

Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7
View Date: October 12, 2021



STATE STREET

As of: September 30, 2021

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| USD | US DOLLAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 316,939.510 | Local | 1.000000 | 316,939.51 | 1.000000 | 316,939.51 | 0.00 | 0.05 |
| | | | Base | 1.000000 | 316,939.51 | 1.000000 | 316,939.51 | 0.00 | 0.05 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 316,939.510 | Local | 316,939.51 | | 316,939.51 | 0.00 | 0.05 |
| | | Base | 316,939.51 | | 316,939.51 | 0.00 | 0.05 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 316,939.510 | Base | 316,939.51 | | 316,939.51 | 0.00 | 0.05 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 0020A2YJ5 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 250,000.000 | Local | 99.977332 | 249,943.33 | 99.977332 | 249,943.33 | 0.00 | 0.04 |
| | | | Base | 99.977332 | 249,943.33 | 99.977332 | 249,943.33 | 0.00 | 0.04 |

| 0020A2YJ5 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 3,000,000.000 | Local | 99.949333 | 2,998,480.00 | 99.949333 | 2,998,480.00 | 0.00 | 0.47 |
| | | | Base | 99.949333 | 2,998,480.00 | 99.949333 | 2,998,480.00 | 0.00 | 0.47 |

| 0020A2ZE5 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 3,000,000.000 | Local | 99.917778 | 2,997,533.33 | 99.917778 | 2,997,533.33 | 0.00 | 0.47 |
| | | | Base | 99.917778 | 2,997,533.33 | 99.917778 | 2,997,533.33 | 0.00 | 0.47 |

| 0020A3AK6 | AT&T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.938889 | 4,996,944.45 | 99.938889 | 4,996,944.45 | 0.00 | 0.79 |
| | | | Base | 99.938889 | 4,996,944.45 | 99.938889 | 4,996,944.45 | 0.00 | 0.79 |

| 05253CAR7 | AUST & NEW ZEA | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.958111 | 4,997,905.55 | 99.958111 | 4,997,905.55 | 0.00 | 0.79 |
| | | | Base | 99.958111 | 4,997,905.55 | 99.958111 | 4,997,905.55 | 0.00 | 0.79 |

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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 | |
| 06367CG35 | BANK OF MONTREAL- | | | | 0.210000 | 07 Jul 2022 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.020000 | 5,001,000.00 | 1,000.00 | 0.79 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.020000 | 5,001,000.00 | 1,000.00 | 0.79 |
| 06417KGV5 | BANK OF NOVA SCOTIA/THE | | | | 0.190000 | 29 Jul 2022 | | | |
| | | 5,000,000.000 | Local | 99.841139 | 4,992,056.94 | 99.855353 | 4,992,767.65 | 710.71 | 0.79 |
| | | | Base | 99.841139 | 4,992,056.94 | 99.855353 | 4,992,767.65 | 710.71 | 0.79 |
| 06417MPH2 | BANK OF NOVA SCOTIA | | | | 0.230000 | 11 May 2022 | | | |
| | | 4,000,000.000 | Local | 100.006175 | 4,000,246.98 | 100.039000 | 4,001,560.00 | 1,313.02 | 0.63 |
| | | | Base | 100.006175 | 4,000,246.98 | 100.039000 | 4,001,560.00 | 1,313.02 | 0.63 |
| 07644BA36 | BEDFORD ROW FDG CORP | | | | 0.210000 | 03 Jan 2022 | | | |
| | | 5,000,000.000 | Local | 99.945167 | 4,997,258.33 | 99.971017 | 4,998,550.85 | 1,292.52 | 0.79 |
| | | | Base | 99.945167 | 4,997,258.33 | 99.971017 | 4,998,550.85 | 1,292.52 | 0.79 |
| 136069TY7 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | | | | 2.550000 | 16 Jun 2022 | | | |
| | | 3,000,000.000 | Local | 99.986859 | 2,999,605.78 | 99.907000 | 2,997,210.00 | -2,395.78 | 0.47 |
| | | | Base | 99.986859 | 2,999,605.78 | 99.907000 | 2,997,210.00 | -2,395.78 | 0.47 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.200000 | 01 Oct 2021 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.79 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.79 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.300000 | 01 Oct 2021 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.58 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.58 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.300000 | 01 Nov 2021 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.58 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.58 |
| 16677JXV3 | CHEVRON CORP | | | | 0.160000 | 29 Oct 2021 | | | |
| | | 5,000,000.000 | Local | 99.987556 | 4,999,377.78 | 99.987556 | 4,999,377.78 | 0.00 | 0.79 |
| | | | Base | 99.987556 | 4,999,377.78 | 99.987556 | 4,999,377.78 | 0.00 | 0.79 |
| 2063C1B33 | CONCORD MIN CPTL CO | | | | 0.230000 | 03 Feb 2022 | | | |
| | | 2,500,000.000 | Local | 99.920139 | 2,498,003.47 | 99.943750 | 2,498,593.75 | 590.28 | 0.40 |
| | | | Base | 99.920139 | 2,498,003.47 | 99.943750 | 2,498,593.75 | 590.28 | 0.40 |

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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 | |
| 2284K1H14 | CROWN POINT CAP CO. | 5,000,000.000 | Local | 99.780444 | 4,989,022.22 | 99.737800 | 4,986,890.00 | -2,132.22 | 0.79 |
| | | | Base | 99.780444 | 4,989,022.22 | 99.737800 | 4,986,890.00 | -2,132.22 | 0.79 |
| 2546R2XV3 | WALT DISNEY CO | 5,000,000.000 | Local | 99.980556 | 4,999,027.78 | 99.980556 | 4,999,027.78 | 0.00 | 0.79 |
| | | | Base | 99.980556 | 4,999,027.78 | 99.980556 | 4,999,027.78 | 0.00 | 0.79 |
| 2546R2YF7 | WALT DISNEY CO | 3,000,000.000 | Local | 99.967500 | 2,999,025.00 | 99.967500 | 2,999,025.00 | 0.00 | 0.47 |
| | | | Base | 99.967500 | 2,999,025.00 | 99.967500 | 2,999,025.00 | 0.00 | 0.47 |
| 2546R3DV3 | DISNEY (WALT) CO THE | 3,000,000.000 | Local | 99.842500 | 2,995,275.00 | 99.883333 | 2,996,499.99 | 1,224.99 | 0.47 |
| | | | Base | 99.842500 | 2,995,275.00 | 99.883333 | 2,996,499.99 | 1,224.99 | 0.47 |
| 2546R3FW9 | DISNEY (WALT) CO THE | 250,000.000 | Local | 99.848888 | 249,622.22 | 99.833778 | 249,584.45 | -37.77 | 0.04 |
| | | | Base | 99.848888 | 249,622.22 | 99.833778 | 249,584.45 | -37.77 | 0.04 |
| 2546R3FW9 | DISNEY (WALT) CO THE | 2,000,000.000 | Local | 99.841334 | 1,996,826.67 | 99.833778 | 1,996,675.56 | -151.11 | 0.32 |
| | | | Base | 99.841334 | 1,996,826.67 | 99.833778 | 1,996,675.56 | -151.11 | 0.32 |
| 2546R3FW9 | DISNEY (WALT) CO THE | 3,000,000.000 | Local | 99.833778 | 2,995,013.33 | 99.833778 | 2,995,013.34 | 0.01 | 0.47 |
| | | | Base | 99.833778 | 2,995,013.33 | 99.833778 | 2,995,013.34 | 0.01 | 0.47 |
| 26244HX57 | DUKE ENERGY CORP | 5,000,000.000 | Local | 99.998333 | 4,999,916.67 | 99.998333 | 4,999,916.67 | 0.00 | 0.79 |
| | | | Base | 99.998333 | 4,999,916.67 | 99.998333 | 4,999,916.67 | 0.00 | 0.79 |
| 36955DZ78 | GEN DYNAMICS CORP | 3,000,000.000 | Local | 99.960917 | 2,998,827.50 | 99.960917 | 2,998,827.50 | 0.00 | 0.47 |
| | | | Base | 99.960917 | 2,998,827.50 | 99.960917 | 2,998,827.50 | 0.00 | 0.47 |
| 40588LX12 | HALKIN FINANCE LLC USC | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.79 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.79 |

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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 | |
| 45779QA55 | INSTITUTIONAL SECURED | 5,000,000.000 | Local | 99.960000 | 4,998,000.00 | 99.960000 | 4,998,000.00 | 0.00 | 0.79 |
| | | | Base | 99.960000 | 4,998,000.00 | 99.960000 | 4,998,000.00 | 0.00 | 0.79 |
| 45856WXL8 | INTERCONTINENTAL EXCHANGE | 3,078,000.000 | Local | 99.992083 | 3,077,756.33 | 99.992083 | 3,077,756.33 | 0.00 | 0.49 |
| | | | Base | 99.992083 | 3,077,756.33 | 99.992083 | 3,077,756.33 | 0.00 | 0.49 |
| 45856WYV5 | INTERCONTINENTAL EXCHANGE | 5,000,000.000 | Local | 99.967222 | 4,998,361.11 | 99.967222 | 4,998,361.11 | 0.00 | 0.79 |
| | | | Base | 99.967222 | 4,998,361.11 | 99.967222 | 4,998,361.11 | 0.00 | 0.79 |
| 52953BB36 | LEXINGTN PKR CAP CO LL | 6,000,000.000 | Local | 99.930556 | 5,995,833.33 | 99.954167 | 5,997,250.02 | 1,416.69 | 0.95 |
| | | | Base | 99.930556 | 5,995,833.33 | 99.954167 | 5,997,250.02 | 1,416.69 | 0.95 |
| 56274LYW8 | MANHATTAN ASSET FDG. | 5,000,000.000 | Local | 99.966667 | 4,998,333.33 | 99.966667 | 4,998,333.33 | 0.00 | 0.79 |
| | | | Base | 99.966667 | 4,998,333.33 | 99.966667 | 4,998,333.33 | 0.00 | 0.79 |
| 57978CY39 | MCCORMICK & COMPANY | 5,000,000.000 | Local | 99.986250 | 4,999,312.50 | 99.986250 | 4,999,312.50 | 0.00 | 0.79 |
| | | | Base | 99.986250 | 4,999,312.50 | 99.986250 | 4,999,312.50 | 0.00 | 0.79 |
| 62455BDV4 | MOUNTCLIFF | 5,000,000.000 | Local | 99.877500 | 4,993,875.00 | 99.895000 | 4,994,750.00 | 875.00 | 0.79 |
| | | | Base | 99.877500 | 4,993,875.00 | 99.895000 | 4,994,750.00 | 875.00 | 0.79 |
| 62455BF18 | MOUNTCLIFF | 5,000,000.000 | Local | 99.865000 | 4,993,250.00 | 99.865000 | 4,993,250.00 | 0.00 | 0.79 |
| | | | Base | 99.865000 | 4,993,250.00 | 99.865000 | 4,993,250.00 | 0.00 | 0.79 |
| 62455BF18 | MOUNTCLIFF | 500,000.000 | Local | 99.851500 | 499,257.50 | 99.851500 | 499,257.50 | 0.00 | 0.08 |
| | | | Base | 99.851500 | 499,257.50 | 99.851500 | 499,257.50 | 0.00 | 0.08 |
| 63307MF12 | NATIONAL BK OF CANAD | 4,000,000.000 | Local | 99.885250 | 3,995,410.00 | 99.885250 | 3,995,410.00 | 0.00 | 0.63 |
| | | | Base | 99.885250 | 3,995,410.00 | 99.885250 | 3,995,410.00 | 0.00 | 0.63 |

