100.143387 | 5,257,527.82 | 4,655.51 | 0.10 | |
| 3130AJ5F2 | FEDERAL HOME LOAN BANK BONDS 02/25 1.75 | | | | | 1.750000 | 12 Feb 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.109335 | 5,005,466.75 | 5,466.75 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.109335 | 5,005,466.75 | 5,466.75 | 0.09 | |
| 3130AJTL3 | FEDERAL HOME LOAN BANK BONDS 07/21 VAR | | | | | 0.190000 | 09 Jul 2021 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.041246 | 25,010,311.50 | 10,311.50 | 0.46 | |
| | | Base | 100.000000 | 25,000,000.00 | 100.041246 | 25,010,311.50 | 10,311.50 | 0.46 | |
| 313385AM8 | FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000 | | | | | | 12 Jan 2021 | | |
| | 5,000,000.000 | Local | 99.997250 | 4,999,862.50 | 99.998444 | 4,999,922.20 | 59.70 | 0.09 | |
| | | Base | 99.997250 | 4,999,862.50 | 99.998444 | 4,999,922.20 | 59.70 | 0.09 | |
| 313385BB1 | FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | 20,000,000.000 | Local | 99.993750 | 19,998,750.00 | 99.995722 | 19,999,144.40 | 394.40 | 0.37 | |
| | | Base | 99.993750 | 19,998,750.00 | 99.995722 | 19,999,144.40 | 394.40 | 0.37 | |
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | | 0.483750 | 22 Jan 2021 | | |
| | 20,000,000.000 | Local | 99.999770 | 19,999,954.02 | 100.017719 | 20,003,543.80 | 3,589.78 | 0.37 | |
| | | Base | 99.999770 | 19,999,954.02 | 100.017719 | 20,003,543.80 | 3,589.78 | 0.37 | |
| 3133ELH56 | FEDERAL FARM CREDIT BANK BONDS 06/22 0.27 | | | | | 0.270000 | 09 Jun 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.962484 | 4,998,124.20 | -1,875.80 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.962484 | 4,998,124.20 | -1,875.80 | 0.09 | |
| 3133ELRN6 | FEDERAL FARM CREDIT BANK BONDS 03/25 1.5 | | | | | 1.500000 | 05 Mar 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.143646 | 20,028,729.20 | 28,729.20 | 0.37 | |
| | | Base | 100.000000 | 20,000,000.00 | 100.143646 | 20,028,729.20 | 28,729.20 | 0.37 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3133ELSL9 | FEDERAL FARM CREDIT BANK BONDS 03/24 1.05 | | | | 1.050000 | 12 Mar 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.084949 | 5,004,247.45 | 4,247.45 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.084949 | 5,004,247.45 | 4,247.45 | 0.09 |
| 3133ELTC8 | FEDERAL FARM CREDIT BANK BONDS 03/25 1.125 | | | | 1.125000 | 17 Mar 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.137816 | 10,013,781.60 | 13,781.60 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.137816 | 10,013,781.60 | 13,781.60 | 0.18 |
| 3133ELXC3 | FEDERAL FARM CREDIT BANK BONDS 04/24 0.8 | | | | 0.800000 | 22 Apr 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.174915 | 10,017,491.50 | 17,491.50 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.174915 | 10,017,491.50 | 17,491.50 | 0.18 |
| 3133EM7M8 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | 0.221630 | 21 Feb 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.942097 | 9,994,209.70 | -5,790.30 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.942097 | 9,994,209.70 | -5,790.30 | 0.18 |
| 3133EMBJ0 | FEDERAL FARM CREDIT BANK BONDS 09/25 0.53 | | | | 0.530000 | 29 Sep 2025 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000066 | 15,000,009.90 | 9.90 | 0.28 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000066 | 15,000,009.90 | 9.90 | 0.28 |
| 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 | 100.027232 | 5,001,361.60 | 1,361.60 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.027232 | 5,001,361.60 | 1,361.60 | 0.09 |
| 3134GU6G0 | FREDDIE MAC NOTES 08/24 1.7 | | | | 1.700000 | 05 Aug 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.754003 | 5,037,700.15 | 37,700.15 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.754003 | 5,037,700.15 | 37,700.15 | 0.09 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.128383 | 10,012,838.30 | 12,838.30 | 0.18 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.128383 | 10,012,838.30 | 12,838.30 | 0.18 |
| 3134GWH82 | FREDDIE MAC NOTES 09/25 0.625 | | | | 0.625000 | 08 Sep 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.916289 | 4,995,814.45 | -4,185.55 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.916289 | 4,995,814.45 | -4,185.55 | 0.09 |
| 3134GWU79 | FREDDIE MAC NOTES 03/24 0.375 | | | | 0.375000 | 25 Mar 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.884546 | 4,994,227.30 | -5,772.70 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.884546 | 4,994,227.30 | -5,772.70 | 0.09 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------|-------------------------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3134GWYX8 | FREDDIE MAC NOTES 10/25 0.5 | | | | 0.500000 | 15 Oct 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.844116 | 4,992,205.80 | -7,794.20 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.844116 | 4,992,205.80 | -7,794.20 | 0.09 |
| 3134GXHR8 | FREDDIE MAC NOTES 05/21 0.091 | | | | 0.091000 | 10 May 2021 | | | |
| | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 99.989980 | 49,994,990.00 | -5,010.00 | 0.92 |
| | | | Base | 100.000000 | 50,000,000.00 | 99.989980 | 49,994,990.00 | -5,010.00 | 0.92 |
| 3135G0T45 | FANNIE MAE NOTES 04/22 1.875 | | | | 1.875000 | 05 Apr 2022 | | | |
| | | 15,243,000.000 | Local | 100.335771 | 15,294,181.57 | 102.210000 | 15,579,870.30 | 285,688.73 | 0.29 |
| | | | Base | 100.335771 | 15,294,181.57 | 102.210000 | 15,579,870.30 | 285,688.73 | 0.29 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | 2.500000 | 25 Jul 2040 | | | |
| | | 103,247.880 | Local | 102.702293 | 106,037.94 | 101.642090 | 104,943.30 | -1,094.64 | 0.00 |
| | | Original Face: 2,838,688.000 | Base | 102.702293 | 106,037.94 | 101.642090 | 104,943.30 | -1,094.64 | 0.00 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | | |
| | | 921,657.040 | Local | 101.444128 | 934,966.95 | 103.635140 | 955,160.56 | 20,193.61 | 0.02 |
| | | Original Face: 5,677,376.000 | Base | 101.444128 | 934,966.95 | 103.635140 | 955,160.56 | 20,193.61 | 0.02 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | 2.000000 | 25 May 2039 | | | |
| | | 421,440.440 | Local | 101.488614 | 427,714.06 | 100.150940 | 422,076.56 | -5,637.50 | 0.01 |
| | | Original Face: 11,275,256.000 | Base | 101.488614 | 427,714.06 | 100.150940 | 422,076.56 | -5,637.50 | 0.01 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | | |
| | | 895,829.480 | Local | 101.362003 | 908,030.70 | 103.845030 | 930,274.39 | 22,243.69 | 0.02 |
| | | Original Face: 5,677,376.000 | Base | 101.362003 | 908,030.70 | 103.845030 | 930,274.39 | 22,243.69 | 0.02 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | 1.750000 | 25 Jul 2041 | | | |
| | | 2,012,701.960 | Local | 100.773795 | 2,028,276.14 | 101.849970 | 2,049,936.34 | 21,660.20 | 0.04 |
| | | Original Face: 6,713,909.000 | Base | 100.773795 | 2,028,276.14 | 101.849970 | 2,049,936.34 | 21,660.20 | 0.04 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | 1.250000 | 25 Feb 2028 | | | |
| | | 1,285,778.220 | Local | 99.770720 | 1,282,830.19 | 101.389330 | 1,303,641.92 | 20,811.73 | 0.02 |
| | | Original Face: 5,677,376.000 | Base | 99.770720 | 1,282,830.19 | 101.389330 | 1,303,641.92 | 20,811.73 | 0.02 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | 2.000000 | 25 Mar 2042 | | | |
| | | 2,008,582.790 | Local | 101.469067 | 2,038,090.22 | 102.381450 | 2,056,416.18 | 18,325.96 | 0.04 |
| | | Original Face: 6,995,663.000 | Base | 101.469067 | 2,038,090.22 | 102.381450 | 2,056,416.18 | 18,325.96 | 0.04 |

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STATE OF ARIZONA

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STATE STREET

As of: December 31, 2020

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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 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | 1,285,778.220 | Local | 100.221883 | 1,288,631.14 | 102.032120 | 1,311,906.78 | 23,275.64 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 100.221883 | 1,288,631.14 | 102.032120 | 1,311,906.78 | 23,275.64 | 0.02 | |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | 2,226,450.980 | Local | 100.666549 | 2,241,291.36 | 102.568150 | 2,283,629.58 | 42,338.22 | 0.04 | |
| Original Face: | 11,354,753.000 | Base | 100.666549 | 2,241,291.36 | 102.568150 | 2,283,629.58 | 42,338.22 | 0.04 | |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.750000 | 25 Mar 2039 | | |
| | 312,369.390 | Local | 100.384842 | 313,571.52 | 100.134020 | 312,788.03 | -783.49 | 0.01 | |
| Original Face: | 5,677,376.000 | Base | 100.384842 | 313,571.52 | 100.134020 | 312,788.03 | -783.49 | 0.01 | |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.500000 | 25 Aug 2041 | | |
| | 607,172.680 | Local | 98.644585 | 598,942.97 | 101.861800 | 618,477.02 | 19,534.05 | 0.01 | |
| Original Face: | 2,000,000.000 | Base | 98.644585 | 598,942.97 | 101.861800 | 618,477.02 | 19,534.05 | 0.01 | |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | 1,640,447.050 | Local | 101.545103 | 1,665,793.65 | 103.845030 | 1,703,522.73 | 37,729.08 | 0.03 | |
| Original Face: | 8,516,065.000 | Base | 101.545103 | 1,665,793.65 | 103.845030 | 1,703,522.73 | 37,729.08 | 0.03 | |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | 1,104,931.830 | Local | 99.891479 | 1,103,732.75 | 101.164750 | 1,117,801.52 | 14,068.77 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 99.891479 | 1,103,732.75 | 101.164750 | 1,117,801.52 | 14,068.77 | 0.02 | |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | | 1.500000 | 25 May 2029 | | |
| | 1,961,592.420 | Local | 98.570554 | 1,933,552.52 | 102.240530 | 2,005,542.49 | 71,989.97 | 0.04 | |
| Original Face: | 6,060,416.000 | Base | 98.570554 | 1,933,552.52 | 102.240530 | 2,005,542.49 | 71,989.97 | 0.04 | |
| 3136G4A37 | FANNIE MAE NOTES 07/25 0.67 | | | | | 0.670000 | 28 Jul 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.033822 | 10,003,382.20 | 3,382.20 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.033822 | 10,003,382.20 | 3,382.20 | 0.18 | |
| 3136G4X40 | FANNIE MAE NOTES 08/25 0.6 | | | | | 0.600000 | 26 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.980028 | 9,998,002.81 | 100.044806 | 10,004,480.60 | 6,477.79 | 0.18 | |
| | | Base | 99.980028 | 9,998,002.81 | 100.044806 | 10,004,480.60 | 6,477.79 | 0.18 | |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | 271,664.860 | Local | 98.316897 | 267,092.46 | 102.876990 | 279,480.63 | 12,388.17 | 0.01 | |
| Original Face: | 2,838,688.000 | Base | 98.316897 | 267,092.46 | 102.876990 | 279,480.63 | 12,388.17 | 0.01 | |

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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 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | 466,548.770 | Local | 100.126977 | 467,141.18 | 101.168520 | 472,000.49 | 4,859.31 | 0.01 | |
| Original Face: | 5,946,910.000 | Base | 100.126977 | 467,141.18 | 101.168520 | 472,000.49 | 4,859.31 | 0.01 | |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | 82,888.330 | Local | 102.923837 | 85,311.85 | 104.988050 | 87,022.84 | 1,710.99 | 0.00 | |
| Original Face: | 500,000.000 | Base | 102.923837 | 85,311.85 | 104.988050 | 87,022.84 | 1,710.99 | 0.00 | |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.500000 | 15 Nov 2040 | | |
| | 529,208.700 | Local | 101.326588 | 536,229.12 | 101.819260 | 538,836.38 | 2,607.26 | 0.01 | |
| Original Face: | 11,354,753.000 | Base | 101.326588 | 536,229.12 | 101.819260 | 538,836.38 | 2,607.26 | 0.01 | |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | 291,190.320 | Local | 99.424665 | 289,515.00 | 102.021260 | 297,076.03 | 7,561.03 | 0.01 | |
| Original Face: | 2,838,688.000 | Base | 99.424665 | 289,515.00 | 102.021260 | 297,076.03 | 7,561.03 | 0.01 | |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | 443,157.630 | Local | 99.978346 | 443,061.67 | 102.780130 | 455,477.99 | 12,416.32 | 0.01 | |
| Original Face: | 2,838,688.000 | Base | 99.978346 | 443,061.67 | 102.780130 | 455,477.99 | 12,416.32 | 0.01 | |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | 295,651.260 | Local | 99.956800 | 295,523.54 | 103.005560 | 304,537.24 | 9,013.70 | 0.01 | |
| Original Face: | 3,247,459.000 | Base | 99.956800 | 295,523.54 | 103.005560 | 304,537.24 | 9,013.70 | 0.01 | |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | 988,595.520 | Local | 100.181514 | 990,389.96 | 105.295340 | 1,040,945.01 | 50,555.05 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 100.181514 | 990,389.96 | 105.295340 | 1,040,945.01 | 50,555.05 | 0.02 | |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | 1,341,137.940 | Local | 100.351744 | 1,345,855.31 | 102.106330 | 1,369,386.73 | 23,531.42 | 0.03 | |
| Original Face: | 8,516,065.000 | Base | 100.351744 | 1,345,855.31 | 102.106330 | 1,369,386.73 | 23,531.42 | 0.03 | |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | 1,570,194.180 | Local | 100.059814 | 1,571,133.37 | 101.730200 | 1,597,361.68 | 26,228.31 | 0.03 | |
| Original Face: | 7,380,589.000 | Base | 100.059814 | 1,571,133.37 | 101.730200 | 1,597,361.68 | 26,228.31 | 0.03 | |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | 2,066,261.070 | Local | 101.229784 | 2,091,671.61 | 102.888220 | 2,125,939.24 | 34,267.63 | 0.04 | |
| Original Face: | 5,677,376.000 | Base | 101.229784 | 2,091,671.61 | 102.888220 | 2,125,939.24 | 34,267.63 | 0.04 | |

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|--------------------------------|-------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | 1,275,677.360 | Local | 100.023156 | 1,275,972.75 | 100.886190 | 1,286,982.29 | 11,009.54 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 100.023156 | 1,275,972.75 | 100.886190 | 1,286,982.29 | 11,009.54 | 0.02 | |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | 3,189,193.650 | Local | 100.717944 | 3,212,090.29 | 101.686560 | 3,242,981.31 | 30,891.02 | 0.06 | |
| Original Face: | 14,193,441.000 | Base | 100.717944 | 3,212,090.29 | 101.686560 | 3,242,981.31 | 30,891.02 | 0.06 | |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | 2,366,027.880 | Local | 100.457501 | 2,376,852.47 | 102.138540 | 2,416,626.33 | 39,773.86 | 0.04 | |
| Original Face: | 14,193,441.000 | Base | 100.457501 | 2,376,852.47 | 102.138540 | 2,416,626.33 | 39,773.86 | 0.04 | |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | | 2.000000 | 15 Mar 2043 | | |
| | 752,193.850 | Local | 99.897292 | 751,421.29 | 103.286860 | 776,917.41 | 25,496.12 | 0.01 | |
| Original Face: | 3,250,000.000 | Base | 99.897292 | 751,421.29 | 103.286860 | 776,917.41 | 25,496.12 | 0.01 | |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | 1,285,768.970 | Local | 100.503783 | 1,292,246.46 | 101.172240 | 1,300,841.27 | 8,594.81 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 100.503783 | 1,292,246.46 | 101.172240 | 1,300,841.27 | 8,594.81 | 0.02 | |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | 2,158,324.890 | Local | 99.907601 | 2,156,330.62 | 102.247430 | 2,206,831.73 | 50,501.11 | 0.04 | |
| Original Face: | 8,516,065.000 | Base | 99.907601 | 2,156,330.62 | 102.247430 | 2,206,831.73 | 50,501.11 | 0.04 | |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | | 1.750000 | 15 Apr 2033 | | |
| | 531,514.000 | Local | 97.995795 | 520,861.37 | 102.459930 | 544,588.87 | 23,727.50 | 0.01 | |
| Original Face: | 2,500,000.000 | Base | 97.995795 | 520,861.37 | 102.459930 | 544,588.87 | 23,727.50 | 0.01 | |
| 3137BUFZ6 | FREDDIE MAC FHR 4646 TB | | | | | 3.500000 | 15 Apr 2028 | | |
| | 2,969,959.600 | Local | 102.499565 | 3,044,195.67 | 103.152370 | 3,063,583.72 | 19,388.05 | 0.06 | |
| Original Face: | 10,000,000.000 | Base | 102.499565 | 3,044,195.67 | 103.152370 | 3,063,583.72 | 19,388.05 | 0.06 | |
| 3137BVPE7 | FREDDIE MAC FHR 4655 JA | | | | | 3.000000 | 15 Oct 2040 | | |
| | 506,621.050 | Local | 101.701027 | 515,238.81 | 100.228900 | 507,780.71 | -7,458.10 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 101.701027 | 515,238.81 | 100.228900 | 507,780.71 | -7,458.10 | 0.01 | |
| 3137F4VC3 | FREDDIE MAC FHR 4774 G | | | | | 4.000000 | 15 Aug 2042 | | |
| | 239,573.500 | Local | 102.382989 | 245,282.51 | 99.973150 | 239,509.17 | -5,773.34 | 0.00 | |
| Original Face: | 10,000,000.000 | Base | 102.382989 | 245,282.51 | 99.973150 | 239,509.17 | -5,773.34 | 0.00 | |