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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 |
| 65339MXJ0 | NEXTERA ENERGY CAP HLDGS INC | | | | | 0.160000 | 18 Oct 2021 | | |
| | 3,025,000.000 | Local | 99.992445 | 3,024,771.45 | 99.992445 | 3,024,771.45 | 0.00 | 0.48 | |
| | | Base | 99.992445 | 3,024,771.45 | 99.992445 | 3,024,771.45 | 0.00 | 0.48 | |
| 65339MXV3 | NEXTERA ENERGY CAP HLDGS INC | | | | | 0.160000 | 29 Oct 2021 | | |
| | 1,000,000.000 | Local | 99.987555 | 999,875.55 | 99.987555 | 999,875.55 | 0.00 | 0.16 | |
| | | Base | 99.987555 | 999,875.55 | 99.987555 | 999,875.55 | 0.00 | 0.16 | |
| 65339MYC4 | NEXTERA ENERGY CAP HLDGS INC | | | | | 0.160000 | 12 Nov 2021 | | |
| | 5,000,000.000 | Local | 99.981333 | 4,999,066.67 | 99.981333 | 4,999,066.67 | 0.00 | 0.79 | |
| | | Base | 99.981333 | 4,999,066.67 | 99.981333 | 4,999,066.67 | 0.00 | 0.79 | |
| 65478JXF6 | NISOURCE INC | | | | | 0.130000 | 15 Oct 2021 | | |
| | 5,000,000.000 | Local | 99.994944 | 4,999,747.22 | 99.994944 | 4,999,747.22 | 0.00 | 0.79 | |
| | | Base | 99.994944 | 4,999,747.22 | 99.994944 | 4,999,747.22 | 0.00 | 0.79 | |
| 8225X2X17 | SHELL INTNL FNC B.V | | | | | 0.150000 | 01 Oct 2021 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.47 | |
| 89119BE36 | TORONTO DOMINION BANK | | | | | 0.190000 | 03 May 2022 | | |
| | 1,500,000.000 | Local | 99.887055 | 1,498,305.83 | 99.909050 | 1,498,635.75 | 329.92 | 0.24 | |
| | | Base | 99.887055 | 1,498,305.83 | 99.909050 | 1,498,635.75 | 329.92 | 0.24 | |
| 91842KAA4 | VW CR INC | | | | | 0.320000 | 10 Jan 2022 | | |
| | 4,830,000.000 | Local | 99.910222 | 4,825,663.73 | 99.942767 | 4,827,235.65 | 1,571.92 | 0.76 | |
| | | Base | 99.910222 | 4,825,663.73 | 99.942767 | 4,827,235.65 | 1,571.92 | 0.76 | |
| 91842KBG0 | VW CR INC | | | | | 0.250000 | 16 Feb 2022 | | |
| | 698,000.000 | Local | 99.904165 | 697,331.07 | 99.904165 | 697,331.07 | 0.00 | 0.11 | |
| | | Base | 99.904165 | 697,331.07 | 99.904165 | 697,331.07 | 0.00 | 0.11 | |
| 91842KC87 | VW CR INC | | | | | 0.250000 | 08 Mar 2022 | | |
| | 3,000,000.000 | Local | 99.890278 | 2,996,708.33 | 99.893350 | 2,996,800.50 | 92.17 | 0.47 | |
| | | Base | 99.890278 | 2,996,708.33 | 99.893350 | 2,996,800.50 | 92.17 | 0.47 | |
| 91842KCJ3 | VW CR INC | | | | | 0.240000 | 18 Mar 2022 | | |
| | 250,000.000 | Local | 99.888000 | 249,720.00 | 99.888000 | 249,720.00 | 0.00 | 0.04 | |
| | | Base | 99.888000 | 249,720.00 | 99.888000 | 249,720.00 | 0.00 | 0.04 | |

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| 91842KCJ3 | VW CR INC | 250,000.000 | Local | 99.878668 | 249,696.67 | 99.885200 | 18 Mar 2022 249,713.00 | 16.33 | 0.04 |
| | | | Base | 99.878668 | 249,696.67 | 99.885200 | 249,713.00 | 16.33 | 0.04 |
| 91842KCJ3 | VW CR INC | 610,000.000 | Local | 99.860000 | 609,146.00 | 99.885200 | 18 Mar 2022 609,299.72 | 153.72 | 0.10 |
| | | | Base | 99.860000 | 609,146.00 | 99.885200 | 609,299.72 | 153.72 | 0.10 |
| 91842KHP4 | VW CR INC | 5,000,000.000 | Local | 99.710222 | 4,985,511.11 | 99.738294 | 23 Aug 2022 4,986,914.70 | 1,403.59 | 0.79 |
| | | | Base | 99.710222 | 4,985,511.11 | 99.738294 | 4,986,914.70 | 1,403.59 | 0.79 |
| 91842KHS8 | VW CR INC | 550,000.000 | Local | 99.698416 | 548,341.29 | 99.698416 | 26 Aug 2022 548,341.29 | 0.00 | 0.09 |
| | | | Base | 99.698416 | 548,341.29 | 99.698416 | 548,341.29 | 0.00 | 0.09 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 18 Oct 2021 5,000,000.00 | 0.00 | 0.79 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.79 |
| 93142WXU2 | WALGREENS BOOTS | 5,000,000.000 | Local | 99.985750 | 4,999,287.50 | 99.985750 | 28 Oct 2021 4,999,287.50 | 0.00 | 0.79 |
| | | | Base | 99.985750 | 4,999,287.50 | 99.985750 | 4,999,287.50 | 0.00 | 0.79 |
| 94107MXD3 | WASTE MANAGEMENT INC | 4,000,000.000 | Local | 99.994333 | 3,999,773.33 | 99.994333 | 13 Oct 2021 3,999,773.33 | 0.00 | 0.63 |
| | | | Base | 99.994333 | 3,999,773.33 | 99.994333 | 3,999,773.33 | 0.00 | 0.63 |
| 94107NH23 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.737361 | 4,986,868.05 | 99.755153 | 02 Aug 2022 4,987,757.65 | 889.60 | 0.79 |
| | | | Base | 99.737361 | 4,986,868.05 | 99.755153 | 4,987,757.65 | 889.60 | 0.79 |
| 94107PAA7 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.802611 | 4,990,130.56 | 99.650500 | 28 Apr 2022 4,982,525.00 | -7,605.56 | 0.79 |
| | | | Base | 99.802611 | 4,990,130.56 | 99.650500 | 4,982,525.00 | -7,605.56 | 0.79 |
| 94107PAE9 | WASTE MANAGEMENT INC | 4,000,000.000 | Local | 99.730945 | 3,989,237.78 | 99.702700 | 31 Aug 2022 3,988,108.00 | -1,129.78 | 0.63 |
| | | | Base | 99.730945 | 3,989,237.78 | 99.702700 | 3,988,108.00 | -1,129.78 | 0.63 |

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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 |
| 9612C0Z10 | WESTPAC BANKING CORP. | | | | | 0.180000 | 01 Dec 2021 | | |
| | 5,000,000.000 | Local | 99.969500 | 4,998,475.00 | 99.969500 | 4,998,475.00 | 0.00 | 0.79 | |
| | | Base | 99.969500 | 4,998,475.00 | 99.969500 | 4,998,475.00 | 0.00 | 0.79 | |
| 9612C1G19 | WESTPAC BANKING CORP. | | | | | 0.170000 | 01 Jul 2022 | | |
| | 3,000,000.000 | Local | 99.871083 | 2,996,132.50 | 99.871083 | 2,996,132.50 | 0.00 | 0.47 | |
| | | Base | 99.871083 | 2,996,132.50 | 99.871083 | 2,996,132.50 | 0.00 | 0.47 | |
| 96130AJN9 | WESTPAC BKING CORP N | | | | | 0.240000 | 30 Mar 2022 | | |
| | 2,050,000.000 | Local | 99.999999 | 2,049,999.98 | 100.054884 | 2,051,125.12 | 1,125.14 | 0.32 | |
| | | Base | 99.999999 | 2,049,999.98 | 100.054884 | 2,051,125.12 | 1,125.14 | 0.32 | |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.030000 | 01 Oct 2021 | | |
| | 2,000,738.890 | Local | 100.000000 | 2,000,738.89 | 100.000000 | 2,000,738.89 | 0.00 | 0.32 | |
| | | Base | 100.000000 | 2,000,738.89 | 100.000000 | 2,000,738.89 | 0.00 | 0.32 | |
| US DOLLAR Total | | | | | | | | | |
| | 222,341,738.890 | Local | | 222,193,829.94 | | 222,194,383.33 | 553.39 | 35.14 | |
| | | Base | | 222,193,829.94 | | 222,194,383.33 | 553.39 | 35.14 | |
| CASH EQUIVALENT Total | | | | | | | | | |
| | 222,341,738.890 | Base | | 222,193,829.94 | | 222,194,383.33 | 553.39 | 35.14 | |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | | Exchange Rate: | 1.000000 |
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | | 1.125000 | 15 Mar 2026 | | |
| | 2,500,000.000 | Local | 99.914124 | 2,497,853.10 | 99.909225 | 2,497,730.63 | -122.47 | 0.40 | |
| | | Base | 99.914124 | 2,497,853.10 | 99.909225 | 2,497,730.63 | -122.47 | 0.40 | |
| 00206RMJ8 | AT+T INC SR UNSECURED 03/24 0.9 | | | | | 0.900000 | 25 Mar 2024 | | |
| | 3,000,000.000 | Local | 99.954700 | 2,998,641.01 | 100.150731 | 3,004,521.93 | 5,880.92 | 0.48 | |
| | | Base | 99.954700 | 2,998,641.01 | 100.150731 | 3,004,521.93 | 5,880.92 | 0.48 | |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | | 1.700000 | 25 Mar 2026 | | |
| | 3,000,000.000 | Local | 99.876803 | 2,996,304.10 | 101.406570 | 3,042,197.10 | 45,893.00 | 0.48 | |
| | | Base | 99.876803 | 2,996,304.10 | 101.406570 | 3,042,197.10 | 45,893.00 | 0.48 | |