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| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | | 3.000000 | 25 Dec 2035 | | |
| | 5,000,000.000 | Local | 102.639660 | 5,131,983.00 | 102.187500 | 5,109,375.00 | -22,608.00 | 0.09 | |
| Original Face: | 5,000,000.000 | Base | 102.639660 | 5,131,983.00 | 102.187500 | 5,109,375.00 | -22,608.00 | 0.09 | |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | 517,135.650 | Local | 101.113275 | 522,892.79 | 108.672540 | 561,984.45 | 39,091.66 | 0.01 | |
| Original Face: | 44,567,405.000 | Base | 101.113275 | 522,892.79 | 108.672540 | 561,984.45 | 39,091.66 | 0.01 | |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | 20,445.140 | Local | 106.653855 | 21,805.53 | 110.141490 | 22,518.58 | 713.05 | 0.00 | |
| Original Face: | 1,000,000.000 | Base | 106.653855 | 21,805.53 | 110.141490 | 22,518.58 | 713.05 | 0.00 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 755,858.050 | Local | 105.685708 | 798,833.93 | 117.176810 | 885,690.35 | 86,856.42 | 0.02 | |
| Original Face: | 24,898,134.000 | Base | 105.685708 | 798,833.93 | 117.176810 | 885,690.35 | 86,856.42 | 0.02 | |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 233,642.930 | Local | 99.252954 | 231,897.51 | 101.910620 | 238,106.96 | 6,209.45 | 0.00 | |
| Original Face: | 5,677,376.000 | Base | 99.252954 | 231,897.51 | 101.910620 | 238,106.96 | 6,209.45 | 0.00 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 293,531.900 | Local | 104.850934 | 307,770.94 | 108.713650 | 319,109.24 | 11,338.30 | 0.01 | |
| Original Face: | 8,516,065.000 | Base | 104.850934 | 307,770.94 | 108.713650 | 319,109.24 | 11,338.30 | 0.01 | |
| 31422B3T5 | FARMER MAC NOTES 09/21 VAR | | | | | 0.120000 | 01 Sep 2021 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.987632 | 19,997,526.40 | -2,473.60 | 0.37 | |
| | | Base | 100.000000 | 20,000,000.00 | 99.987632 | 19,997,526.40 | -2,473.60 | 0.37 | |
| 31422B4M9 | FARMER MAC NOTES 07/21 VAR | | | | | 0.110000 | 02 Jul 2021 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 99.990936 | 24,997,734.00 | -2,266.00 | 0.46 | |
| | | Base | 100.000000 | 25,000,000.00 | 99.990936 | 24,997,734.00 | -2,266.00 | 0.46 | |
| 31422BTG5 | FARMER MAC NOTES 01/24 1.82 | | | | | 1.820000 | 29 Jan 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.643105 | 5,032,155.25 | 32,155.25 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.643105 | 5,032,155.25 | 32,155.25 | 0.09 | |
| 31677QBP3 | FIFTH THIRD BANK SR UNSECURED 07/21 VAR | | | | | 0.654750 | 26 Jul 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.187908 | 2,003,758.16 | 3,758.16 | 0.04 | |
| | | Base | 100.000000 | 2,000,000.00 | 100.187908 | 2,003,758.16 | 3,758.16 | 0.04 | |

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| 345397YP2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR | | | | 1.295750 | 03 Aug 2022 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 97.520955 | 19,504,191.00 | -495,809.00 | 0.36 |
| | | | Base | 100.000000 | 20,000,000.00 | 97.520955 | 19,504,191.00 | -495,809.00 | 0.36 |
| 369550AW8 | GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875 | | | | 1.875000 | 15 Aug 2023 | | | |
| | | 1,250,000.000 | Local | 103.598454 | 1,294,980.67 | 103.705464 | 1,296,318.30 | 1,337.63 | 0.02 |
| | | | Base | 103.598454 | 1,294,980.67 | 103.705464 | 1,296,318.30 | 1,337.63 | 0.02 |
| 369550BF4 | GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR | | | | 0.593630 | 11 May 2021 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.121710 | 5,006,085.50 | 6,085.50 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.121710 | 5,006,085.50 | 6,085.50 | 0.09 |
| 370334CB8 | GENERAL MILLS INC SR UNSECURED 04/21 VAR | | | | 0.770130 | 16 Apr 2021 | | | |
| | | 6,375,000.000 | Local | 100.064300 | 6,379,099.12 | 100.143088 | 6,384,121.86 | 5,022.74 | 0.12 |
| | | | Base | 100.064300 | 6,379,099.12 | 100.143088 | 6,384,121.86 | 5,022.74 | 0.12 |
| 370334CE2 | GENERAL MILLS INC SR UNSECURED 10/23 3.7 | | | | 3.700000 | 17 Oct 2023 | | | |
| | | 2,610,000.000 | Local | 108.583498 | 2,834,029.30 | 108.908386 | 2,842,508.87 | 8,479.57 | 0.05 |
| | | | Base | 108.583498 | 2,834,029.30 | 108.908386 | 2,842,508.87 | 8,479.57 | 0.05 |
| 375558BW2 | GILEAD SCIENCES INC SR UNSECURED 09/23 0.75 | | | | 0.750000 | 29 Sep 2023 | | | |
| | | 10,000,000.000 | Local | 99.973918 | 9,997,391.78 | 100.303904 | 10,030,390.40 | 32,998.62 | 0.18 |
| | | | Base | 99.973918 | 9,997,391.78 | 100.303904 | 10,030,390.40 | 32,998.62 | 0.18 |
| 377373AL9 | GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534 | | | | 0.534000 | 01 Oct 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.295762 | 5,014,788.10 | 14,788.10 | 0.09 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.295762 | 5,014,788.10 | 14,788.10 | 0.09 |
| 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 | 100.167810 | 20,033,562.00 | 33,562.00 | 0.37 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.167810 | 20,033,562.00 | 33,562.00 | 0.37 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | 4.000000 | 16 Nov 2039 | | | |
| | | 53,624.850 | Local | 105.178047 | 56,401.57 | 111.189420 | 59,625.16 | 3,223.59 | 0.00 |
| | | Original Face: 877,500.000 | Base | 105.178047 | 56,401.57 | 111.189420 | 59,625.16 | 3,223.59 | 0.00 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | 1.718500 | 16 May 2045 | | | |
| | | 1,622,471.160 | Local | 98.900466 | 1,604,631.53 | 101.978600 | 1,654,573.37 | 49,941.84 | 0.03 |
| | | Original Face: 3,000,000.000 | Base | 98.900466 | 1,604,631.53 | 101.978600 | 1,654,573.37 | 49,941.84 | 0.03 |

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| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | 2,784,073.700 | Local | 95.555897 | 2,660,346.59 | 101.440660 | 2,824,182.74 | 163,836.15 | 0.05 | |
| Original Face: | 10,000,000.000 | Base | 95.555897 | 2,660,346.59 | 101.440660 | 2,824,182.74 | 163,836.15 | 0.05 | |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | 2,608,356.510 | Local | 102.019249 | 2,661,025.72 | 103.400660 | 2,697,057.85 | 36,032.13 | 0.05 | |
| Original Face: | 10,493,495.000 | Base | 102.019249 | 2,661,025.72 | 103.400660 | 2,697,057.85 | 36,032.13 | 0.05 | |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | 3,759,487.700 | Local | 96.470376 | 3,626,791.92 | 102.788530 | 3,864,322.14 | 237,530.22 | 0.07 | |
| Original Face: | 5,000,000.000 | Base | 96.470376 | 3,626,791.92 | 102.788530 | 3,864,322.14 | 237,530.22 | 0.07 | |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | 1,355,798.350 | Local | 99.903034 | 1,354,483.69 | 102.217350 | 1,385,861.14 | 31,377.45 | 0.03 | |
| Original Face: | 5,000,000.000 | Base | 99.903034 | 1,354,483.69 | 102.217350 | 1,385,861.14 | 31,377.45 | 0.03 | |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | | 2.500000 | 20 Apr 2049 | | |
| | 1,745,558.300 | Local | 100.675481 | 1,757,349.21 | 100.956100 | 1,762,247.58 | 4,898.37 | 0.03 | |
| Original Face: | 5,000,000.000 | Base | 100.675481 | 1,757,349.21 | 100.956100 | 1,762,247.58 | 4,898.37 | 0.03 | |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | | 2.050000 | 15 Nov 2024 | | |
| | 1,000,000.000 | Local | 99.934324 | 999,343.24 | 105.804494 | 1,058,044.94 | 58,701.70 | 0.02 | |
| | | Base | 99.934324 | 999,343.24 | 105.804494 | 1,058,044.94 | 58,701.70 | 0.02 | |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | | 0.900000 | 01 Jun 2025 | | |
| | 2,000,000.000 | Local | 99.837056 | 1,996,741.11 | 101.549546 | 2,030,990.92 | 34,249.81 | 0.04 | |
| | | Base | 99.837056 | 1,996,741.11 | 101.549546 | 2,030,990.92 | 34,249.81 | 0.04 | |
| 43813KAA0 | HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1 | | | | | 0.188770 | 18 Oct 2021 | | |
| | 5,556,374.210 | Local | 100.000000 | 5,556,374.21 | 100.000010 | 5,556,374.77 | 0.56 | 0.10 | |
| Original Face: | 10,000,000.000 | Base | 100.000000 | 5,556,374.21 | 100.000010 | 5,556,374.77 | 0.56 | 0.10 | |
| 438516BT2 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15 | | | | | 2.150000 | 08 Aug 2022 | | |
| | 15,680,000.000 | Local | 100.874115 | 15,817,061.16 | 102.654665 | 16,096,251.47 | 279,190.31 | 0.30 | |
| | | Base | 100.874115 | 15,817,061.16 | 102.654665 | 16,096,251.47 | 279,190.31 | 0.30 | |
| 438516CB0 | HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35 | | | | | 1.350000 | 01 Jun 2025 | | |
| | 3,000,000.000 | Local | 99.991260 | 2,999,737.81 | 103.608735 | 3,108,262.05 | 108,524.24 | 0.06 | |
| | | Base | 99.991260 | 2,999,737.81 | 103.608735 | 3,108,262.05 | 108,524.24 | 0.06 | |

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| 438516CD6 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR | | | | | 0.461000 | 19 Aug 2022 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.100143 | 2,002,002.86 | 2,002.86 | 0.04 | |
| | | Base | 100.000000 | 2,000,000.00 | 100.100143 | 2,002,002.86 | 2,002.86 | 0.04 | |
| 44891PAA2 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A | | | | | 0.200760 | 15 Oct 2021 | | |
| | 2,117,603.020 | Local | 100.000000 | 2,117,603.02 | 99.999500 | 2,117,592.43 | -10.59 | 0.04 | |
| | Original Face: 5,000,000.000 | Base | 100.000000 | 2,117,603.02 | 99.999500 | 2,117,592.43 | -10.59 | 0.04 | |
| 44891RAA8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1 | | | | | 0.185750 | 15 Nov 2021 | | |
| | 8,398,758.990 | Local | 100.000000 | 8,398,758.99 | 100.000210 | 8,398,776.63 | 17.64 | 0.15 | |
| | Original Face: 12,500,000.000 | Base | 100.000000 | 8,398,758.99 | 100.000210 | 8,398,776.63 | 17.64 | 0.15 | |
| 45905U5U4 | INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75 | | | | | 1.750000 | 27 Jan 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.089758 | 10,008,975.80 | 8,975.80 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.089758 | 10,008,975.80 | 8,975.80 | 0.18 | |
| 459200JQ5 | IBM CORP SR UNSECURED 01/22 2.5 | | | | | 2.500000 | 27 Jan 2022 | | |
| | 4,000,000.000 | Local | 102.353083 | 4,094,123.33 | 102.326109 | 4,093,044.36 | -1,078.97 | 0.08 | |
| | | Base | 102.353083 | 4,094,123.33 | 102.326109 | 4,093,044.36 | -1,078.97 | 0.08 | |
| 46513JCE9 | ISRAEL ST 03/23 1.75 | | | | | 1.750000 | 01 Mar 2023 | | |
| | 3,800,000.000 | Local | 100.000000 | 3,800,000.00 | 99.994769 | 3,799,801.22 | -198.78 | 0.07 | |
| | | Base | 100.000000 | 3,800,000.00 | 99.994769 | 3,799,801.22 | -198.78 | 0.07 | |
| 46513JQC8 | ISRAEL ST 03/23 2.02 | | | | | 2.020000 | 01 Mar 2023 | | |
| | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 99.995043 | 1,199,940.52 | -59.48 | 0.02 | |
| | | Base | 100.000000 | 1,200,000.00 | 99.995043 | 1,199,940.52 | -59.48 | 0.02 | |
| 46513JQG9 | ISRAEL ST 05/23 1.79 | | | | | 1.790000 | 01 May 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.995507 | 4,999,775.35 | -224.65 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.995507 | 4,999,775.35 | -224.65 | 0.09 | |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | | 0.550000 | 01 Sep 2025 | | |
| | 5,000,000.000 | Local | 99.898803 | 4,994,940.15 | 100.433127 | 5,021,656.35 | 26,716.20 | 0.09 | |
| | | Base | 99.898803 | 4,994,940.15 | 100.433127 | 5,021,656.35 | 26,716.20 | 0.09 | |
| 48128GG79 | JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25 | | | | | 2.250000 | 30 Aug 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.682458 | 5,034,122.90 | 34,122.90 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.682458 | 5,034,122.90 | 34,122.90 | 0.09 | |