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ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: September 30, 2021

View Date: October 12, 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 | |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | 0.450000 | 15 Aug 2025 | | | |
| | | 3,000,000.000 | Local | 99.924146 | 2,997,724.37 | 98.651956 | 2,959,558.68 | -38,165.69 | 0.47 |
| | | | Base | 99.924146 | 2,997,724.37 | 98.651956 | 2,959,558.68 | -38,165.69 | 0.47 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | | |
| | | 4,000,000.000 | Local | 99.872916 | 3,994,916.64 | 99.770601 | 3,990,824.04 | -4,092.60 | 0.63 |
| | | | Base | 99.872916 | 3,994,916.64 | 99.770601 | 3,990,824.04 | -4,092.60 | 0.63 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | 2.750000 | 20 May 2022 | | | |
| | | 4,000,000.000 | Local | 99.974708 | 3,998,988.32 | 101.381322 | 4,055,252.88 | 56,264.56 | 0.64 |
| | | | Base | 99.974708 | 3,998,988.32 | 101.381322 | 4,055,252.88 | 56,264.56 | 0.64 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | 2.500000 | 30 Jul 2024 | | | |
| | | 5,000,000.000 | Local | 99.817939 | 4,990,896.93 | 105.102062 | 5,255,103.10 | 264,206.17 | 0.83 |
| | | | Base | 99.817939 | 4,990,896.93 | 105.102062 | 5,255,103.10 | 264,206.17 | 0.83 |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | 0.403750 | 15 Oct 2025 | | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.375990 | 4,015,039.60 | 15,039.60 | 0.63 |
| | | Original Face: 4,000,000.000 | Base | 100.000000 | 4,000,000.00 | 100.375990 | 4,015,039.60 | 15,039.60 | 0.63 |
| 02665WDP3 | AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR | | | | 0.534630 | 08 Sep 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.644311 | 5,032,215.55 | 32,215.55 | 0.80 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.644311 | 5,032,215.55 | 32,215.55 | 0.80 |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | | | | 0.750000 | 09 Aug 2024 | | | |
| | | 2,000,000.000 | Local | 99.935341 | 1,998,706.81 | 99.953485 | 1,999,069.70 | 362.89 | 0.32 |
| | | | Base | 99.935341 | 1,998,706.81 | 99.953485 | 1,999,069.70 | 362.89 | 0.32 |
| 037833CP3 | APPLE INC SR UNSECURED 05/22 VAR | | | | 0.477250 | 11 May 2022 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.157131 | 7,010,999.17 | 10,999.17 | 1.11 |
| | | | Base | 100.000000 | 7,000,000.00 | 100.157131 | 7,010,999.17 | 10,999.17 | 1.11 |
| 037833DM9 | APPLE INC SR UNSECURED 09/24 1.8 | | | | 1.800000 | 11 Sep 2024 | | | |
| | | 2,000,000.000 | Local | 99.867339 | 1,997,346.77 | 103.475573 | 2,069,511.46 | 72,164.69 | 0.33 |
| | | | Base | 99.867339 | 1,997,346.77 | 103.475573 | 2,069,511.46 | 72,164.69 | 0.33 |
| 037833DT4 | APPLE INC SR UNSECURED 05/25 1.125 | | | | 1.125000 | 11 May 2025 | | | |
| | | 5,000,000.000 | Local | 99.871630 | 4,993,581.51 | 100.691329 | 5,034,566.45 | 40,984.94 | 0.80 |
| | | | Base | 99.871630 | 4,993,581.51 | 100.691329 | 5,034,566.45 | 40,984.94 | 0.80 |

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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|--------------------------------|------------------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | | 0.700000 | 08 Feb 2026 | | |
| | 5,000,000.000 | Local | 99.804457 | 4,990,222.84 | 98.848965 | 4,942,448.25 | -47,774.59 | 0.78 | |
| | | Base | 99.804457 | 4,990,222.84 | 98.848965 | 4,942,448.25 | -47,774.59 | 0.78 | |
| 05531GAA9 | TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95 | | | | | 3.950000 | 22 Mar 2022 | | |
| | 3,000,000.000 | Local | 101.358074 | 3,040,742.22 | 101.462217 | 3,043,866.51 | 3,124.29 | 0.48 | |
| | | Base | 101.358074 | 3,040,742.22 | 101.462217 | 3,043,866.51 | 3,124.29 | 0.48 | |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 0.650000 | 23 Dec 2025 | | |
| | 3,000,000.000 | Local | 99.724286 | 2,991,728.57 | 98.069604 | 2,942,088.12 | -49,640.45 | 0.47 | |
| | | Base | 99.724286 | 2,991,728.57 | 98.069604 | 2,942,088.12 | -49,640.45 | 0.47 | |
| 06048WK82 | BANK OF AMERICA CORP SR UNSECURED 01/26 VAR | | | | | 0.600000 | 26 Jan 2026 | | |
| | 3,000,000.000 | Local | 96.844447 | 2,905,333.42 | 96.288963 | 2,888,668.89 | -16,664.53 | 0.46 | |
| | | Base | 96.844447 | 2,905,333.42 | 96.288963 | 2,888,668.89 | -16,664.53 | 0.46 | |
| 06051GHF9 | BANK OF AMERICA CORP SR UNSECURED 03/24 VAR | | | | | 3.550000 | 05 Mar 2024 | | |
| | 3,564,000.000 | Local | 101.849089 | 3,629,901.53 | 104.212141 | 3,714,120.71 | 84,219.18 | 0.59 | |
| | | Base | 101.849089 | 3,629,901.53 | 104.212141 | 3,714,120.71 | 84,219.18 | 0.59 | |
| 06051GJG5 | BANK OF AMERICA CORP SR UNSECURED 09/25 VAR | | | | | 0.981000 | 25 Sep 2025 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.116335 | 4,004,653.40 | 4,653.40 | 0.63 | |
| | | Base | 100.000000 | 4,000,000.00 | 100.116335 | 4,004,653.40 | 4,653.40 | 0.63 | |
| 06367WF99 | BANK OF MONTREAL SR UNSECURED 05/23 VAR | | | | | 1.100000 | 12 May 2023 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 101.095000 | 3,032,850.00 | 32,850.00 | 0.48 | |
| | | Base | 100.000000 | 3,000,000.00 | 101.095000 | 3,032,850.00 | 32,850.00 | 0.48 | |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | | 1.000000 | 30 Jul 2025 | | |
| | 4,229,000.000 | Local | 100.000000 | 4,229,000.00 | 98.642843 | 4,171,605.83 | -57,394.17 | 0.66 | |
| | | Base | 100.000000 | 4,229,000.00 | 98.642843 | 4,171,605.83 | -57,394.17 | 0.66 | |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.892816 | 2,996,784.48 | 104.140980 | 3,124,229.40 | 127,444.92 | 0.49 | |
| | | Base | 99.892816 | 2,996,784.48 | 104.140980 | 3,124,229.40 | 127,444.92 | 0.49 | |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | 2,000,000.000 | Local | 99.922940 | 1,998,458.80 | 99.891932 | 1,997,838.64 | -620.16 | 0.32 | |
| | | Base | 99.922940 | 1,998,458.80 | 99.891932 | 1,997,838.64 | -620.16 | 0.32 | |

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ST OF AZ POOL 500 LGIP MED

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|--------------------------------|-----------------------------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
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| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | | 0.500000 | 26 Apr 2024 | | |
| | 3,000,000.000 | Local | | 99.908874 | 2,997,266.22 | 99.795037 | 2,993,851.11 | -3,415.11 | 0.47 |
| | | Base | | 99.908874 | 2,997,266.22 | 99.795037 | 2,993,851.11 | -3,415.11 | 0.47 |
| 064159F84 | BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8 | | | | | 0.800000 | 30 Dec 2025 | | |
| | 2,420,000.000 | Local | | 99.441940 | 2,406,494.96 | 97.075976 | 2,349,238.62 | -57,256.34 | 0.37 |
| | | Base | | 99.441940 | 2,406,494.96 | 97.075976 | 2,349,238.62 | -57,256.34 | 0.37 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | 3,000,000.000 | Local | | 99.988722 | 2,999,661.66 | 101.961449 | 3,058,843.47 | 59,181.81 | 0.48 |
| | | Base | | 99.988722 | 2,999,661.66 | 101.961449 | 3,058,843.47 | 59,181.81 | 0.48 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | 5,000,000.000 | Local | | 99.892945 | 4,994,647.27 | 104.185898 | 5,209,294.90 | 214,647.63 | 0.82 |
| | | Base | | 99.892945 | 4,994,647.27 | 104.185898 | 5,209,294.90 | 214,647.63 | 0.82 |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | | 1.950000 | 01 Feb 2024 | | |
| | 3,000,000.000 | Local | | 99.902185 | 2,997,065.56 | 102.328128 | 3,069,843.84 | 72,778.28 | 0.49 |
| | | Base | | 99.902185 | 2,997,065.56 | 102.328128 | 3,069,843.84 | 72,778.28 | 0.49 |
| 097023DD4 | BOEING CO SR UNSECURED 02/23 1.167 | | | | | 1.167000 | 04 Feb 2023 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.230147 | 2,004,602.94 | 4,602.94 | 0.32 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.230147 | 2,004,602.94 | 4,602.94 | 0.32 |
| 12598AAB6 | CNH EQUIPMENT TRUST CNH 2021 A A2 | | | | | 0.230000 | 15 Mar 2024 | | |
| | 2,053,236.230 | Local | | 99.996861 | 2,053,171.78 | 100.025640 | 2,053,762.68 | 590.90 | 0.32 |
| | Original Face: 2,250,000.000 | Base | | 99.996861 | 2,053,171.78 | 100.025640 | 2,053,762.68 | 590.90 | 0.32 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.31 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.31 |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | | 1.400000 | 14 Apr 2026 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.463000 | 2,983,890.00 | -16,110.00 | 0.47 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.463000 | 2,983,890.00 | -16,110.00 | 0.47 |
| 136069TZ4 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR | | | | | 0.838000 | 16 Jun 2022 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.502095 | 3,015,062.85 | 15,062.85 | 0.48 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.502095 | 3,015,062.85 | 15,062.85 | 0.48 |

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| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4 | | | | | 0.400000 | 02 Feb 2024 | | |
| | 2,000,000.000 | Local | | 99.917236 | 1,998,344.72 | 99.749126 | 1,994,982.52 | -3,362.20 | 0.32 |
| | | Base | | 99.917236 | 1,998,344.72 | 99.749126 | 1,994,982.52 | -3,362.20 | 0.32 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | 3,000,000.000 | Local | | 99.866114 | 2,995,983.41 | 99.951218 | 2,998,536.54 | 2,553.13 | 0.47 |
| | | Base | | 99.866114 | 2,995,983.41 | 99.951218 | 2,998,536.54 | 2,553.13 | 0.47 |
| 166756AE6 | CHEVRON USA INC COMPANY GUAR 08/25 0.687 | | | | | 0.687000 | 12 Aug 2025 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 98.887053 | 4,944,352.65 | -55,647.35 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.887053 | 4,944,352.65 | -55,647.35 | 0.78 |
| 17298CM39 | CITIGROUP INC SR UNSECURED 05/26 1.375 | | | | | 1.375000 | 20 May 2026 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.105505 | 2,973,165.15 | -26,834.85 | 0.47 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.105505 | 2,973,165.15 | -26,834.85 | 0.47 |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | | 1.100000 | 31 Jul 2025 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 98.457054 | 4,922,852.70 | -77,147.30 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.457054 | 4,922,852.70 | -77,147.30 | 0.78 |
| 17329FWZ3 | CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5 | | | | | 0.500000 | 25 Sep 2023 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.950387 | 2,998,511.61 | -1,488.39 | 0.47 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.950387 | 2,998,511.61 | -1,488.39 | 0.47 |
| 17329QKQ2 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5 | | | | | 0.500000 | 28 Jul 2023 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.778494 | 2,993,354.82 | -6,645.18 | 0.47 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.778494 | 2,993,354.82 | -6,645.18 | 0.47 |
| 24422EVN6 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45 | | | | | 0.450000 | 17 Jan 2024 | | |
| | 3,000,000.000 | Local | | 99.943281 | 2,998,298.44 | 99.970491 | 2,999,114.73 | 816.29 | 0.47 |
| | | Base | | 99.943281 | 2,998,298.44 | 99.970491 | 2,999,114.73 | 816.29 | 0.47 |
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | | 0.625000 | 10 Sep 2024 | | |
| | 2,000,000.000 | Local | | 99.936247 | 1,998,724.94 | 100.030236 | 2,000,604.72 | 1,879.78 | 0.32 |
| | | Base | | 99.936247 | 1,998,724.94 | 100.030236 | 2,000,604.72 | 1,879.78 | 0.32 |
| 254687FK7 | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75 | | | | | 1.750000 | 30 Aug 2024 | | |
| | 5,000,000.000 | Local | | 99.764414 | 4,988,220.68 | 103.084793 | 5,154,239.65 | 166,018.97 | 0.82 |
| | | Base | | 99.764414 | 4,988,220.68 | 103.084793 | 5,154,239.65 | 166,018.97 | 0.82 |

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| 26441CBD6 | DUKE ENERGY CORP SR UNSECURED 03/22 VAR | | | | 0.764130 | 11 Mar 2022 | | |
| | | 3,000,000.000 | Local 100.211577 | 3,006,347.32 | 100.243099 | 3,007,292.97 | 945.65 | 0.48 |
| | | | Base 100.211577 | 3,006,347.32 | 100.243099 | 3,007,292.97 | 945.65 | 0.48 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | 1.400000 | 10 May 2026 | | |
| | | 2,000,000.000 | Local 99.880423 | 1,997,608.46 | 100.270048 | 2,005,400.96 | 7,792.50 | 0.32 |
| | | | Base 99.880423 | 1,997,608.46 | 100.270048 | 2,005,400.96 | 7,792.50 | 0.32 |
| 30231GBC5 | EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019 | | | | 2.019000 | 16 Aug 2024 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 104.003141 | 5,200,157.05 | 200,157.05 | 0.82 |
| | | | Base 100.000000 | 5,000,000.00 | 104.003141 | 5,200,157.05 | 200,157.05 | 0.82 |
| 30303KAA4 | FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F | | | | 2.250000 | 25 Jun 2022 | | |
| | | 604,750.800 | Local 100.000000 | 604,750.80 | 100.800610 | 609,592.50 | 4,841.70 | 0.10 |
| Original Face: | | 5,126,000.000 | Base 100.000000 | 604,750.80 | 100.800610 | 609,592.50 | 4,841.70 | 0.10 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | 4.000000 | 01 Mar 2041 | | |
| | | 399,231.010 | Local 103.080602 | 411,529.73 | 111.303474 | 444,357.98 | 32,828.25 | 0.07 |
| Original Face: | | 2,090,000.000 | Base 103.080602 | 411,529.73 | 111.303474 | 444,357.98 | 32,828.25 | 0.07 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | 4.500000 | 01 Mar 2023 | | |
| | | 629.170 | Local 100.317879 | 631.17 | 104.660666 | 658.49 | 27.32 | 0.00 |
| Original Face: | | 250,000.000 | Base 100.317879 | 631.17 | 104.660666 | 658.49 | 27.32 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | 4.500000 | 01 Jun 2024 | | |
| | | 11,421.490 | Local 100.050606 | 11,427.27 | 104.829024 | 11,973.04 | 545.77 | 0.00 |
| Original Face: | | 1,000,000.000 | Base 100.050606 | 11,427.27 | 104.829024 | 11,973.04 | 545.77 | 0.00 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | 4.500000 | 01 Feb 2024 | | |
| | | 11,822.830 | Local 100.279967 | 11,855.93 | 104.810959 | 12,391.62 | 535.69 | 0.00 |
| Original Face: | | 2,206,300.000 | Base 100.279967 | 11,855.93 | 104.810959 | 12,391.62 | 535.69 | 0.00 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | 3.000000 | 01 Nov 2026 | | |
| | | 315,188.850 | Local 100.914744 | 318,072.02 | 105.330718 | 331,990.68 | 13,918.66 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 100.914744 | 318,072.02 | 105.330718 | 331,990.68 | 13,918.66 | 0.05 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | 2.500000 | 01 May 2028 | | |
| | | 943,574.000 | Local 101.445244 | 957,210.95 | 104.674125 | 987,677.83 | 30,466.88 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 101.445244 | 957,210.95 | 104.674125 | 987,677.83 | 30,466.88 | 0.16 |

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STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2021

View Date: October 12, 2021

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|----------------|---------------------------------------------|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | 4.500000 | 01 Jun 2024 | | |
| | | 11,698.570 | Local 100.513653 | 11,758.66 | 104.860636 | 12,267.19 | 508.53 | 0.00 |
| Original Face: | | 1,000,000.000 | Base 100.513653 | 11,758.66 | 104.860636 | 12,267.19 | 508.53 | 0.00 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | 4.000000 | 01 Jul 2025 | | |
| | | 143,378.880 | Local 100.738575 | 144,437.84 | 106.011835 | 151,998.58 | 7,560.74 | 0.02 |
| Original Face: | | 6,000,000.000 | Base 100.738575 | 144,437.84 | 106.011835 | 151,998.58 | 7,560.74 | 0.02 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | 3.500000 | 01 Sep 2025 | | |
| | | 134,465.800 | Local 100.987136 | 135,793.16 | 106.662296 | 143,424.31 | 7,631.15 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 100.987136 | 135,793.16 | 106.662296 | 143,424.31 | 7,631.15 | 0.02 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | 3.500000 | 01 Feb 2042 | | |
| | | 802,629.850 | Local 103.417243 | 830,057.66 | 108.936733 | 874,358.74 | 44,301.08 | 0.14 |
| Original Face: | | 5,000,000.000 | Base 103.417243 | 830,057.66 | 108.936733 | 874,358.74 | 44,301.08 | 0.14 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | 4.000000 | 01 Oct 2039 | | |
| | | 702,232.930 | Local 103.280867 | 725,272.26 | 110.630656 | 776,884.90 | 51,612.64 | 0.12 |
| Original Face: | | 5,700,000.000 | Base 103.280867 | 725,272.26 | 110.630656 | 776,884.90 | 51,612.64 | 0.12 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | 4.000000 | 01 Dec 2040 | | |
| | | 293,296.160 | Local 103.066297 | 302,289.49 | 111.293401 | 326,419.27 | 24,129.78 | 0.05 |
| Original Face: | | 2,000,000.000 | Base 103.066297 | 302,289.49 | 111.293401 | 326,419.27 | 24,129.78 | 0.05 |
| 3130AKXZ4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.62 | | | | 0.620000 | 26 Feb 2026 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 99.041939 | 2,971,258.17 | -28,741.83 | 0.47 |
| | | | Base 100.000000 | 3,000,000.00 | 99.041939 | 2,971,258.17 | -28,741.83 | 0.47 |
| 3130ALGJ7 | FEDERAL HOME LOAN BANK BONDS 03/26 1 | | | | 1.000000 | 23 Mar 2026 | | |
| | | 2,925,000.000 | Local 100.000000 | 2,925,000.00 | 99.874207 | 2,921,320.55 | -3,679.45 | 0.46 |
| | | | Base 100.000000 | 2,925,000.00 | 99.874207 | 2,921,320.55 | -3,679.45 | 0.46 |
| 3130AP6R1 | FEDERAL HOME LOAN BANK BONDS 07/25 0.75 | | | | 0.750000 | 07 Jul 2025 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 99.694647 | 2,990,839.41 | -9,160.59 | 0.47 |
| | | | Base 100.000000 | 3,000,000.00 | 99.694647 | 2,990,839.41 | -9,160.59 | 0.47 |
| 3133EL4W1 | FEDERAL FARM CREDIT BANK BONDS 08/25 0.61 | | | | 0.610000 | 25 Aug 2025 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 99.271726 | 2,978,151.78 | -21,848.22 | 0.47 |
| | | | Base 100.000000 | 3,000,000.00 | 99.271726 | 2,978,151.78 | -21,848.22 | 0.47 |