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| 48128GL73 | JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR | | | | | 2.250000 | 31 Oct 2024 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.835659 | 14,825,348.85 | -174,651.15 | 0.27 | |
| | | Base | 100.000000 | 15,000,000.00 | 98.835659 | 14,825,348.85 | -174,651.15 | 0.27 | |
| 48128GM49 | JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR | | | | | 2.300000 | 27 Nov 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.352715 | 5,017,635.75 | 17,635.75 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.352715 | 5,017,635.75 | 17,635.75 | 0.09 | |
| 48128GN97 | JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR | | | | | 2.300000 | 23 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.757581 | 10,075,758.10 | 75,758.10 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.757581 | 10,075,758.10 | 75,758.10 | 0.19 | |
| 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 | 99.078514 | 4,953,925.70 | -46,074.30 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.078514 | 4,953,925.70 | -46,074.30 | 0.09 | |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | 3,000,000.000 | Local | 99.965748 | 2,998,972.44 | 101.958814 | 3,058,764.42 | 59,791.98 | 0.06 | |
| | | Base | 99.965748 | 2,998,972.44 | 101.958814 | 3,058,764.42 | 59,791.98 | 0.06 | |
| 49327M3A0 | KEY BANK NA SR UNSECURED 01/24 VAR | | | | | 0.423000 | 03 Jan 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.099000 | 5,004,950.00 | 4,950.00 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.099000 | 5,004,950.00 | 4,950.00 | 0.09 | |
| 50117PAC3 | KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A | | | | | 3.100000 | 15 Aug 2022 | | |
| | 6,078,490.280 | Local | 99.884570 | 6,071,473.89 | 101.077000 | 6,143,955.62 | 72,481.73 | 0.11 | |
| | Original Face: 12,640,000.000 | Base | 99.884570 | 6,071,473.89 | 101.077000 | 6,143,955.62 | 72,481.73 | 0.11 | |
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6 | | | | | 3.600000 | 15 Apr 2024 | | |
| | 3,000,000.000 | Local | 99.691496 | 2,990,744.88 | 106.607794 | 3,198,233.82 | 207,488.94 | 0.06 | |
| | | Base | 99.691496 | 2,990,744.88 | 106.607794 | 3,198,233.82 | 207,488.94 | 0.06 | |
| 571903AM5 | MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125 | | | | | 3.125000 | 15 Oct 2021 | | |
| | 3,493,000.000 | Local | 100.590328 | 3,513,620.15 | 101.296418 | 3,538,283.88 | 24,663.73 | 0.07 | |
| | | Base | 100.590328 | 3,513,620.15 | 101.296418 | 3,538,283.88 | 24,663.73 | 0.07 | |
| 58013MFE9 | MCDONALD S CORP SR UNSECURED 04/23 3.35 | | | | | 3.350000 | 01 Apr 2023 | | |
| | 3,250,000.000 | Local | 106.024044 | 3,445,781.42 | 106.527473 | 3,462,142.87 | 16,361.45 | 0.06 | |
| | | Base | 106.024044 | 3,445,781.42 | 106.527473 | 3,462,142.87 | 16,361.45 | 0.06 | |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 58769QAB7 | MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2 | | | | | 2.010000 | 15 Dec 2021 | | |
| | 896,673.460 | Local | 99.997163 | 896,648.02 | 100.201470 | 898,479.99 | 1,831.97 | 0.02 | |
| Original Face: | 2,750,000.000 | Base | 99.997163 | 896,648.02 | 100.201470 | 898,479.99 | 1,831.97 | 0.02 | |
| 594918BP8 | MICROSOFT CORP SR UNSECURED 08/21 1.55 | | | | | 1.550000 | 08 Aug 2021 | | |
| | 50,000,000.000 | Local | 99.989208 | 49,994,603.90 | 100.687863 | 50,343,931.50 | 349,327.60 | 0.93 | |
| | | Base | 99.989208 | 49,994,603.90 | 100.687863 | 50,343,931.50 | 349,327.60 | 0.93 | |
| 594918BW3 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | | | | | 2.400000 | 06 Feb 2022 | | |
| | 10,354,000.000 | Local | 100.612720 | 10,417,441.03 | 102.038944 | 10,565,112.26 | 147,671.23 | 0.19 | |
| | | Base | 100.612720 | 10,417,441.03 | 102.038944 | 10,565,112.26 | 147,671.23 | 0.19 | |
| 60920LAE4 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125 | | | | | 2.125000 | 19 Sep 2022 | | |
| | 1,341,000.000 | Local | 102.932066 | 1,380,319.01 | 102.864710 | 1,379,415.76 | -903.25 | 0.03 | |
| | | Base | 102.932066 | 1,380,319.01 | 102.864710 | 1,379,415.76 | -903.25 | 0.03 | |
| 637432NM3 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4 | | | | | 2.400000 | 25 Apr 2022 | | |
| | 8,867,000.000 | Local | 102.211705 | 9,063,111.91 | 102.580905 | 9,095,848.85 | 32,736.94 | 0.17 | |
| | | Base | 102.211705 | 9,063,111.91 | 102.580905 | 9,095,848.85 | 32,736.94 | 0.17 | |
| 63743HEQ1 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3 | | | | | 2.300000 | 15 Sep 2022 | | |
| | 1,000,000.000 | Local | 103.079258 | 1,030,792.58 | 103.161995 | 1,031,619.95 | 827.37 | 0.02 | |
| | | Base | 103.079258 | 1,030,792.58 | 103.161995 | 1,031,619.95 | 827.37 | 0.02 | |
| 63743HET5 | NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75 | | | | | 1.750000 | 21 Jan 2022 | | |
| | 4,533,000.000 | Local | 101.611452 | 4,606,047.12 | 101.629938 | 4,606,885.09 | 837.97 | 0.08 | |
| | | Base | 101.611452 | 4,606,047.12 | 101.629938 | 4,606,885.09 | 837.97 | 0.08 | |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | | 0.400000 | 07 Dec 2023 | | |
| | 5,000,000.000 | Local | 99.877934 | 4,993,896.71 | 100.209000 | 5,010,450.00 | 16,553.29 | 0.09 | |
| | | Base | 99.877934 | 4,993,896.71 | 100.209000 | 5,010,450.00 | 16,553.29 | 0.09 | |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | | 0.375000 | 15 Jan 2024 | | |
| | 15,000,000.000 | Local | 99.780387 | 14,967,058.05 | 100.100780 | 15,015,117.00 | 48,058.95 | 0.28 | |
| | | Base | 99.780387 | 14,967,058.05 | 100.100780 | 15,015,117.00 | 48,058.95 | 0.28 | |
| 64952WCE1 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2 | | | | | 2.000000 | 13 Apr 2021 | | |
| | 3,000,000.000 | Local | 99.991788 | 2,999,753.65 | 100.481771 | 3,014,453.13 | 14,699.48 | 0.06 | |
| | | Base | 99.991788 | 2,999,753.65 | 100.481771 | 3,014,453.13 | 14,699.48 | 0.06 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

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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 | |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 654740AN9 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | | | | 2.550000 | 08 Mar 2021 | | | |
| | | 10,000,000.000 | Local | 99.995624 | 9,999,562.40 | 100.272502 | 10,027,250.20 | 27,687.80 | 0.18 |
| | | | Base | 99.995624 | 9,999,562.40 | 100.272502 | 10,027,250.20 | 27,687.80 | 0.18 |
| 655844BJ6 | NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3 | | | | 3.000000 | 01 Apr 2022 | | | |
| | | 3,140,000.000 | Local | 101.154067 | 3,176,237.69 | 102.665222 | 3,223,687.97 | 47,450.28 | 0.06 |
| | | | Base | 101.154067 | 3,176,237.69 | 102.665222 | 3,223,687.97 | 47,450.28 | 0.06 |
| 665859AP9 | NORTHERN TRUST CORP SUBORDINATED 10/25 3.95 | | | | 3.950000 | 30 Oct 2025 | | | |
| | | 4,455,000.000 | Local | 115.410146 | 5,141,522.01 | 115.415816 | 5,141,774.60 | 252.59 | 0.09 |
| | | | Base | 115.410146 | 5,141,522.01 | 115.415816 | 5,141,774.60 | 252.59 | 0.09 |
| 68389XBL8 | ORACLE CORP SR UNSECURED 09/23 2.4 | | | | 2.400000 | 15 Sep 2023 | | | |
| | | 6,700,000.000 | Local | 105.028427 | 7,036,904.60 | 105.149787 | 7,045,035.73 | 8,131.13 | 0.13 |
| | | | Base | 105.028427 | 7,036,904.60 | 105.149787 | 7,045,035.73 | 8,131.13 | 0.13 |
| 713448EY0 | PEPSICO INC SR UNSECURED 05/23 0.75 | | | | 0.750000 | 01 May 2023 | | | |
| | | 4,888,000.000 | Local | 100.992423 | 4,936,509.62 | 101.425995 | 4,957,702.64 | 21,193.02 | 0.09 |
| | | | Base | 100.992423 | 4,936,509.62 | 101.425995 | 4,957,702.64 | 21,193.02 | 0.09 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | 0.400000 | 07 Oct 2023 | | | |
| | | 5,000,000.000 | Local | 99.947477 | 4,997,373.83 | 100.550567 | 5,027,528.35 | 30,154.52 | 0.09 |
| | | | Base | 99.947477 | 4,997,373.83 | 100.550567 | 5,027,528.35 | 30,154.52 | 0.09 |
| 717081DM2 | PFIZER INC SR UNSECURED 05/24 3.4 | | | | 3.400000 | 15 May 2024 | | | |
| | | 4,753,000.000 | Local | 109.622777 | 5,210,370.61 | 109.890744 | 5,223,107.06 | 12,736.45 | 0.10 |
| | | | Base | 109.622777 | 5,210,370.61 | 109.890744 | 5,223,107.06 | 12,736.45 | 0.10 |
| 717081ER0 | PFIZER INC SR UNSECURED 03/22 2.8 | | | | 2.800000 | 11 Mar 2022 | | | |
| | | 3,000,000.000 | Local | 99.997624 | 2,999,928.72 | 103.002667 | 3,090,080.01 | 90,151.29 | 0.06 |
| | | | Base | 99.997624 | 2,999,928.72 | 103.002667 | 3,090,080.01 | 90,151.29 | 0.06 |
| 718546AX2 | PHILLIPS 66 COMPANY GUAR 02/24 VAR | | | | 0.840380 | 15 Feb 2024 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.082127 | 15,012,319.05 | 12,319.05 | 0.28 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.082127 | 15,012,319.05 | 12,319.05 | 0.28 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | 1.300000 | 15 Jun 2025 | | | |
| | | 12,000,000.000 | Local | 99.991104 | 11,998,932.51 | 101.587686 | 12,190,522.32 | 191,589.81 | 0.22 |
| | | | Base | 99.991104 | 11,998,932.51 | 101.587686 | 12,190,522.32 | 191,589.81 | 0.22 |

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ST OF AZ POOL 3 ST AGCY INT.