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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 | |
| 3133ELX33 | FEDERAL FARM CREDIT BANK BONDS 07/25 0.69 | | | | 0.690000 | 22 Jul 2025 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.544301 | 2,986,329.03 | -13,670.97 | 0.47 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.544301 | 2,986,329.03 | -13,670.97 | 0.47 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | 1.500000 | 01 Mar 2036 | | | |
| | | 1,853,218.760 | Local | 102.273446 | 1,895,350.68 | 101.203785 | 1,875,527.53 | -19,823.15 | 0.30 |
| | | Original Face: 2,000,000.000 | Base | 102.273446 | 1,895,350.68 | 101.203785 | 1,875,527.53 | -19,823.15 | 0.30 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.850951 | 2,995,528.53 | -4,471.47 | 0.47 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.850951 | 2,995,528.53 | -4,471.47 | 0.47 |
| 3134GWZV1 | FREDDIE MAC NOTES 10/25 0.65 | | | | 0.650000 | 22 Oct 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.126637 | 4,956,331.85 | -43,668.15 | 0.78 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.126637 | 4,956,331.85 | -43,668.15 | 0.78 |
| 3134GXHD9 | FREDDIE MAC NOTES 12/25 0.7 | | | | 0.700000 | 23 Dec 2025 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.414829 | 2,982,444.87 | -17,555.13 | 0.47 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.414829 | 2,982,444.87 | -17,555.13 | 0.47 |
| 3135G0U92 | FANNIE MAE NOTES 01/22 2.625 | | | | 2.625000 | 11 Jan 2022 | | | |
| | | 2,000,000.000 | Local | 99.993299 | 1,999,865.98 | 100.691545 | 2,013,830.90 | 13,964.92 | 0.32 |
| | | | Base | 99.993299 | 1,999,865.98 | 100.691545 | 2,013,830.90 | 13,964.92 | 0.32 |
| 3136ALSW2 | FANNIE MAE FNR 2014 68 MA | | | | 3.000000 | 25 Nov 2040 | | | |
| | | 375,865.600 | Local | 101.783558 | 382,569.38 | 100.875500 | 379,156.30 | -3,413.08 | 0.06 |
| | | Original Face: 5,300,000.000 | Base | 101.783558 | 382,569.38 | 100.875500 | 379,156.30 | -3,413.08 | 0.06 |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | 3.000000 | 25 May 2031 | | | |
| | | 1,838,562.950 | Local | 102.547361 | 1,885,397.79 | 100.639420 | 1,850,319.09 | -35,078.70 | 0.29 |
| | | Original Face: 3,000,000.000 | Base | 102.547361 | 1,885,397.79 | 100.639420 | 1,850,319.09 | -35,078.70 | 0.29 |
| 3136BBHC9 | FANNIE MAE FNR 2020 54 GY | | | | 2.000000 | 25 Jun 2044 | | | |
| | | 2,135,550.610 | Local | 102.556050 | 2,190,136.35 | 102.617210 | 2,191,442.45 | 1,306.10 | 0.35 |
| | | Original Face: 3,000,000.000 | Base | 102.556050 | 2,190,136.35 | 102.617210 | 2,191,442.45 | 1,306.10 | 0.35 |
| 3136G4D75 | FANNIE MAE NOTES 07/25 0.6 | | | | 0.600000 | 29 Jul 2025 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.190822 | 2,975,724.66 | -24,275.34 | 0.47 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.190822 | 2,975,724.66 | -24,275.34 | 0.47 |

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View Date: October 12, 2021

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|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137BDYM2 | FREDDIE MAC FHR 4387 E | | | | | 2.000000 | 15 Nov 2028 | | |
| | 1,659,548.480 | Local | 99.837873 | 1,656,857.91 | 102.456070 | 1,700,308.15 | 43,450.24 | 0.27 | |
| Original Face: | 8,190,000.000 | Base | 99.837873 | 1,656,857.91 | 102.456070 | 1,700,308.15 | 43,450.24 | 0.27 | |
| 3137BG5C9 | FREDDIE MAC FHR 4425 VL | | | | | 4.000000 | 15 Mar 2026 | | |
| | 553,752.040 | Local | 103.569928 | 573,520.59 | 100.858310 | 558,504.95 | -15,015.64 | 0.09 | |
| Original Face: | 1,212,000.000 | Base | 103.569928 | 573,520.59 | 100.858310 | 558,504.95 | -15,015.64 | 0.09 | |
| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | | 3.000000 | 25 Dec 2035 | | |
| | 1,168,409.800 | Local | 102.504233 | 1,197,669.50 | 101.546590 | 1,186,480.31 | -11,189.19 | 0.19 | |
| Original Face: | 2,000,000.000 | Base | 102.504233 | 1,197,669.50 | 101.546590 | 1,186,480.31 | -11,189.19 | 0.19 | |
| 3137FVUG5 | FREDDIE MAC FHR 5016 BA | | | | | 2.000000 | 25 Sep 2044 | | |
| | 1,870,177.230 | Local | 102.603741 | 1,918,871.80 | 102.051090 | 1,908,536.25 | -10,335.55 | 0.30 | |
| Original Face: | 3,000,000.000 | Base | 102.603741 | 1,918,871.80 | 102.051090 | 1,908,536.25 | -10,335.55 | 0.30 | |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2027 | | |
| | 255,853.220 | Local | 100.927665 | 258,226.68 | 104.861504 | 268,291.53 | 10,064.85 | 0.04 | |
| Original Face: | 1,500,000.000 | Base | 100.927665 | 258,226.68 | 104.861504 | 268,291.53 | 10,064.85 | 0.04 | |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | 34,061.620 | Local | 101.334023 | 34,516.01 | 112.056887 | 38,168.39 | 3,652.38 | 0.01 | |
| Original Face: | 983,845.000 | Base | 101.334023 | 34,516.01 | 112.056887 | 38,168.39 | 3,652.38 | 0.01 | |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.000000 | 01 Aug 2022 | | |
| | 5,871.870 | Local | 100.116488 | 5,878.71 | 101.402592 | 5,954.23 | 75.52 | 0.00 | |
| Original Face: | 1,800,000.000 | Base | 100.116488 | 5,878.71 | 101.402592 | 5,954.23 | 75.52 | 0.00 | |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | 790,784.640 | Local | 103.384461 | 817,548.44 | 110.602024 | 874,623.82 | 57,075.38 | 0.14 | |
| Original Face: | 5,200,000.000 | Base | 103.384461 | 817,548.44 | 110.602024 | 874,623.82 | 57,075.38 | 0.14 | |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | 300,213.810 | Local | 101.002229 | 303,222.64 | 104.860949 | 314,807.05 | 11,584.41 | 0.05 | |
| Original Face: | 2,680,283.000 | Base | 101.002229 | 303,222.64 | 104.860949 | 314,807.05 | 11,584.41 | 0.05 | |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | 2,238,469.050 | Local | 101.540460 | 2,272,951.78 | 104.650424 | 2,342,567.35 | 69,615.57 | 0.37 | |
| Original Face: | 15,000,000.000 | Base | 101.540460 | 2,272,951.78 | 104.650424 | 2,342,567.35 | 69,615.57 | 0.37 | |

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|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | 858,828.390 | Local | 100.880150 | 866,387.37 | 104.639218 | 898,671.31 | 32,283.94 | 0.14 | |
| Original Face: | 4,200,000.000 | Base | 100.880150 | 866,387.37 | 104.639218 | 898,671.31 | 32,283.94 | 0.14 | |
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.000000 | 01 Nov 2024 | | |
| | 48,150.480 | Local | 101.103603 | 48,681.87 | 104.343802 | 50,242.04 | 1,560.17 | 0.01 | |
| Original Face: | 1,500,000.000 | Base | 101.103603 | 48,681.87 | 104.343802 | 50,242.04 | 1,560.17 | 0.01 | |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | 61,285.220 | Local | 100.691309 | 61,708.89 | 105.939783 | 64,925.43 | 3,216.54 | 0.01 | |
| Original Face: | 3,200,000.000 | Base | 100.691309 | 61,708.89 | 105.939783 | 64,925.43 | 3,216.54 | 0.01 | |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | 64,708.020 | Local | 101.957918 | 65,974.95 | 106.753573 | 69,078.12 | 3,103.17 | 0.01 | |
| Original Face: | 765,534.000 | Base | 101.957918 | 65,974.95 | 106.753573 | 69,078.12 | 3,103.17 | 0.01 | |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | 594,242.160 | Local | 101.537646 | 603,379.50 | 104.639519 | 621,812.14 | 18,432.64 | 0.10 | |
| Original Face: | 5,157,070.000 | Base | 101.537646 | 603,379.50 | 104.639519 | 621,812.14 | 18,432.64 | 0.10 | |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2025 | | |
| | 68,565.400 | Local | 100.835276 | 69,138.11 | 105.106799 | 72,066.90 | 2,928.79 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 100.835276 | 69,138.11 | 105.106799 | 72,066.90 | 2,928.79 | 0.01 | |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.000000 | 01 Aug 2025 | | |
| | 143,043.400 | Local | 101.211136 | 144,775.85 | 106.015715 | 151,648.48 | 6,872.63 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 101.211136 | 144,775.85 | 106.015715 | 151,648.48 | 6,872.63 | 0.02 | |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | 190,316.520 | Local | 103.192298 | 196,391.99 | 110.183110 | 209,696.66 | 13,304.67 | 0.03 | |
| Original Face: | 2,000,000.000 | Base | 103.192298 | 196,391.99 | 110.183110 | 209,696.66 | 13,304.67 | 0.03 | |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | 93,338.250 | Local | 103.031865 | 96,168.14 | 110.884969 | 103,498.09 | 7,329.95 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 103.031865 | 96,168.14 | 110.884969 | 103,498.09 | 7,329.95 | 0.02 | |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2040 | | |
| | 1,207,654.780 | Local | 106.005853 | 1,280,184.75 | 112.105200 | 1,353,843.81 | 73,659.06 | 0.21 | |
| Original Face: | 14,750,000.000 | Base | 106.005853 | 1,280,184.75 | 112.105200 | 1,353,843.81 | 73,659.06 | 0.21 | |

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| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.000000 | 01 Nov 2025 | | |
| | 88,136.100 | Local | 100.701960 | 88,754.78 | 105.285527 | 92,794.56 | 4,039.78 | 0.01 | |
| Original Face: | 2,000,000.000 | Base | 100.701960 | 88,754.78 | 105.285527 | 92,794.56 | 4,039.78 | 0.01 | |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | | 0.300000 | 10 May 2023 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.013322 | 3,000,399.66 | 399.66 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.013322 | 3,000,399.66 | 399.66 | 0.47 | |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | | 0.673000 | 08 Mar 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.121000 | 3,003,630.00 | 3,630.00 | 0.48 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.121000 | 3,003,630.00 | 3,630.00 | 0.48 | |
| 38150AEH4 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR | | | | | 0.800000 | 24 Nov 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.190468 | 2,945,714.04 | -54,285.96 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 98.190468 | 2,945,714.04 | -54,285.96 | 0.47 | |
| 38150AFG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR | | | | | 1.350000 | 30 Apr 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.354574 | 2,950,637.22 | -49,362.78 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 98.354574 | 2,950,637.22 | -49,362.78 | 0.47 | |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | | 1.400000 | 16 Jun 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.825134 | 2,964,754.02 | -35,245.98 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 98.825134 | 2,964,754.02 | -35,245.98 | 0.47 | |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | 802,500.440 | Local | 98.959167 | 794,147.75 | 100.525530 | 806,717.82 | 12,570.07 | 0.13 | |
| Original Face: | 4,000,000.000 | Base | 98.959167 | 794,147.75 | 100.525530 | 806,717.82 | 12,570.07 | 0.13 | |
| 38378KDJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB | | | | | 1.723000 | 16 Aug 2042 | | |
| | 191,908.460 | Local | 99.212562 | 190,397.30 | 100.682860 | 193,218.93 | 2,821.63 | 0.03 | |
| Original Face: | 1,900,000.000 | Base | 99.212562 | 190,397.30 | 100.682860 | 193,218.93 | 2,821.63 | 0.03 | |
| 38379KTC2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF | | | | | 2.400000 | 16 May 2044 | | |
| | 684,183.260 | Local | 99.598083 | 681,433.41 | 101.190090 | 692,325.66 | 10,892.25 | 0.11 | |
| Original Face: | 3,050,000.000 | Base | 99.598083 | 681,433.41 | 101.190090 | 692,325.66 | 10,892.25 | 0.11 | |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | | 2.000000 | 16 Aug 2048 | | |
| | 1,286,203.440 | Local | 99.358990 | 1,277,958.75 | 101.390460 | 1,304,087.58 | 26,128.83 | 0.21 | |
| Original Face: | 3,000,000.000 | Base | 99.358990 | 1,277,958.75 | 101.390460 | 1,304,087.58 | 26,128.83 | 0.21 | |

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Holdings

ST OF AZ POOL 500 LGIP MED

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STATE STREET

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|----------------|------------------------------------------------|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | | 1,188,312.840 | Local 102.837221 | 1,222,027.90 | 103.178320 | 1,226,081.22 | 4,053.32 | 0.19 |
| Original Face: | | 3,000,000.000 | Base 102.837221 | 1,222,027.90 | 103.178320 | 1,226,081.22 | 4,053.32 | 0.19 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | | 591,526.300 | Local 100.406411 | 593,930.33 | 102.308592 | 605,182.23 | 11,251.90 | 0.10 |
| Original Face: | | 1,000,000.000 | Base 100.406411 | 593,930.33 | 102.308592 | 605,182.23 | 11,251.90 | 0.10 |
| 41284NAB6 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2 | | | | 0.220000 | 15 Apr 2024 | | |
| | | 1,759,864.630 | Local 99.991851 | 1,759,721.21 | 100.006770 | 1,759,983.77 | 262.56 | 0.28 |
| Original Face: | | 2,750,000.000 | Base 99.991851 | 1,759,721.21 | 100.006770 | 1,759,983.77 | 262.56 | 0.28 |
| 459058HC0 | INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR | | | | 0.350000 | 06 Aug 2024 | | |
| | | 3,000,000.000 | Local 100.055339 | 3,001,660.18 | 100.518000 | 3,015,540.00 | 13,879.82 | 0.48 |
| | | | Base 100.055339 | 3,001,660.18 | 100.518000 | 3,015,540.00 | 13,879.82 | 0.48 |
| 45905U5V2 | INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7 | | | | 1.700000 | 31 Jan 2025 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.190905 | 5,009,545.25 | 9,545.25 | 0.79 |
| | | | Base 100.000000 | 5,000,000.00 | 100.190905 | 5,009,545.25 | 9,545.25 | 0.79 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | 2.700000 | 18 May 2023 | | |
| | | 3,000,000.000 | Local 99.381307 | 2,981,439.22 | 103.428662 | 3,102,859.86 | 121,420.64 | 0.49 |
| | | | Base 99.381307 | 2,981,439.22 | 103.428662 | 3,102,859.86 | 121,420.64 | 0.49 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | 0.550000 | 01 Sep 2025 | | |
| | | 2,000,000.000 | Local 99.915316 | 1,998,306.32 | 98.743663 | 1,974,873.26 | -23,433.06 | 0.31 |
| | | | Base 99.915316 | 1,998,306.32 | 98.743663 | 1,974,873.26 | -23,433.06 | 0.31 |
| 48128GM49 | JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR | | | | 2.300000 | 27 Nov 2024 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 100.042115 | 3,001,263.45 | 1,263.45 | 0.47 |
| | | | Base 100.000000 | 3,000,000.00 | 100.042115 | 3,001,263.45 | 1,263.45 | 0.47 |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | 0.800000 | 18 Aug 2025 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 96.963716 | 1,939,274.32 | -60,725.68 | 0.31 |
| | | | Base 100.000000 | 2,000,000.00 | 96.963716 | 1,939,274.32 | -60,725.68 | 0.31 |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | 1.250000 | 10 Mar 2023 | | |
| | | 3,000,000.000 | Local 99.978584 | 2,999,357.53 | 101.327043 | 3,039,811.29 | 40,453.76 | 0.48 |
| | | | Base 99.978584 | 2,999,357.53 | 101.327043 | 3,039,811.29 | 40,453.76 | 0.48 |

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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 |
| 59217GEE5 | MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95 | | | | | 1.950000 | 13 Jan 2023 | | |
| | 3,000,000.000 | Local | | 99.981599 | 2,999,447.98 | 102.029728 | 3,060,891.84 | 61,443.86 | 0.48 |
| | | Base | | 99.981599 | 2,999,447.98 | 102.029728 | 3,060,891.84 | 61,443.86 | 0.48 |
| 59217GEK1 | MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45 | | | | | 0.450000 | 01 Sep 2023 | | |
| | 2,335,000.000 | Local | | 99.990667 | 2,334,782.07 | 100.184280 | 2,339,302.94 | 4,520.87 | 0.37 |
| | | Base | | 99.990667 | 2,334,782.07 | 100.184280 | 2,339,302.94 | 4,520.87 | 0.37 |
| 63743HEU2 | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35 | | | | | 0.350000 | 08 Feb 2024 | | |
| | 5,000,000.000 | Local | | 99.945808 | 4,997,290.41 | 99.326903 | 4,966,345.15 | -30,945.26 | 0.79 |
| | | Base | | 99.945808 | 4,997,290.41 | 99.326903 | 4,966,345.15 | -30,945.26 | 0.79 |
| 637639AB1 | NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5 | | | | | 1.500000 | 23 Apr 2025 | | |
| | 3,000,000.000 | Local | | 99.860728 | 2,995,821.84 | 101.505656 | 3,045,169.68 | 49,347.84 | 0.48 |
| | | Base | | 99.860728 | 2,995,821.84 | 101.505656 | 3,045,169.68 | 49,347.84 | 0.48 |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | | 0.400000 | 07 Dec 2023 | | |
| | 2,000,000.000 | Local | | 99.909977 | 1,998,199.53 | 100.043099 | 2,000,861.98 | 2,662.45 | 0.32 |
| | | Base | | 99.909977 | 1,998,199.53 | 100.043099 | 2,000,861.98 | 2,662.45 | 0.32 |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | | 0.375000 | 15 Jan 2024 | | |
| | 5,000,000.000 | Local | | 99.834449 | 4,991,722.43 | 99.606273 | 4,980,313.65 | -11,408.78 | 0.79 |
| | | Base | | 99.834449 | 4,991,722.43 | 99.606273 | 4,980,313.65 | -11,408.78 | 0.79 |
| 64952WDL4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2 | | | | | 2.000000 | 22 Jan 2025 | | |
| | 5,000,000.000 | Local | | 99.762435 | 4,988,121.75 | 103.198966 | 5,159,948.30 | 171,826.55 | 0.82 |
| | | Base | | 99.762435 | 4,988,121.75 | 103.198966 | 5,159,948.30 | 171,826.55 | 0.82 |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | 4,000,000.000 | Local | | 99.992773 | 3,999,710.92 | 100.350952 | 4,014,038.08 | 14,327.16 | 0.63 |
| | | Base | | 99.992773 | 3,999,710.92 | 100.350952 | 4,014,038.08 | 14,327.16 | 0.63 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.010722 | 5,000,536.10 | 536.10 | 0.79 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.010722 | 5,000,536.10 | 536.10 | 0.79 |
| 68389XBB0 | ORACLE CORP SR UNSECURED 05/22 2.5 | | | | | 2.500000 | 15 May 2022 | | |
| | 2,000,000.000 | Local | | 100.992490 | 2,019,849.80 | 101.003000 | 2,020,060.00 | 210.20 | 0.32 |
| | | Base | | 100.992490 | 2,019,849.80 | 101.003000 | 2,020,060.00 | 210.20 | 0.32 |