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STATE STREET

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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 |
| 74005PBA1 | LINDE INC/CT COMPANY GUAR 02/22 2.45 | | | | | 2.450000 | 15 Feb 2022 | | |
| | 3,000,000.000 | Local | 100.760057 | 3,022,801.72 | 101.857420 | 3,055,722.60 | 32,920.88 | 0.06 | |
| | | Base | 100.760057 | 3,022,801.72 | 101.857420 | 3,055,722.60 | 32,920.88 | 0.06 | |
| 742718FL8 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55 | | | | | 0.550000 | 29 Oct 2025 | | |
| | 15,000,000.000 | Local | 99.843678 | 14,976,551.70 | 100.884811 | 15,132,721.65 | 156,169.95 | 0.28 | |
| | | Base | 99.843678 | 14,976,551.70 | 100.884811 | 15,132,721.65 | 156,169.95 | 0.28 | |
| 78014RAP5 | ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR | | | | | 0.588630 | 21 Sep 2021 | | |
| | 10,000,000.000 | Local | 99.953424 | 9,995,342.38 | 100.150476 | 10,015,047.60 | 19,705.22 | 0.18 | |
| | | Base | 99.953424 | 9,995,342.38 | 100.150476 | 10,015,047.60 | 19,705.22 | 0.18 | |
| 78014RAQ3 | ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR | | | | | 3.000000 | 22 Oct 2021 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.954849 | 10,195,484.90 | 195,484.90 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 101.954849 | 10,195,484.90 | 195,484.90 | 0.19 | |
| 78014RBX7 | ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR | | | | | 2.300000 | 30 Jan 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.354350 | 10,035,435.00 | 35,435.00 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.354350 | 10,035,435.00 | 35,435.00 | 0.19 | |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 1.500000 | 27 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 104.307000 | 10,430,700.00 | 430,700.00 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 104.307000 | 10,430,700.00 | 430,700.00 | 0.19 | |
| 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 | 98.900000 | 4,945,000.00 | -55,000.00 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 98.900000 | 4,945,000.00 | -55,000.00 | 0.09 | |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 0.850130 | 25 Jan 2029 | | |
| | 857,499.000 | Local | 100.000000 | 857,499.00 | 95.361260 | 817,721.85 | -39,777.15 | 0.02 | |
| | Original Face: 2,838,688.000 | Base | 100.000000 | 857,499.00 | 95.361260 | 817,721.85 | -39,777.15 | 0.02 | |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 15 Jun 2025 | | |
| | 5,000,000.000 | Local | 99.793339 | 4,989,666.94 | 102.033428 | 5,101,671.40 | 112,004.46 | 0.09 | |
| | | Base | 99.793339 | 4,989,666.94 | 102.033428 | 5,101,671.40 | 112,004.46 | 0.09 | |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | 10,000,000.000 | Local | 99.976687 | 9,997,668.70 | 103.287250 | 10,328,725.00 | 331,056.30 | 0.19 | |
| | | Base | 99.976687 | 9,997,668.70 | 103.287250 | 10,328,725.00 | 331,056.30 | 0.19 | |

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| 87612EBD7 | TARGET CORP SR UNSECURED 07/24 3.5 | | | | 3.500000 | 01 Jul 2024 | | |
| | 3,678,000.000 | Local | 110.635823 | 4,069,185.57 | 110.702774 | 4,071,648.03 | 2,462.46 | 0.08 |
| | | Base | 110.635823 | 4,069,185.57 | 110.702774 | 4,071,648.03 | 2,462.46 | 0.08 |
| 88579YAX9 | 3M COMPANY SR UNSECURED 03/23 2.25 | | | | 2.250000 | 15 Mar 2023 | | |
| | 1,500,000.000 | Local | 103.862699 | 1,557,940.48 | 104.437916 | 1,566,568.74 | 8,628.26 | 0.03 |
| | | Base | 103.862699 | 1,557,940.48 | 104.437916 | 1,566,568.74 | 8,628.26 | 0.03 |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | 0.565750 | 22 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.181808 | 5,009,090.40 | 9,090.40 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 100.181808 | 5,009,090.40 | 9,090.40 | 0.09 |
| 89114Q5A2 | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR | | | | 2.450000 | 14 Aug 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 102.884952 | 10,288,495.20 | 288,495.20 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 102.884952 | 10,288,495.20 | 288,495.20 | 0.19 |
| 89233MAB9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2 | | | | 1.920000 | 15 Jul 2022 | | |
| | 4,120,224.020 | Local | 99.994899 | 4,120,013.83 | 100.416810 | 4,137,397.53 | 17,383.70 | 0.08 |
| Original Face: | 8,000,000.000 | Base | 99.994899 | 4,120,013.83 | 100.416810 | 4,137,397.53 | 17,383.70 | 0.08 |
| 89236TEX9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR | | | | 0.414750 | 26 Apr 2021 | | |
| | 5,000,000.000 | Local | 99.971563 | 4,998,578.14 | 99.958356 | 4,997,917.80 | -660.34 | 0.09 |
| | | Base | 99.971563 | 4,998,578.14 | 99.958356 | 4,997,917.80 | -660.34 | 0.09 |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | 2.650000 | 12 Apr 2022 | | |
| | 13,000,000.000 | Local | 99.973213 | 12,996,517.75 | 102.929603 | 13,380,848.39 | 384,330.64 | 0.25 |
| | | Base | 99.973213 | 12,996,517.75 | 102.929603 | 13,380,848.39 | 384,330.64 | 0.25 |
| 89236TGS8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR | | | | 0.345630 | 13 Aug 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.045435 | 2,000,908.70 | 908.70 | 0.04 |
| | | Base | 100.000000 | 2,000,000.00 | 100.045435 | 2,000,908.70 | 908.70 | 0.04 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | 1.800000 | 13 Feb 2025 | | |
| | 10,000,000.000 | Local | 99.944845 | 9,994,484.51 | 104.859105 | 10,485,910.50 | 491,425.99 | 0.19 |
| | | Base | 99.944845 | 9,994,484.51 | 104.859105 | 10,485,910.50 | 491,425.99 | 0.19 |
| 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 | 99.654646 | 4,982,732.30 | -17,267.70 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 99.654646 | 4,982,732.30 | -17,267.70 | 0.09 |