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| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | 2,000,000.000 | Local | | 99.957096 | 1,999,141.92 | 101.419030 | 2,028,380.60 | 29,238.68 | 0.32 |
| | | Base | | 99.957096 | 1,999,141.92 | 101.419030 | 2,028,380.60 | 29,238.68 | 0.32 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | 2,000,000.000 | Local | | 99.961688 | 1,999,233.75 | 100.238969 | 2,004,779.38 | 5,545.63 | 0.32 |
| | | Base | | 99.961688 | 1,999,233.75 | 100.238969 | 2,004,779.38 | 5,545.63 | 0.32 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | | 1.300000 | 15 Jun 2025 | | |
| | 3,000,000.000 | Local | | 99.992627 | 2,999,778.80 | 100.108778 | 3,003,263.34 | 3,484.54 | 0.47 |
| | | Base | | 99.992627 | 2,999,778.80 | 100.108778 | 3,003,263.34 | 3,484.54 | 0.47 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | | 0.500000 | 12 Apr 2024 | | |
| | 2,500,000.000 | Local | | 100.000000 | 2,500,000.00 | 100.351307 | 2,508,782.68 | 8,782.68 | 0.40 |
| | | Base | | 100.000000 | 2,500,000.00 | 100.351307 | 2,508,782.68 | 8,782.68 | 0.40 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | | 1.000000 | 23 Apr 2026 | | |
| | 2,000,000.000 | Local | | 99.964439 | 1,999,288.77 | 100.098996 | 2,001,979.92 | 2,691.15 | 0.32 |
| | | Base | | 99.964439 | 1,999,288.77 | 100.098996 | 2,001,979.92 | 2,691.15 | 0.32 |
| 771196BR2 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR | | | | | 0.290000 | 05 Mar 2024 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.237794 | 3,007,133.82 | 7,133.82 | 0.48 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.237794 | 3,007,133.82 | 7,133.82 | 0.48 |
| 78013XGQ5 | ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR | | | | | 0.517630 | 06 Mar 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.724080 | 4,986,204.00 | -13,796.00 | 0.79 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.724080 | 4,986,204.00 | -13,796.00 | 0.79 |
| 78014RAQ3 | ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR | | | | | 3.000000 | 22 Oct 2021 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.133618 | 2,002,672.36 | 2,672.36 | 0.32 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.133618 | 2,002,672.36 | 2,672.36 | 0.32 |
| 78014RBY5 | ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2 | | | | | 2.200000 | 31 Jan 2025 | | |
| | 3,460,000.000 | Local | | 100.000000 | 3,460,000.00 | 100.116029 | 3,464,014.60 | 4,014.60 | 0.55 |
| | | Base | | 100.000000 | 3,460,000.00 | 100.116029 | 3,464,014.60 | 4,014.60 | 0.55 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 1.500000 | 27 Mar 2025 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 101.179000 | 3,035,370.00 | 35,370.00 | 0.48 |
| | | Base | | 100.000000 | 3,000,000.00 | 101.179000 | 3,035,370.00 | 35,370.00 | 0.48 |

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| 78014RDA5 | ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR | | | | | 0.550000 | 18 Aug 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 97.082300 | 2,912,469.00 | -87,531.00 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 97.082300 | 2,912,469.00 | -87,531.00 | 0.46 | |
| 79466LAG9 | SALESFORCE.COM INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.960226 | 1,999,204.51 | 100.185690 | 2,003,713.80 | 4,509.29 | 0.32 | |
| | | Base | 99.960226 | 1,999,204.51 | 100.185690 | 2,003,713.80 | 4,509.29 | 0.32 | |
| 822582CA8 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR | | | | | 0.521250 | 13 Nov 2023 | | |
| | 1,950,000.000 | Local | 100.177654 | 1,953,464.26 | 100.601617 | 1,961,731.53 | 8,267.27 | 0.31 | |
| | | Base | 100.177654 | 1,953,464.26 | 100.601617 | 1,961,731.53 | 8,267.27 | 0.31 | |
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | 3.100000 | 01 Mar 2023 | | |
| | 3,000,000.000 | Local | 99.991319 | 2,999,739.58 | 103.592000 | 3,107,760.00 | 108,020.42 | 0.49 | |
| | | Base | 99.991319 | 2,999,739.58 | 103.592000 | 3,107,760.00 | 108,020.42 | 0.49 | |
| 855244AY5 | STARBUCKS CORP SR UNSECURED 05/22 1.3 | | | | | 1.300000 | 07 May 2022 | | |
| | 3,000,000.000 | Local | 99.979992 | 2,999,399.75 | 100.599349 | 3,017,980.47 | 18,580.72 | 0.48 | |
| | | Base | 99.979992 | 2,999,399.75 | 100.599349 | 3,017,980.47 | 18,580.72 | 0.48 | |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | | 0.488250 | 22 Jul 2022 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.993543 | 2,999,806.29 | -193.71 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 99.993543 | 2,999,806.29 | -193.71 | 0.47 | |
| 89114Q5A2 | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR | | | | | 2.450000 | 14 Aug 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 101.602575 | 3,048,077.25 | 48,077.25 | 0.48 | |
| | | Base | 100.000000 | 3,000,000.00 | 101.602575 | 3,048,077.25 | 48,077.25 | 0.48 | |
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | | 0.405000 | 04 Mar 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.311000 | 3,009,330.00 | 9,330.00 | 0.48 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.311000 | 3,009,330.00 | 9,330.00 | 0.48 | |
| 89114RXN1 | TORONTO DOMINION BANK SR UNSECURED 05/24 0.5 | | | | | 0.500000 | 20 May 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 97.967651 | 2,939,029.53 | -60,970.47 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 97.967651 | 2,939,029.53 | -60,970.47 | 0.46 | |
| 89114TG71 | TORONTO DOMINION BANK SR UNSECURED 04/26 1.3 | | | | | 1.300000 | 30 Apr 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.160574 | 2,974,817.22 | -25,182.78 | 0.47 | |
| | | Base | 100.000000 | 3,000,000.00 | 99.160574 | 2,974,817.22 | -25,182.78 | 0.47 | |

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| 89114TZA3 | TORONTO DOMINION BANK SR UNSECURED 06/23 0.3 | | | | | 0.300000 | 02 Jun 2023 | | |
| | 3,000,000.000 | Local | 99.954889 | 2,998,646.67 | 99.864308 | 2,995,929.24 | -2,717.43 | 0.47 | |
| | | Base | 99.954889 | 2,998,646.67 | 99.864308 | 2,995,929.24 | -2,717.43 | 0.47 | |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | 2,000,000.000 | Local | 99.988906 | 1,999,778.12 | 101.280583 | 2,025,611.66 | 25,833.54 | 0.32 | |
| | | Base | 99.988906 | 1,999,778.12 | 101.280583 | 2,025,611.66 | 25,833.54 | 0.32 | |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | 5,000,000.000 | Local | 99.954857 | 4,997,742.83 | 102.680595 | 5,134,029.75 | 136,286.92 | 0.81 | |
| | | Base | 99.954857 | 4,997,742.83 | 102.680595 | 5,134,029.75 | 136,286.92 | 0.81 | |
| 89236THS7 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR | | | | | 0.350000 | 13 Jun 2022 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.191106 | 3,005,733.18 | 5,733.18 | 0.48 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.191106 | 3,005,733.18 | 5,733.18 | 0.48 | |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | | 0.400000 | 06 Apr 2023 | | |
| | 5,000,000.000 | Local | 99.938498 | 4,996,924.90 | 100.176319 | 5,008,815.95 | 11,891.05 | 0.79 | |
| | | Base | 99.938498 | 4,996,924.90 | 100.176319 | 5,008,815.95 | 11,891.05 | 0.79 | |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 3,000,000.000 | Local | 99.859384 | 2,995,781.52 | 101.772091 | 3,053,162.73 | 57,381.21 | 0.48 | |
| | | Base | 99.859384 | 2,995,781.52 | 101.772091 | 3,053,162.73 | 57,381.21 | 0.48 | |
| 90327QD48 | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5 | | | | | 1.500000 | 01 May 2023 | | |
| | 1,000,000.000 | Local | 99.935251 | 999,352.51 | 101.749452 | 1,017,494.52 | 18,142.01 | 0.16 | |
| | | Base | 99.935251 | 999,352.51 | 101.749452 | 1,017,494.52 | 18,142.01 | 0.16 | |
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | | 2.850000 | 23 Jan 2023 | | |
| | 2,000,000.000 | Local | 100.120718 | 2,002,414.36 | 103.234714 | 2,064,694.28 | 62,279.92 | 0.33 | |
| | | Base | 100.120718 | 2,002,414.36 | 103.234714 | 2,064,694.28 | 62,279.92 | 0.33 | |
| 90331HPG2 | US BANK NA CINCINNATI SR UNSECURED 12/22 VAR | | | | | 0.516000 | 09 Dec 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.500997 | 5,025,049.85 | 25,049.85 | 0.79 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.500997 | 5,025,049.85 | 25,049.85 | 0.79 | |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | | 2.400000 | 30 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.944620 | 4,997,231.01 | 104.745845 | 5,237,292.25 | 240,061.24 | 0.83 | |
| | | Base | 99.944620 | 4,997,231.01 | 104.745845 | 5,237,292.25 | 240,061.24 | 0.83 | |

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2021

View Date: October 12, 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 |
| 91159HHZ6 | US BANCORP SR UNSECURED 05/25 1.45 | | | | | 1.450000 | 12 May 2025 | | |
| | 3,000,000.000 | Local | | 99.917464 | 2,997,523.91 | 101.567252 | 3,047,017.56 | 49,493.65 | 0.48 |
| | | Base | | 99.917464 | 2,997,523.91 | 101.567252 | 3,047,017.56 | 49,493.65 | 0.48 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | 2,000,000.000 | Local | | 99.534902 | 1,990,698.04 | 98.273438 | 1,965,468.76 | -25,229.28 | 0.31 |
| | | Base | | 99.534902 | 1,990,698.04 | 98.273438 | 1,965,468.76 | -25,229.28 | 0.31 |
| 91324PDR0 | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 | | | | | 2.375000 | 15 Aug 2024 | | |
| | 3,000,000.000 | Local | | 99.985809 | 2,999,574.27 | 104.746026 | 3,142,380.78 | 142,806.51 | 0.50 |
| | | Base | | 99.985809 | 2,999,574.27 | 104.746026 | 3,142,380.78 | 142,806.51 | 0.50 |
| 92290BAA9 | VERIZON OWNER TRUST VZOT 2020 B A | | | | | 0.470000 | 20 Feb 2025 | | |
| | 3,250,000.000 | Local | | 99.984272 | 3,249,488.85 | 100.248810 | 3,258,086.33 | 8,597.48 | 0.52 |
| Original Face: | 3,250,000.000 | Base | | 99.984272 | 3,249,488.85 | 100.248810 | 3,258,086.33 | 8,597.48 | 0.52 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 0.840000 | 20 Mar 2026 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 101.692003 | 3,050,760.09 | 50,760.09 | 0.48 |
| | | Base | | 100.000000 | 3,000,000.00 | 101.692003 | 3,050,760.09 | 50,760.09 | 0.48 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | | 0.750000 | 22 Mar 2024 | | |
| | 2,000,000.000 | Local | | 99.995057 | 1,999,901.13 | 100.370894 | 2,007,417.88 | 7,516.75 | 0.32 |
| | | Base | | 99.995057 | 1,999,901.13 | 100.370894 | 2,007,417.88 | 7,516.75 | 0.32 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | | 1.450000 | 20 Mar 2026 | | |
| | 2,000,000.000 | Local | | 99.824170 | 1,996,483.40 | 100.926000 | 2,018,520.00 | 22,036.60 | 0.32 |
| | | Base | | 99.824170 | 1,996,483.40 | 100.926000 | 2,018,520.00 | 22,036.60 | 0.32 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 895,178.440 | Local | | 99.991294 | 895,100.51 | 100.872000 | 902,984.40 | 7,883.89 | 0.14 |
| Original Face: | 2,000,000.000 | Base | | 99.991294 | 895,100.51 | 100.872000 | 902,984.40 | 7,883.89 | 0.14 |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.992663 | 1,999,853.26 | 101.319180 | 2,026,383.60 | 26,530.34 | 0.32 |
| Original Face: | 2,000,000.000 | Base | | 99.992663 | 1,999,853.26 | 101.319180 | 2,026,383.60 | 26,530.34 | 0.32 |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | 130,934.890 | Local | | 99.999465 | 130,934.19 | 100.374290 | 131,424.97 | 490.78 | 0.02 |
| Original Face: | 1,000,000.000 | Base | | 99.999465 | 130,934.19 | 100.374290 | 131,424.97 | 490.78 | 0.02 |

& 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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: September 30, 2021

View Date: October 12, 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 |
|---------------------------|--------------------------------------------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | 0.875000 | 22 Nov 2023 | | |
| | | 3,000,000.000 | 99.892681 | 2,996,780.42 | 100.492741 | 3,014,782.23 | 18,001.81 | 0.48 |
| | | | 99.892681 | 2,996,780.42 | 100.492741 | 3,014,782.23 | 18,001.81 | 0.48 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | 2.850000 | 08 Jul 2024 | | |
| | | 2,000,000.000 | 99.935185 | 1,998,703.70 | 105.978404 | 2,119,568.08 | 120,864.38 | 0.34 |
| | | | 99.935185 | 1,998,703.70 | 105.978404 | 2,119,568.08 | 120,864.38 | 0.34 |
| 961214DQ3 | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5 | | | | 2.500000 | 28 Jun 2022 | | |
| | | 2,000,000.000 | 99.975898 | 1,999,517.96 | 101.730031 | 2,034,600.62 | 35,082.66 | 0.32 |
| | | | 99.975898 | 1,999,517.96 | 101.730031 | 2,034,600.62 | 35,082.66 | 0.32 |
| US DOLLAR Total | | | | | | | | |
| | | 406,589,777.670 | | 406,960,193.75 | | 409,795,648.14 | 2,835,454.39 | 64.81 |
| Original Face: | | 182,011,032.000 | | 406,960,193.75 | | 409,795,648.14 | 2,835,454.39 | 64.81 |
| FIXED INCOME Total | | | | | | | | |
| | | 406,589,777.670 | Base | 406,960,193.75 | | 409,795,648.14 | 2,835,454.39 | 64.81 |
| Original Face: | | 182,011,032.000 | | | | | | |

Holdings

ST OF AZ POOL 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7



STATE STREET

As of: September 30, 2021

View Date: October 12, 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 | | | | | | | | |
| | | 629,248,456.070 | Base | 629,470,963.20 | | 632,306,970.98 | 2,836,007.78 | 100.00 |
| Original Face: | | 182,011,032.000 | | | | | | |

Holdings

Currency Summary

As of: September 30, 2021

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: October 12, 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 | | | | | | | | |
| | 316,939.510 | Local | 316,939.51 | 316,939.51 | 0.05 | 0.00 | | 0.00 |
| | | Base | 316,939.51 | 316,939.51 | 0.05 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 222,341,738.890 | Local | 222,193,829.94 | 222,194,383.33 | 35.14 | 553.39 | | 553.39 |
| | | Base | 222,193,829.94 | 222,194,383.33 | 35.14 | 553.39 | 0.00 | 553.39 |
| FIXED INCOME | | | | | | | | |
| | 406,589,777.670 | Local | 406,960,193.75 | 409,795,648.14 | 64.81 | 2,835,454.39 | | 2,835,454.39 |
| Original Face: | 182,011,032.000 | Base | 406,960,193.75 | 409,795,648.14 | 64.81 | 2,835,454.39 | 0.00 | 2,835,454.39 |
| US DOLLAR Total | | | | | | | | |
| | 629,248,456.070 | Local | 629,470,963.20 | 632,306,970.98 | 100.00 | 2,836,007.78 | | 2,836,007.78 |
| Original Face: | 182,011,032.000 | Base | 629,470,963.20 | 632,306,970.98 | 100.00 | 2,836,007.78 | 0.00 | 2,836,007.78 |
| FUND Total | | | | | | | | |
| | 629,248,456.070 | Base | 629,470,963.20 | 632,306,970.98 | 100.00 | 2,836,007.78 | 0.00 | 2,836,007.78 |
| Original Face: | 182,011,032.000 | | | | | | | |

Holdings

Asset Summary

As of: September 30, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: October 12, 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 | 316,939.510 | 316,939.51 | 316,939.51 | 0.05 | 0.00 | 0.00 | 0.00 |
| CASH Total | 316,939.510 | 316,939.51 | 316,939.51 | 0.05 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: September 30, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: October 12, 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 | 222,341,738.890 | 222,193,829.94 | 222,194,383.33 | 35.14 | 553.39 | 0.00 | 553.39 |
| CASH EQUIVALENT Total | 222,341,738.890 | 222,193,829.94 | 222,194,383.33 | 35.14 | 553.39 | 0.00 | 553.39 |

Holdings

Asset Summary

As of: September 30, 2021

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: October 12, 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 | 406,589,777.670 | 406,960,193.75 | 409,795,648.14 | 64.81 | 2,835,454.39 | 0.00 | 2,835,454.39 |
| FIXED INCOME Total | 406,589,777.670 | 406,960,193.75 | 409,795,648.14 | 64.81 | 2,835,454.39 | 0.00 | 2,835,454.39 |

Holdings

Asset Summary

As of: September 30, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: October 12, 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 | 629,248,456.070 | 629,470,963.20 | 632,306,970.98 | 100.00 | 2,836,007.78 | 0.00 | 2,836,007.78 |

Holdings

Fund Summary

As of: September 30, 2021

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: October 12, 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 | | 316,939.510 | 316,939.51 | 316,939.51 | 0.05 | 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 | | 222,341,738.890 | 222,193,829.94 | 222,194,383.33 | 35.14 | 553.39 14,005.61 GN -13,452.22 LS | 0.00 0.00 GN 0.00 LS | 553.39 14,005.61 GN -13,452.22 LS |
| FIXED INCOME | | 406,589,777.670 | 406,960,193.75 | 409,795,648.14 | 64.81 | 2,835,454.39 4,071,650.40 GN -1,236,196.01 LS | 0.00 0.00 GN 0.00 LS | 2,835,454.39 4,071,650.40 GN -1,236,196.01 LS |
| Original Face: | 182,011,032.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 629,248,456.070 | 629,470,963.20 | 632,306,970.98 | 100.00 | 2,836,007.78 4,085,656.01 GN -1,249,648.23 LS | 0.00 0.00 GN 0.00 LS | 2,836,007.78 4,085,656.01 GN -1,249,648.23 LS |
| Original Face: | 182,011,032.000 | | | | | | | |