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| 89236THM0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35 | | | | | 0.350000 | 14 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.920414 | 9,992,041.35 | 100.271108 | 10,027,110.80 | 35,069.45 | 0.18 | |
| | | Base | 99.920414 | 9,992,041.35 | 100.271108 | 10,027,110.80 | 35,069.45 | 0.18 | |
| 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 | 99.523086 | 4,976,154.30 | -23,845.70 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.523086 | 4,976,154.30 | -23,845.70 | 0.09 | |
| 89236THS7 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR | | | | | 0.400000 | 13 Jun 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.029331 | 10,002,933.10 | 2,933.10 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.029331 | 10,002,933.10 | 2,933.10 | 0.18 | |
| 89236XAA4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1 | | | | | 0.163750 | 15 Oct 2021 | | |
| | 6,685,528.520 | Local | 100.000000 | 6,685,528.52 | 99.998050 | 6,685,398.15 | -130.37 | 0.12 | |
| | Original Face: 15,000,000.000 | Base | 100.000000 | 6,685,528.52 | 99.998050 | 6,685,398.15 | -130.37 | 0.12 | |
| 89237VAE9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1 | | | | | 0.201590 | 16 Aug 2021 | | |
| | 652,300.970 | Local | 100.000000 | 652,300.97 | 100.000130 | 652,301.82 | 0.85 | 0.01 | |
| | Original Face: 17,000,000.000 | Base | 100.000000 | 652,300.97 | 100.000130 | 652,301.82 | 0.85 | 0.01 | |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 2,000,000.000 | Local | 99.828124 | 1,996,562.47 | 103.531613 | 2,070,632.26 | 74,069.79 | 0.04 | |
| | | Base | 99.828124 | 1,996,562.47 | 103.531613 | 2,070,632.26 | 74,069.79 | 0.04 | |
| 90327QD30 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625 | | | | | 2.625000 | 01 Jun 2021 | | |
| | 13,810,000.000 | Local | 100.405602 | 13,866,013.66 | 100.942610 | 13,940,174.44 | 74,160.78 | 0.26 | |
| | | Base | 100.405602 | 13,866,013.66 | 100.942610 | 13,940,174.44 | 74,160.78 | 0.26 | |
| 90331HNV1 | US BANK NA CINCINNATI SR UNSECURED 07/23 3.4 | | | | | 3.400000 | 24 Jul 2023 | | |
| | 2,775,000.000 | Local | 107.224841 | 2,975,489.33 | 107.379038 | 2,979,768.30 | 4,278.97 | 0.05 | |
| | | Base | 107.224841 | 2,975,489.33 | 107.379038 | 2,979,768.30 | 4,278.97 | 0.05 | |
| 904764BF3 | UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3 | | | | | 3.000000 | 07 Mar 2022 | | |
| | 10,000,000.000 | Local | 101.573879 | 10,157,387.87 | 103.196574 | 10,319,657.40 | 162,269.53 | 0.19 | |
| | | Base | 101.573879 | 10,157,387.87 | 103.196574 | 10,319,657.40 | 162,269.53 | 0.19 | |
| 904764BJ5 | UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375 | | | | | 0.375000 | 14 Sep 2023 | | |
| | 3,000,000.000 | Local | 99.884742 | 2,996,542.25 | 100.314859 | 3,009,445.77 | 12,903.52 | 0.06 | |
| | | Base | 99.884742 | 2,996,542.25 | 100.314859 | 3,009,445.77 | 12,903.52 | 0.06 | |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | | 2.400000 | 30 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.929985 | 1,998,599.69 | 106.599293 | 2,131,985.86 | 133,386.17 | 0.04 | |
| | | Base | 99.929985 | 1,998,599.69 | 106.599293 | 2,131,985.86 | 133,386.17 | 0.04 | |
| 9127965G0 | TREASURY BILL 12/21 0.00000 | | | | | 0.010000 | 02 Dec 2021 | | |
| | 40,000,000.000 | Local | 99.899500 | 39,959,800.00 | 99.908700 | 39,963,480.00 | 3,680.00 | 0.74 | |
| | | Base | 99.899500 | 39,959,800.00 | 99.908700 | 39,963,480.00 | 3,680.00 | 0.74 | |
| 912796B24 | TREASURY BILL 06/21 0.00000 | | | | | 0.010000 | 10 Jun 2021 | | |
| | 40,000,000.000 | Local | 99.959555 | 39,983,822.07 | 99.963912 | 39,985,564.80 | 1,742.73 | 0.74 | |
| | | Base | 99.959555 | 39,983,822.07 | 99.963912 | 39,985,564.80 | 1,742.73 | 0.74 | |
| 912796B32 | TREASURY BILL 06/21 0.00000 | | | | | 0.010000 | 24 Jun 2021 | | |
| | 40,000,000.000 | Local | 99.956016 | 39,982,406.50 | 99.960812 | 39,984,324.80 | 1,918.30 | 0.74 | |
| | | Base | 99.956016 | 39,982,406.50 | 99.960812 | 39,984,324.80 | 1,918.30 | 0.74 | |
| 912796C23 | TREASURY BILL 03/21 0.00000 | | | | | | 02 Mar 2021 | | |
| | 40,000,000.000 | Local | 99.982017 | 39,992,806.67 | 99.987159 | 39,994,863.60 | 2,056.93 | 0.74 | |
| | | Base | 99.982017 | 39,992,806.67 | 99.987159 | 39,994,863.60 | 2,056.93 | 0.74 | |
| 9128285B2 | US TREASURY N/B 09/20 2.75 | | | | | 2.750000 | 30 Sep 2020 | | |
| | 0.000 | Local | 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| | | Base | 0.000000 | -0.07 | 0.000000 | 0.00 | 0.07 | 0.00 | |
| 912828F96 | US TREASURY N/B 10/21 2 | | | | | 2.000000 | 31 Oct 2021 | | |
| | 40,000,000.000 | Local | 101.570002 | 40,628,000.92 | 101.550781 | 40,620,312.40 | -7,688.52 | 0.75 | |
| | | Base | 101.570002 | 40,628,000.92 | 101.550781 | 40,620,312.40 | -7,688.52 | 0.75 | |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | 5,000,000.000 | Local | 99.971058 | 4,998,552.92 | 100.148012 | 5,007,400.60 | 8,847.68 | 0.09 | |
| | | Base | 99.971058 | 4,998,552.92 | 100.148012 | 5,007,400.60 | 8,847.68 | 0.09 | |
| 912828XV7 | US TREASURY N/B 06/19 1.25 | | | | | 1.250000 | 30 Jun 2019 | | |
| | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 91324PDG4 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR | | | | | 0.476500 | 15 Jun 2021 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.096957 | 3,002,908.71 | 2,908.71 | 0.06 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.096957 | 3,002,908.71 | 2,908.71 | 0.06 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91324PDH2 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15 | | | | | 3.150000 | 15 Jun 2021 | | |
| | 3,000,000.000 | Local | 99.991840 | 2,999,755.21 | 101.255029 | 3,037,650.87 | 37,895.66 | 0.06 | |
| | | Base | 99.991840 | 2,999,755.21 | 101.255029 | 3,037,650.87 | 37,895.66 | 0.06 | |
| 91324PDM1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5 | | | | | 3.500000 | 15 Feb 2024 | | |
| | 10,000,000.000 | Local | 108.936382 | 10,893,638.17 | 109.451951 | 10,945,195.10 | 51,556.93 | 0.20 | |
| | | Base | 108.936382 | 10,893,638.17 | 109.451951 | 10,945,195.10 | 51,556.93 | 0.20 | |
| 92343VBR4 | VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15 | | | | | 5.150000 | 15 Sep 2023 | | |
| | 2,018,000.000 | Local | 112.596322 | 2,272,193.78 | 112.684135 | 2,273,965.84 | 1,772.06 | 0.04 | |
| | | Base | 112.596322 | 2,272,193.78 | 112.684135 | 2,273,965.84 | 1,772.06 | 0.04 | |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 8,000,000.000 | Local | 99.987990 | 7,999,039.22 | 101.939630 | 8,155,170.40 | 156,131.18 | 0.15 | |
| | Original Face: 8,000,000.000 | Base | 99.987990 | 7,999,039.22 | 101.939630 | 8,155,170.40 | 156,131.18 | 0.15 | |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | | 0.410000 | 21 Apr 2025 | | |
| | 20,000,000.000 | Local | 99.984367 | 19,996,873.41 | 100.184570 | 20,036,914.00 | 40,040.59 | 0.37 | |
| | Original Face: 20,000,000.000 | Base | 99.984367 | 19,996,873.41 | 100.184570 | 20,036,914.00 | 40,040.59 | 0.37 | |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | 5,500,000.000 | Local | 99.990709 | 5,499,489.01 | 102.400700 | 5,632,038.50 | 132,549.49 | 0.10 | |
| | Original Face: 5,500,000.000 | Base | 99.990709 | 5,499,489.01 | 102.400700 | 5,632,038.50 | 132,549.49 | 0.10 | |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | 3,904,063.170 | Local | 99.999208 | 3,904,032.26 | 101.327460 | 3,955,888.05 | 51,855.79 | 0.07 | |
| | Original Face: 5,000,000.000 | Base | 99.999208 | 3,904,032.26 | 101.327460 | 3,955,888.05 | 51,855.79 | 0.07 | |
| 928668BG6 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75 | | | | | 0.750000 | 23 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.953554 | 4,997,677.71 | 100.299460 | 5,014,973.00 | 17,295.29 | 0.09 | |
| | | Base | 99.953554 | 4,997,677.71 | 100.299460 | 5,014,973.00 | 17,295.29 | 0.09 | |
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | | 0.875000 | 22 Nov 2023 | | |
| | 5,000,000.000 | Local | 99.855215 | 4,992,760.75 | 100.563338 | 5,028,166.90 | 35,406.15 | 0.09 | |
| | | Base | 99.855215 | 4,992,760.75 | 100.563338 | 5,028,166.90 | 35,406.15 | 0.09 | |
| 931142DP5 | WALMART INC SR UNSECURED 04/24 3.3 | | | | | 3.300000 | 22 Apr 2024 | | |
| | 1,000,000.000 | Local | 108.661671 | 1,086,616.71 | 108.988676 | 1,089,886.76 | 3,270.05 | 0.02 | |
| | | Base | 108.661671 | 1,086,616.71 | 108.988676 | 1,089,886.76 | 3,270.05 | 0.02 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | | 3.400000 | 26 Jun 2023 | | |
| | 10,000,000.000 | Local | 107.377885 | 10,737,788.46 | 10,737,788.46 | 107.394358 | 10,739,435.80 | 1,647.34 | 0.20 |
| | | Base | 107.377885 | 10,737,788.46 | 10,737,788.46 | 107.394358 | 10,739,435.80 | 1,647.34 | 0.20 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | 3,000,000.000 | Local | 99.917683 | 2,997,530.50 | 2,997,530.50 | 108.185250 | 3,245,557.50 | 248,027.00 | 0.06 |
| | | Base | 99.917683 | 2,997,530.50 | 2,997,530.50 | 108.185250 | 3,245,557.50 | 248,027.00 | 0.06 |
| 931422AH2 | WALGREEN CO COMPANY GUAR 09/22 3.1 | | | | | 3.100000 | 15 Sep 2022 | | |
| | 6,682,000.000 | Local | 104.212464 | 6,963,476.82 | 6,963,476.82 | 104.386155 | 6,975,082.88 | 11,606.06 | 0.13 |
| | | Base | 104.212464 | 6,963,476.82 | 6,963,476.82 | 104.386155 | 6,975,082.88 | 11,606.06 | 0.13 |
| 94106LAY5 | WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9 | | | | | 2.900000 | 15 Sep 2022 | | |
| | 1,625,000.000 | Local | 103.219626 | 1,677,318.93 | 1,677,318.93 | 103.628327 | 1,683,960.31 | 6,641.38 | 0.03 |
| | | Base | 103.219626 | 1,677,318.93 | 1,677,318.93 | 103.628327 | 1,683,960.31 | 6,641.38 | 0.03 |
| 94106LBL2 | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75 | | | | | 0.750000 | 15 Nov 2025 | | |
| | 5,000,000.000 | Local | 99.833292 | 4,991,664.58 | 4,991,664.58 | 100.344724 | 5,017,236.20 | 25,571.62 | 0.09 |
| | | Base | 99.833292 | 4,991,664.58 | 4,991,664.58 | 100.344724 | 5,017,236.20 | 25,571.62 | 0.09 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 1.143630 | 11 Feb 2022 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 4,000,000.00 | 100.084889 | 4,003,395.56 | 3,395.56 | 0.07 |
| | | Base | 100.000000 | 4,000,000.00 | 4,000,000.00 | 100.084889 | 4,003,395.56 | 3,395.56 | 0.07 |
| 94988J5T0 | WELLS FARGO BANK NA SR UNSECURED 10/21 3.625 | | | | | 3.625000 | 22 Oct 2021 | | |
| | 18,291,000.000 | Local | 101.754153 | 18,611,852.14 | 18,611,852.14 | 102.373974 | 18,725,223.58 | 113,371.44 | 0.35 |
| | | Base | 101.754153 | 18,611,852.14 | 18,611,852.14 | 102.373974 | 18,725,223.58 | 113,371.44 | 0.35 |
| 94988J6A0 | WELLS FARGO BANK NA SR UNSECURED 09/22 VAR | | | | | 2.082000 | 09 Sep 2022 | | |
| | 10,000,000.000 | Local | 101.040483 | 10,104,048.26 | 10,104,048.26 | 101.143134 | 10,114,313.40 | 10,265.14 | 0.19 |
| | | Base | 101.040483 | 10,104,048.26 | 10,104,048.26 | 101.143134 | 10,114,313.40 | 10,265.14 | 0.19 |
| 95000U2C6 | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75 | | | | | 3.750000 | 24 Jan 2024 | | |
| | 5,000,000.000 | Local | 99.889180 | 4,994,458.98 | 4,994,458.98 | 109.168956 | 5,458,447.80 | 463,988.82 | 0.10 |
| | | Base | 99.889180 | 4,994,458.98 | 4,994,458.98 | 109.168956 | 5,458,447.80 | 463,988.82 | 0.10 |
| 95001DA75 | WELLS FARGO + COMPANY SR UNSECURED 06/22 1 | | | | | 1.000000 | 17 Jun 2022 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 3,000,000.00 | 99.108565 | 2,973,256.95 | -26,743.05 | 0.05 |
| | | Base | 100.000000 | 3,000,000.00 | 3,000,000.00 | 99.108565 | 2,973,256.95 | -26,743.05 | 0.05 |

& 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: December 31, 2020

View Date: January 8, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | 1,845,106,202.660 | Local | 1,854,759,173.70 | | 1,868,757,722.95 | 13,998,549.25 | 34.46 |
| Original Face: | | 533,401,960.000 | Base | 1,854,759,173.70 | | 1,868,757,722.95 | 13,998,549.25 | 34.46 |
| FIXED INCOME Total | | | | | | | | |
| | | 1,845,106,202.660 | Base | 1,854,759,173.70 | | 1,868,757,722.95 | 13,998,549.25 | 34.46 |
| Original Face: | | 533,401,960.000 | | | | | | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 5,400,094,519.150 | Base | 5,409,073,631.89 | | 5,423,294,001.95 | 14,220,370.06 | 100.00 |
| Original Face: | | 533,401,960.000 | | | | | | |

Holdings

Currency Summary

As of: December 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 8, 2021



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -12,219.620 | Local | -12,219.62 | -12,219.62 | 0.00 | 0.00 | | 0.00 |
| | | Base | -12,219.62 | -12,219.62 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 3,555,000,536.110 | Local | 3,554,326,677.81 | 3,554,548,498.62 | 65.54 | 221,820.81 | | 221,820.81 |
| | | Base | 3,554,326,677.81 | 3,554,548,498.62 | 65.54 | 221,820.81 | 0.00 | 221,820.81 |
| FIXED INCOME | | | | | | | | |
| | 1,845,106,202.660 | Local | 1,854,759,173.70 | 1,868,757,722.95 | 34.46 | 13,998,549.25 | | 13,998,549.25 |
| Original Face: | 533,401,960.000 | Base | 1,854,759,173.70 | 1,868,757,722.95 | 34.46 | 13,998,549.25 | 0.00 | 13,998,549.25 |
| US DOLLAR Total | | | | | | | | |
| | 5,400,094,519.150 | Local | 5,409,073,631.89 | 5,423,294,001.95 | 100.00 | 14,220,370.06 | | 14,220,370.06 |
| Original Face: | 533,401,960.000 | Base | 5,409,073,631.89 | 5,423,294,001.95 | 100.00 | 14,220,370.06 | 0.00 | 14,220,370.06 |
| FUND Total | | | | | | | | |
| | 5,400,094,519.150 | Base | 5,409,073,631.89 | 5,423,294,001.95 | 100.00 | 14,220,370.06 | 0.00 | 14,220,370.06 |
| Original Face: | 533,401,960.000 | | | | | | | |

Holdings

Asset Summary

As of: December 31, 2020

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

View Date: January 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -12,219.620 | -12,219.62 | -12,219.62 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -12,219.620 | -12,219.62 | -12,219.62 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 3,555,000,536.110 | 3,554,326,677.81 | 3,554,548,498.62 | 65.54 | 221,820.81 | 0.00 | 221,820.81 |
| CASH EQUIVALENT Total | | | | | | | |
| | 3,555,000,536.110 | 3,554,326,677.81 | 3,554,548,498.62 | 65.54 | 221,820.81 | 0.00 | 221,820.81 |

Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,845,106,202.660 | 1,854,759,173.70 | 1,868,757,722.95 | 34.46 | 13,998,549.25 | 0.00 | 13,998,549.25 |
| FIXED INCOME Total | 1,845,106,202.660 | 1,854,759,173.70 | 1,868,757,722.95 | 34.46 | 13,998,549.25 | 0.00 | 13,998,549.25 |

Holdings

Asset Summary

As of: *December 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *January 8, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 5,400,094,519.150 | 5,409,073,631.89 | 5,423,294,001.95 | 100.00 | 14,220,370.06 | 0.00 | 14,220,370.06 |

Holdings

Fund Summary

As of: December 31, 2020

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

View Date: January 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|------------------|--------|---|----------------------------|---|
| CASH | | -12,219.620 | -12,219.62 | -12,219.62 | 0.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | | 3,555,000,536.110 | 3,554,326,677.81 | 3,554,548,498.62 | 65.54 | 221,820.81 251,763.97 GN -29,943.16 LS | 0.00 0.00 GN 0.00 LS | 221,820.81 251,763.97 GN -29,943.16 LS |
| FIXED INCOME | | 1,845,106,202.660 | 1,854,759,173.70 | 1,868,757,722.95 | 34.46 | 13,998,549.25 16,141,942.62 GN -2,143,393.37 LS | 0.00 0.00 GN 0.00 LS | 13,998,549.25 16,141,942.62 GN -2,143,393.37 LS |
| Original Face: | 533,401,960.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 5,400,094,519.150 | 5,409,073,631.89 | 5,423,294,001.95 | 100.00 | 14,220,370.06 16,393,706.59 GN -2,173,336.53 LS | 0.00 0.00 GN 0.00 LS | 14,220,370.06 16,393,706.59 GN -2,173,336.53 LS |
| Original Face: | 533,401,960.000 | | | | | | | |